

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-Dec-2020
09-Dec-2020 3:31:41 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		11/30/2020	0.00000 %	8,515,169,816.97	0.00	456,664,071.85	0.00	8,058,514,216.89	456,664,071.85	0.00
1M-1	30711XQS6	12/24/2020	0.90013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	12/24/2020	2.80013 %	22,604,446.79	58,020.77	671,142.68	0.00	21,933,304.11	729,163.45	0.00
1M-AH		11/30/2020	0.00000 %	1,189,942.08	0.00	35,330.26	0.00	1,154,611.83	35,330.26	0.00
1M-2B	30711XQU1	12/24/2020	2.80013 %	93,986,000.00	241,241.93	0.00	0.00	93,986,000.00	241,241.93	0.00
1M-BH		11/30/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	12/24/2020	2.80013 %	93,986,000.00	241,241.93	0.00	0.00	93,986,000.00	241,241.93	0.00
1M-CH		11/30/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	12/24/2020	2.80013 %	210,576,446.79	540,504.64	671,142.68	0.00	209,905,304.11	1,211,647.32	0.00
1M-2H		11/30/2020	0.00000 %	11,085,154.08	0.00	35,330.26	0.00	11,049,823.83	35,330.26	0.00
1B-1	30711XQW7	12/24/2020	4.30013 %	78,322,000.00	308,728.55	0.00	0.00	78,322,000.00	308,728.55	0.00
1B-1H		11/30/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		11/30/2020	0.00000 %	82,141,521.03	0.00	0.00	8,471.77	82,133,049.26	0.00	311,622.74
1A-I1	30711XQZ0	12/24/2020	1.80000 %	0.00	37,297.34	0.00	0.00	0.00	37,297.34	0.00
1A-I2	30711XRB2	12/24/2020	1.40000 %	0.00	29,009.04	0.00	0.00	0.00	29,009.04	0.00
1A-I3	30711XRD8	12/24/2020	1.00000 %	0.00	20,720.74	0.00	0.00	0.00	20,720.74	0.00
1A-I4	30711XRF3	12/24/2020	0.60000 %	0.00	12,432.45	0.00	0.00	0.00	12,432.45	0.00
1B-I1	30711XRH9	12/24/2020	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1B-I2	30711XRK2	12/24/2020	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1B-I3	30711XRM8	12/24/2020	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1B-I4	30711XRP1	12/24/2020	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1C-I1	30711XRR7	12/24/2020	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1C-I2	30711XRT3	12/24/2020	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1C-I3	30711XRV8	12/24/2020	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1C-I4	30711XRX4	12/24/2020	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1E-A1	30711XQY3	12/24/2020	1.00013 %	22,604,446.79	20,723.44	671,142.68	0.00	21,933,304.11	691,866.12	0.00
1E-A2	30711XRA4	12/24/2020	1.40013 %	22,604,446.79	29,011.73	671,142.68	0.00	21,933,304.11	700,154.41	0.00
1E-A3	30711XRC0	12/24/2020	1.80013 %	22,604,446.79	37,300.03	671,142.68	0.00	21,933,304.11	708,442.71	0.00
1E-A4	30711XRE6	12/24/2020	2.20013 %	22,604,446.79	45,588.33	671,142.68	0.00	21,933,304.11	716,731.01	0.00
1E-B1	30711XRG1	12/24/2020	1.00013 %	93,986,000.00	86,165.03	0.00	0.00	93,986,000.00	86,165.03	0.00

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Series 2017-C06



Distribution Date: 28-Dec-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	12/24/2020	1.40013 %	93,986,000.00	120,626.57	0.00	0.00	93,986,000.00	120,626.57	0.00
1E-B3	30711XRL0	12/24/2020	1.80013 %	93,986,000.00	155,088.10	0.00	0.00	93,986,000.00	155,088.10	0.00
1E-B4	30711XRN6	12/24/2020	2.20013 %	93,986,000.00	189,549.63	0.00	0.00	93,986,000.00	189,549.63	0.00
1E-C1	30711XRQ9	12/24/2020	1.00013 %	93,986,000.00	86,165.03	0.00	0.00	93,986,000.00	86,165.03	0.00
1E-C2	30711XRS5	12/24/2020	1.40013 %	93,986,000.00	120,626.57	0.00	0.00	93,986,000.00	120,626.57	0.00
1E-C3	30711XRU0	12/24/2020	1.80013 %	93,986,000.00	155,088.10	0.00	0.00	93,986,000.00	155,088.10	0.00
1E-C4	30711XRW6	12/24/2020	2.20013 %	93,986,000.00	189,549.63	0.00	0.00	93,986,000.00	189,549.63	0.00
1E-D1	30711XRY2	12/24/2020	1.00013 %	116,590,446.79	106,888.47	671,142.68	0.00	115,919,304.11	778,031.15	0.00
1E-D2	30711XRZ9	12/24/2020	1.40013 %	116,590,446.79	149,638.30	671,142.68	0.00	115,919,304.11	820,780.98	0.00
1E-D3	30711XSA3	12/24/2020	1.80013 %	116,590,446.79	192,388.13	671,142.68	0.00	115,919,304.11	863,530.81	0.00
1E-D4	30711XSB1	12/24/2020	2.20013 %	116,590,446.79	235,137.96	671,142.68	0.00	115,919,304.11	906,280.64	0.00
1E-D5	30711XSC9	12/24/2020	2.80013 %	116,590,446.79	299,262.71	671,142.68	0.00	115,919,304.11	970,405.39	0.00
1E-F1	30711XSD7	12/24/2020	1.00013 %	187,972,000.00	172,330.07	0.00	0.00	187,972,000.00	172,330.07	0.00
1E-F2	30711XSE5	12/24/2020	1.40013 %	187,972,000.00	241,253.13	0.00	0.00	187,972,000.00	241,253.13	0.00
1E-F3	30711XSF2	12/24/2020	1.80013 %	187,972,000.00	310,176.20	0.00	0.00	187,972,000.00	310,176.20	0.00
1E-F4	30711XSG0	12/24/2020	2.20013 %	187,972,000.00	379,099.27	0.00	0.00	187,972,000.00	379,099.27	0.00
1E-F5	30711XSH8	12/24/2020	2.80013 %	187,972,000.00	482,483.87	0.00	0.00	187,972,000.00	482,483.87	0.00
1X-1	30711XSJ4	12/24/2020	1.80000 %	0.00	192,374.24	0.00	0.00	0.00	192,374.24	0.00
1X-2	30711XSK1	12/24/2020	1.40000 %	0.00	149,624.41	0.00	0.00	0.00	149,624.41	0.00
1X-3	30711XSL9	12/24/2020	1.00000 %	0.00	106,874.58	0.00	0.00	0.00	106,874.58	0.00
1X-4	30711XSM7	12/24/2020	0.60000 %	0.00	64,124.75	0.00	0.00	0.00	64,124.75	0.00
1Y-1	30711XSN5	12/24/2020	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1Y-2	30711XSP0	12/24/2020	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1Y-3	30711XSQ8	12/24/2020	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1Y-4	30711XSR6	12/24/2020	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
2A-H		11/30/2020	0.00000 %	7,045,127,027.21	0.00	435,584,694.53	0.00	6,609,542,332.69	435,584,694.53	0.00
2M-1	30711XSS4	12/24/2020	0.90013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	12/24/2020	2.95013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	12/24/2020	2.95013 %	103,816,382.58	280,749.17	599,954.32	0.00	103,216,428.26	880,703.49	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		11/30/2020	0.00000 %	5,464,293.53	0.00	31,578.12	0.00	5,432,715.40	31,578.12	0.00
2M-2C	30711XSV7	12/24/2020	2.95013 %	120,816,000.00	326,721.00	0.00	0.00	120,816,000.00	326,721.00	0.00
2M-CH		11/30/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	12/24/2020	2.95013 %	224,632,382.58	607,470.17	599,954.32	0.00	224,032,428.26	1,207,424.49	0.00
2M-2H		11/30/2020	0.00000 %	11,823,348.53	0.00	31,578.12	0.00	11,791,770.40	31,578.12	0.00
2B-1	30711XSW5	12/24/2020	4.60013 %	73,668,000.00	310,642.18	0.00	0.00	73,668,000.00	310,642.18	0.00
2B-1H		11/30/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		11/30/2020	0.00000 %	77,545,765.00	0.00	0.00	71,519.85	77,474,245.15	0.00	71,519.85
2A-I1	30711XSZ8	12/24/2020	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	12/24/2020	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	12/24/2020	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	12/24/2020	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	12/24/2020	1.80000 %	0.00	171,297.03	0.00	0.00	0.00	171,297.03	0.00
2B-I2	30711XTK0	12/24/2020	1.40000 %	0.00	133,231.02	0.00	0.00	0.00	133,231.02	0.00
2B-I3	30711XTM6	12/24/2020	1.00000 %	0.00	95,165.02	0.00	0.00	0.00	95,165.02	0.00
2B-I4	30711XTP9	12/24/2020	0.60000 %	0.00	57,099.01	0.00	0.00	0.00	57,099.01	0.00
2C-I1	30711XTR5	12/24/2020	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2C-I2	30711XTT1	12/24/2020	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2C-I3	30711XTV6	12/24/2020	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2C-I4	30711XTX2	12/24/2020	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2E-A1	30711XSY1	12/24/2020	1.15013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	12/24/2020	1.55013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	12/24/2020	1.95013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	12/24/2020	2.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	12/24/2020	1.15013 %	103,816,382.58	109,452.14	599,954.32	0.00	103,216,428.26	709,406.46	0.00
2E-B2	30711XTJ3	12/24/2020	1.55013 %	103,816,382.58	147,518.15	599,954.32	0.00	103,216,428.26	747,472.47	0.00
2E-B3	30711XTL8	12/24/2020	1.95013 %	103,816,382.58	185,584.16	599,954.32	0.00	103,216,428.26	785,538.48	0.00
2E-B4	30711XTN4	12/24/2020	2.35013 %	103,816,382.58	223,650.16	599,954.32	0.00	103,216,428.26	823,604.48	0.00
2E-C1	30711XTQ7	12/24/2020	1.15013 %	120,816,000.00	127,374.60	0.00	0.00	120,816,000.00	127,374.60	0.00
2E-C2	30711XTS3	12/24/2020	1.55013 %	120,816,000.00	171,673.80	0.00	0.00	120,816,000.00	171,673.80	0.00
2E-C3	30711XTU8	12/24/2020	1.95013 %	120,816,000.00	215,973.00	0.00	0.00	120,816,000.00	215,973.00	0.00

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Distribution Date: 28-Dec-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	12/24/2020	2.35013 %	120,816,000.00	260,272.20	0.00	0.00	120,816,000.00	260,272.20	0.00
2E-D1	30711XTY0	12/24/2020	1.15013 %	103,816,382.58	109,452.14	599,954.32	0.00	103,216,428.26	709,406.46	0.00
2E-D2	30711XTZ7	12/24/2020	1.55013 %	103,816,382.58	147,518.15	599,954.32	0.00	103,216,428.26	747,472.47	0.00
2E-D3	30711XUA0	12/24/2020	1.95013 %	103,816,382.58	185,584.16	599,954.32	0.00	103,216,428.26	785,538.48	0.00
2E-D4	30711XUB8	12/24/2020	2.35013 %	103,816,382.58	223,650.16	599,954.32	0.00	103,216,428.26	823,604.48	0.00
2E-D5	30711XUC6	12/24/2020	2.95013 %	103,816,382.58	280,749.17	599,954.32	0.00	103,216,428.26	880,703.49	0.00
2E-F1	30711XUD4	12/24/2020	1.15013 %	224,632,382.58	236,826.74	599,954.32	0.00	224,032,428.26	836,781.06	0.00
2E-F2	30711XUE2	12/24/2020	1.55013 %	224,632,382.58	319,191.95	599,954.32	0.00	224,032,428.26	919,146.27	0.00
2E-F3	30711XUF9	12/24/2020	1.95013 %	224,632,382.58	401,557.15	599,954.32	0.00	224,032,428.26	1,001,511.47	0.00
2E-F4	30711XUG7	12/24/2020	2.35013 %	224,632,382.58	483,922.36	599,954.32	0.00	224,032,428.26	1,083,876.68	0.00
2E-F5	30711XUH5	12/24/2020	2.95013 %	224,632,382.58	607,470.17	599,954.32	0.00	224,032,428.26	1,207,424.49	0.00
2X-1	30711XUJ1	12/24/2020	1.80000 %	0.00	171,297.03	0.00	0.00	0.00	171,297.03	0.00
2X-2	30711XUK8	12/24/2020	1.40000 %	0.00	133,231.02	0.00	0.00	0.00	133,231.02	0.00
2X-3	30711XUL6	12/24/2020	1.00000 %	0.00	95,165.02	0.00	0.00	0.00	95,165.02	0.00
2X-4	30711XUM4	12/24/2020	0.60000 %	0.00	57,099.01	0.00	0.00	0.00	57,099.01	0.00
2Y-1	30711XUN2	12/24/2020	1.80000 %	0.00	370,643.43	0.00	0.00	0.00	370,643.43	0.00
2Y-2	30711XUP7	12/24/2020	1.40000 %	0.00	288,278.22	0.00	0.00	0.00	288,278.22	0.00
2Y-3	30711XUQ5	12/24/2020	1.00000 %	0.00	205,913.02	0.00	0.00	0.00	205,913.02	0.00
2Y-4	30711XUR3	12/24/2020	0.60000 %	0.00	123,547.81	0.00	0.00	0.00	123,547.81	0.00
Totals				21,702,100,608.40	15,857,049.19	909,364,421.74	79,991.62	20,792,664,666.82	925,221,470.93	383,142.59

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: 28-Dec-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	8,515,169,816.97	15,574,812.65	441,089,259.20	0.00	0.00	456,664,071.85	8,058,514,216.89	0.50802761	456,664,071.85
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	22,604,446.79	671,142.68	0.00	0.00	0.00	671,142.68	21,933,304.11	0.23336778	671,142.68
1M-AH	4,947,606.00	1,189,942.08	35,330.26	0.00	0.00	0.00	35,330.26	1,154,611.83	0.23336778	35,330.26
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	210,576,446.79	671,142.68	0.00	0.00	0.00	671,142.68	209,905,304.11	0.74445593	671,142.68
1M-2H	14,842,818.00	11,085,154.08	35,330.26	0.00	0.00	0.00	35,330.26	11,049,823.83	0.74445593	35,330.26
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	82,141,521.03	0.00	0.00	0.00	8,471.77	8,471.77	82,133,049.26	0.99622022	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	22,604,446.79	671,142.68	0.00	0.00	0.00	671,142.68	21,933,304.11	0.23336778	671,142.68
1E-A2	93,986,000.00	22,604,446.79	671,142.68	0.00	0.00	0.00	671,142.68	21,933,304.11	0.23336778	671,142.68
1E-A3	93,986,000.00	22,604,446.79	671,142.68	0.00	0.00	0.00	671,142.68	21,933,304.11	0.23336778	671,142.68
1E-A4	93,986,000.00	22,604,446.79	671,142.68	0.00	0.00	0.00	671,142.68	21,933,304.11	0.23336778	671,142.68
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

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Series 2017-C06



Distribution Date: 28-Dec-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
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	116,590,446.79	671,142.68	0.00	0.00	0.00	671,142.68	115,919,304.11	0.61668389	671,142.68
1E-D2	187,972,000.00	116,590,446.79	671,142.68	0.00	0.00	0.00	671,142.68	115,919,304.11	0.61668389	671,142.68
1E-D3	187,972,000.00	116,590,446.79	671,142.68	0.00	0.00	0.00	671,142.68	115,919,304.11	0.61668389	671,142.68
1E-D4	187,972,000.00	116,590,446.79	671,142.68	0.00	0.00	0.00	671,142.68	115,919,304.11	0.61668389	671,142.68
1E-D5	187,972,000.00	116,590,446.79	671,142.68	0.00	0.00	0.00	671,142.68	115,919,304.11	0.61668389	671,142.68
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	7,045,127,027.21	11,361,689.74	424,223,004.79	0.00	0.00	435,584,694.53	6,609,542,332.69	0.44508661	435,584,694.53
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.85432748	599,954.32
2M-BH	6,359,055.00	5,464,293.53	31,578.12	0.00	0.00	0.00	31,578.12	5,432,715.40	0.85432747	31,578.12
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	224,632,382.58	599,954.32	0.00	0.00	0.00	599,954.32	224,032,428.26	0.62063314	599,954.32

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Connecticut Avenue Securities

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Series 2017-C06



Distribution Date: 28-Dec-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,823,348.53	31,578.12	0.00	0.00	0.00	31,578.12	11,791,770.40	0.62061133	31,578.12
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	71,519.85	71,519.85	77,474,245.15	0.99907771	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.85432748	599,954.32
2E-B2	120,816,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.85432748	599,954.32
2E-B3	120,816,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.85432748	599,954.32
2E-B4	120,816,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.85432748	599,954.32
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	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.42978551	599,954.32
2E-D2	240,158,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.42978551	599,954.32
2E-D3	240,158,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.42978551	599,954.32
2E-D4	240,158,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.42978551	599,954.32
2E-D5	240,158,000.00	103,816,382.58	599,954.32	0.00	0.00	0.00	599,954.32	103,216,428.26	0.42978551	599,954.32

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Connecticut Avenue Securities

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Series 2017-C06



Distribution Date: 28-Dec-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
2E-F1	241,632,000.00	224,632,382.58	599,954.32	0.00	0.00	0.00	599,954.32	224,032,428.26	0.92716374	599,954.32
2E-F2	241,632,000.00	224,632,382.58	599,954.32	0.00	0.00	0.00	599,954.32	224,032,428.26	0.92716374	599,954.32
2E-F3	241,632,000.00	224,632,382.58	599,954.32	0.00	0.00	0.00	599,954.32	224,032,428.26	0.92716374	599,954.32
2E-F4	241,632,000.00	224,632,382.58	599,954.32	0.00	0.00	0.00	599,954.32	224,032,428.26	0.92716374	599,954.32
2E-F5	241,632,000.00	224,632,382.58	599,954.32	0.00	0.00	0.00	599,954.32	224,032,428.26	0.92716374	599,954.32
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	21,702,100,608.40	44,052,157.75	865,312,263.99	0.00	79,991.62	909,444,413.36	20,792,664,666.82	0.52592709	909,364,421.74

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Connecticut Avenue Securities

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Series 2017-C06



Distribution Date: 28-Dec-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
1A-H	15,862,354,897.00	536.81624653	0.98187266	27.80729987	0.00000000	0.00000000	28.78917253	508.02760808	0.50802761	28.78917253
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	240.50865863	7.14087928	0.00000000	0.00000000	0.00000000	7.14087928	233.36777935	0.23336778	7.14087928
1M-AH	4,947,606.00	240.50865813	7.14087985	0.00000000	0.00000000	0.00000000	7.14087985	233.36778030	0.23336778	7.14087985
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	746.83621954	2.38029309	0.00000000	0.00000000	0.00000000	2.38029309	744.45592645	0.74445593	2.38029309
1M-2H	14,842,818.00	746.83621938	2.38029328	0.00000000	0.00000000	0.00000000	2.38029328	744.45592677	0.74445593	2.38029328
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	996.32297682	0.00000000	0.00000000	0.00000000	0.10275703	0.10275703	996.22021979	0.99622022	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	240.50865863	7.14087928	0.00000000	0.00000000	0.00000000	7.14087928	233.36777935	0.23336778	7.14087928
1E-A2	93,986,000.00	240.50865863	7.14087928	0.00000000	0.00000000	0.00000000	7.14087928	233.36777935	0.23336778	7.14087928
1E-A3	93,986,000.00	240.50865863	7.14087928	0.00000000	0.00000000	0.00000000	7.14087928	233.36777935	0.23336778	7.14087928
1E-A4	93,986,000.00	240.50865863	7.14087928	0.00000000	0.00000000	0.00000000	7.14087928	233.36777935	0.23336778	7.14087928
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: 28-Dec-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	620.25432932	3.57043964	0.00000000	0.00000000	0.00000000	3.57043964	616.68388968	0.61668389	3.57043964
1E-D2	187,972,000.00	620.25432932	3.57043964	0.00000000	0.00000000	0.00000000	3.57043964	616.68388968	0.61668389	3.57043964
1E-D3	187,972,000.00	620.25432932	3.57043964	0.00000000	0.00000000	0.00000000	3.57043964	616.68388968	0.61668389	3.57043964
1E-D4	187,972,000.00	620.25432932	3.57043964	0.00000000	0.00000000	0.00000000	3.57043964	616.68388968	0.61668389	3.57043964
1E-D5	187,972,000.00	620.25432932	3.57043964	0.00000000	0.00000000	0.00000000	3.57043964	616.68388968	0.61668389	3.57043964
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	474.41888015	0.76509623	28.56717872	0.00000000	0.00000000	29.33227495	445.08660520	0.44508661	29.33227495
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	859.29332688	4.96585154	0.00000000	0.00000000	0.00000000	4.96585154	854.32747533	0.85432748	4.96585154
2M-BH	6,359,055.00	859.29332739	4.96585106	0.00000000	0.00000000	0.00000000	4.96585106	854.32747476	0.85432747	4.96585106
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	622.29518630	1.66204303	0.00000000	0.00000000	0.00000000	1.66204303	620.63314327	0.62063314	1.66204303

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Series 2017-C06



Distribution Date: 28-Dec-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	622.27331377	1.66198445	0.00000000	0.00000000	0.00000000	1.66198445	620.61132880	0.62061133	1.66198445
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.92229215	0.92229215	999.07770785	0.99907771	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	859.29332688	4.96585154	0.00000000	0.00000000	0.00000000	4.96585154	854.32747533	0.85432748	4.96585154
2E-B2	120,816,000.00	859.29332688	4.96585154	0.00000000	0.00000000	0.00000000	4.96585154	854.32747533	0.85432748	4.96585154
2E-B3	120,816,000.00	859.29332688	4.96585154	0.00000000	0.00000000	0.00000000	4.96585154	854.32747533	0.85432748	4.96585154
2E-B4	120,816,000.00	859.29332688	4.96585154	0.00000000	0.00000000	0.00000000	4.96585154	854.32747533	0.85432748	4.96585154
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	432.28367400	2.49816504	0.00000000	0.00000000	0.00000000	2.49816504	429.78550896	0.42978551	2.49816504
2E-D2	240,158,000.00	432.28367400	2.49816504	0.00000000	0.00000000	0.00000000	2.49816504	429.78550896	0.42978551	2.49816504
2E-D3	240,158,000.00	432.28367400	2.49816504	0.00000000	0.00000000	0.00000000	2.49816504	429.78550896	0.42978551	2.49816504
2E-D4	240,158,000.00	432.28367400	2.49816504	0.00000000	0.00000000	0.00000000	2.49816504	429.78550896	0.42978551	2.49816504
2E-D5	240,158,000.00	432.28367400	2.49816504	0.00000000	0.00000000	0.00000000	2.49816504	429.78550896	0.42978551	2.49816504

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Distribution Date: 28-Dec-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	929.64666344	2.48292577	0.00000000	0.00000000	0.00000000	2.48292577	927.16373767	0.92716374	2.48292577
2E-F2	241,632,000.00	929.64666344	2.48292577	0.00000000	0.00000000	0.00000000	2.48292577	927.16373767	0.92716374	2.48292577
2E-F3	241,632,000.00	929.64666344	2.48292577	0.00000000	0.00000000	0.00000000	2.48292577	927.16373767	0.92716374	2.48292577
2E-F4	241,632,000.00	929.64666344	2.48292577	0.00000000	0.00000000	0.00000000	2.48292577	927.16373767	0.92716374	2.48292577
2E-F5	241,632,000.00	929.64666344	2.48292577	0.00000000	0.00000000	0.00000000	2.48292577	927.16373767	0.92716374	2.48292577
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: 28-Dec-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 %	8,515,169,816.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,058,514,216.89
1M-1	N/A	N/A	0.90013 %	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	11/25/20 - 12/27/20	33	2.80013 %	22,604,446.79	58,020.77	0.00	0.00	0.00	0.00	58,020.77	0.00	21,933,304.11
1M-AH	N/A	N/A	0.00000 %	1,189,942.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,154,611.83
1M-2B	11/25/20 - 12/27/20	33	2.80013 %	93,986,000.00	241,241.93	0.00	0.00	0.00	0.00	241,241.93	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	11/25/20 - 12/27/20	33	2.80013 %	93,986,000.00	241,241.93	0.00	0.00	0.00	0.00	241,241.93	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	11/25/20 - 12/27/20	33	2.80013 %	210,576,446.79	540,504.64	0.00	0.00	0.00	0.00	540,504.64	0.00	209,905,304.11
1M-2H	N/A	N/A	0.00000 %	11,085,154.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,049,823.83
1B-1	11/25/20 - 12/27/20	33	4.30013 %	78,322,000.00	308,728.55	0.00	0.00	0.00	0.00	308,728.55	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 %	82,141,521.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,133,049.26
1A-I1	11/25/20 - 12/27/20	33	1.80000 %	22,604,446.79	37,297.34	0.00	0.00	0.00	0.00	37,297.34	0.00	21,933,304.11
1A-I2	11/25/20 - 12/27/20	33	1.40000 %	22,604,446.79	29,009.04	0.00	0.00	0.00	0.00	29,009.04	0.00	21,933,304.11
1A-I3	11/25/20 - 12/27/20	33	1.00000 %	22,604,446.79	20,720.74	0.00	0.00	0.00	0.00	20,720.74	0.00	21,933,304.11
1A-I4	11/25/20 - 12/27/20	33	0.60000 %	22,604,446.79	12,432.45	0.00	0.00	0.00	0.00	12,432.45	0.00	21,933,304.11
1B-I1	11/25/20 - 12/27/20	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1B-I2	11/25/20 - 12/27/20	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1B-I3	11/25/20 - 12/27/20	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1B-I4	11/25/20 - 12/27/20	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1C-I1	11/25/20 - 12/27/20	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1C-I2	11/25/20 - 12/27/20	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1C-I3	11/25/20 - 12/27/20	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1C-I4	11/25/20 - 12/27/20	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1E-A1	11/25/20 - 12/27/20	33	1.00013 %	22,604,446.79	20,723.44	0.00	0.00	0.00	0.00	20,723.44	0.00	21,933,304.11
1E-A2	11/25/20 - 12/27/20	33	1.40013 %	22,604,446.79	29,011.73	0.00	0.00	0.00	0.00	29,011.73	0.00	21,933,304.11
1E-A3	11/25/20 - 12/27/20	33	1.80013 %	22,604,446.79	37,300.03	0.00	0.00	0.00	0.00	37,300.03	0.00	21,933,304.11
1E-A4	11/25/20 - 12/27/20	33	2.20013 %	22,604,446.79	45,588.33	0.00	0.00	0.00	0.00	45,588.33	0.00	21,933,304.11
1E-B1	11/25/20 - 12/27/20	33	1.00013 %	93,986,000.00	86,165.03	0.00	0.00	0.00	0.00	86,165.03	0.00	93,986,000.00
1E-B2	11/25/20 - 12/27/20	33	1.40013 %	93,986,000.00	120,626.57	0.00	0.00	0.00	0.00	120,626.57	0.00	93,986,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	11/25/20 - 12/27/20	33	1.80013 %	93,986,000.00	155,088.10	0.00	0.00	0.00	0.00	155,088.10	0.00	93,986,000.00
1E-B4	11/25/20 - 12/27/20	33	2.20013 %	93,986,000.00	189,549.63	0.00	0.00	0.00	0.00	189,549.63	0.00	93,986,000.00
1E-C1	11/25/20 - 12/27/20	33	1.00013 %	93,986,000.00	86,165.03	0.00	0.00	0.00	0.00	86,165.03	0.00	93,986,000.00
1E-C2	11/25/20 - 12/27/20	33	1.40013 %	93,986,000.00	120,626.57	0.00	0.00	0.00	0.00	120,626.57	0.00	93,986,000.00
1E-C3	11/25/20 - 12/27/20	33	1.80013 %	93,986,000.00	155,088.10	0.00	0.00	0.00	0.00	155,088.10	0.00	93,986,000.00
1E-C4	11/25/20 - 12/27/20	33	2.20013 %	93,986,000.00	189,549.63	0.00	0.00	0.00	0.00	189,549.63	0.00	93,986,000.00
1E-D1	11/25/20 - 12/27/20	33	1.00013 %	116,590,446.79	106,888.47	0.00	0.00	0.00	0.00	106,888.47	0.00	115,919,304.11
1E-D2	11/25/20 - 12/27/20	33	1.40013 %	116,590,446.79	149,638.30	0.00	0.00	0.00	0.00	149,638.30	0.00	115,919,304.11
1E-D3	11/25/20 - 12/27/20	33	1.80013 %	116,590,446.79	192,388.13	0.00	0.00	0.00	0.00	192,388.13	0.00	115,919,304.11
1E-D4	11/25/20 - 12/27/20	33	2.20013 %	116,590,446.79	235,137.96	0.00	0.00	0.00	0.00	235,137.96	0.00	115,919,304.11
1E-D5	11/25/20 - 12/27/20	33	2.80013 %	116,590,446.79	299,262.71	0.00	0.00	0.00	0.00	299,262.71	0.00	115,919,304.11
1E-F1	11/25/20 - 12/27/20	33	1.00013 %	187,972,000.00	172,330.07	0.00	0.00	0.00	0.00	172,330.07	0.00	187,972,000.00
1E-F2	11/25/20 - 12/27/20	33	1.40013 %	187,972,000.00	241,253.13	0.00	0.00	0.00	0.00	241,253.13	0.00	187,972,000.00
1E-F3	11/25/20 - 12/27/20	33	1.80013 %	187,972,000.00	310,176.20	0.00	0.00	0.00	0.00	310,176.20	0.00	187,972,000.00
1E-F4	11/25/20 - 12/27/20	33	2.20013 %	187,972,000.00	379,099.27	0.00	0.00	0.00	0.00	379,099.27	0.00	187,972,000.00
1E-F5	11/25/20 - 12/27/20	33	2.80013 %	187,972,000.00	482,483.87	0.00	0.00	0.00	0.00	482,483.87	0.00	187,972,000.00
1X-1	11/25/20 - 12/27/20	33	1.80000 %	116,590,446.79	192,374.24	0.00	0.00	0.00	0.00	192,374.24	0.00	115,919,304.11
1X-2	11/25/20 - 12/27/20	33	1.40000 %	116,590,446.79	149,624.41	0.00	0.00	0.00	0.00	149,624.41	0.00	115,919,304.11
1X-3	11/25/20 - 12/27/20	33	1.00000 %	116,590,446.79	106,874.58	0.00	0.00	0.00	0.00	106,874.58	0.00	115,919,304.11
1X-4	11/25/20 - 12/27/20	33	0.60000 %	116,590,446.79	64,124.75	0.00	0.00	0.00	0.00	64,124.75	0.00	115,919,304.11
1Y-1	11/25/20 - 12/27/20	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1Y-2	11/25/20 - 12/27/20	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1Y-3	11/25/20 - 12/27/20	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1Y-4	11/25/20 - 12/27/20	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	7,045,127,027.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,609,542,332.69
2M-1	N/A	N/A	0.90013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.95013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	11/25/20 - 12/27/20	33	2.95013 %	103,816,382.58	280,749.17	0.00	0.00	0.00	0.00	280,749.17	0.00	103,216,428.26
2M-BH	N/A	N/A	0.00000 %	5,464,293.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,432,715.40
2M-2C	11/25/20 - 12/27/20	33	2.95013 %	120,816,000.00	326,721.00	0.00	0.00	0.00	0.00	326,721.00	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-Dec-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	11/25/20 - 12/27/20	33	2.95013 %	224,632,382.58	607,470.17	0.00	0.00	0.00	0.00	607,470.17	0.00	224,032,428.26
2M-2H	N/A	N/A	0.00000 %	11,823,348.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,791,770.40
2B-1	11/25/20 - 12/27/20	33	4.60013 %	73,668,000.00	310,642.18	0.00	0.00	0.00	0.00	310,642.18	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,474,245.15
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	11/25/20 - 12/27/20	33	1.80000 %	103,816,382.58	171,297.03	0.00	0.00	0.00	0.00	171,297.03	0.00	103,216,428.26
2B-I2	11/25/20 - 12/27/20	33	1.40000 %	103,816,382.58	133,231.02	0.00	0.00	0.00	0.00	133,231.02	0.00	103,216,428.26
2B-I3	11/25/20 - 12/27/20	33	1.00000 %	103,816,382.58	95,165.02	0.00	0.00	0.00	0.00	95,165.02	0.00	103,216,428.26
2B-I4	11/25/20 - 12/27/20	33	0.60000 %	103,816,382.58	57,099.01	0.00	0.00	0.00	0.00	57,099.01	0.00	103,216,428.26
2C-I1	11/25/20 - 12/27/20	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2C-I2	11/25/20 - 12/27/20	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2C-I3	11/25/20 - 12/27/20	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2C-I4	11/25/20 - 12/27/20	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2E-A1	N/A	N/A	1.15013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.55013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.95013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/25/20 - 12/27/20	33	1.15013 %	103,816,382.58	109,452.14	0.00	0.00	0.00	0.00	109,452.14	0.00	103,216,428.26
2E-B2	11/25/20 - 12/27/20	33	1.55013 %	103,816,382.58	147,518.15	0.00	0.00	0.00	0.00	147,518.15	0.00	103,216,428.26
2E-B3	11/25/20 - 12/27/20	33	1.95013 %	103,816,382.58	185,584.16	0.00	0.00	0.00	0.00	185,584.16	0.00	103,216,428.26
2E-B4	11/25/20 - 12/27/20	33	2.35013 %	103,816,382.58	223,650.16	0.00	0.00	0.00	0.00	223,650.16	0.00	103,216,428.26
2E-C1	11/25/20 - 12/27/20	33	1.15013 %	120,816,000.00	127,374.60	0.00	0.00	0.00	0.00	127,374.60	0.00	120,816,000.00
2E-C2	11/25/20 - 12/27/20	33	1.55013 %	120,816,000.00	171,673.80	0.00	0.00	0.00	0.00	171,673.80	0.00	120,816,000.00
2E-C3	11/25/20 - 12/27/20	33	1.95013 %	120,816,000.00	215,973.00	0.00	0.00	0.00	0.00	215,973.00	0.00	120,816,000.00
2E-C4	11/25/20 - 12/27/20	33	2.35013 %	120,816,000.00	260,272.20	0.00	0.00	0.00	0.00	260,272.20	0.00	120,816,000.00
2E-D1	11/25/20 - 12/27/20	33	1.15013 %	103,816,382.58	109,452.14	0.00	0.00	0.00	0.00	109,452.14	0.00	103,216,428.26
2E-D2	11/25/20 - 12/27/20	33	1.55013 %	103,816,382.58	147,518.15	0.00	0.00	0.00	0.00	147,518.15	0.00	103,216,428.26

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-Dec-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	11/25/20 - 12/27/20	33	1.95013 %	103,816,382.58	185,584.16	0.00	0.00	0.00	0.00	185,584.16	0.00	103,216,428.26
2E-D4	11/25/20 - 12/27/20	33	2.35013 %	103,816,382.58	223,650.16	0.00	0.00	0.00	0.00	223,650.16	0.00	103,216,428.26
2E-D5	11/25/20 - 12/27/20	33	2.95013 %	103,816,382.58	280,749.17	0.00	0.00	0.00	0.00	280,749.17	0.00	103,216,428.26
2E-F1	11/25/20 - 12/27/20	33	1.15013 %	224,632,382.58	236,826.74	0.00	0.00	0.00	0.00	236,826.74	0.00	224,032,428.26
2E-F2	11/25/20 - 12/27/20	33	1.55013 %	224,632,382.58	319,191.95	0.00	0.00	0.00	0.00	319,191.95	0.00	224,032,428.26
2E-F3	11/25/20 - 12/27/20	33	1.95013 %	224,632,382.58	401,557.15	0.00	0.00	0.00	0.00	401,557.15	0.00	224,032,428.26
2E-F4	11/25/20 - 12/27/20	33	2.35013 %	224,632,382.58	483,922.36	0.00	0.00	0.00	0.00	483,922.36	0.00	224,032,428.26
2E-F5	11/25/20 - 12/27/20	33	2.95013 %	224,632,382.58	607,470.17	0.00	0.00	0.00	0.00	607,470.17	0.00	224,032,428.26
2X-1	11/25/20 - 12/27/20	33	1.80000 %	103,816,382.58	171,297.03	0.00	0.00	0.00	0.00	171,297.03	0.00	103,216,428.26
2X-2	11/25/20 - 12/27/20	33	1.40000 %	103,816,382.58	133,231.02	0.00	0.00	0.00	0.00	133,231.02	0.00	103,216,428.26
2X-3	11/25/20 - 12/27/20	33	1.00000 %	103,816,382.58	95,165.02	0.00	0.00	0.00	0.00	95,165.02	0.00	103,216,428.26
2X-4	11/25/20 - 12/27/20	33	0.60000 %	103,816,382.58	57,099.01	0.00	0.00	0.00	0.00	57,099.01	0.00	103,216,428.26
2Y-1	11/25/20 - 12/27/20	33	1.80000 %	224,632,382.58	370,643.43	0.00	0.00	0.00	0.00	370,643.43	0.00	224,032,428.26
2Y-2	11/25/20 - 12/27/20	33	1.40000 %	224,632,382.58	288,278.22	0.00	0.00	0.00	0.00	288,278.22	0.00	224,032,428.26
2Y-3	11/25/20 - 12/27/20	33	1.00000 %	224,632,382.58	205,913.02	0.00	0.00	0.00	0.00	205,913.02	0.00	224,032,428.26
2Y-4	11/25/20 - 12/27/20	33	0.60000 %	224,632,382.58	123,547.81	0.00	0.00	0.00	0.00	123,547.81	0.00	224,032,428.26
Totals					15,857,049.19	0.00	0.00	0.00	0.00	15,857,049.19	0.00	

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

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Connecticut Avenue Securities

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Distribution Date: 28-Dec-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 %	536.81624653	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	508.02760808
1M-1	156,644,000.00	0.90013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	2.80013 %	240.50865863	0.61733418	0.00000000	0.00000000	0.00000000	0.00000000	0.61733418	0.00000000	233.36777935
1M-AH	4,947,606.00	0.00000 %	240.50865813	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	233.36778030
1M-2B	93,986,000.00	2.80013 %	1000.00000000	2.56678580	0.00000000	0.00000000	0.00000000	0.00000000	2.56678580	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	2.80013 %	1000.00000000	2.56678580	0.00000000	0.00000000	0.00000000	0.00000000	2.56678580	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	2.80013 %	746.83621954	1.91696863	0.00000000	0.00000000	0.00000000	0.00000000	1.91696863	0.00000000	744.45592645
1M-2H	14,842,818.00	0.00000 %	746.83621938	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	744.45592677
1B-1	78,322,000.00	4.30013 %	1000.00000000	3.94178583	0.00000000	0.00000000	0.00000000	0.00000000	3.94178583	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	996.32297682	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.22021979
1A-I1	0.00	1.80000 %	240.50865863	0.39683932	0.00000000	0.00000000	0.00000000	0.00000000	0.39683932	0.00000000	233.36777935
1A-I2	0.00	1.40000 %	240.50865863	0.30865278	0.00000000	0.00000000	0.00000000	0.00000000	0.30865278	0.00000000	233.36777935
1A-I3	0.00	1.00000 %	240.50865863	0.22046624	0.00000000	0.00000000	0.00000000	0.00000000	0.22046624	0.00000000	233.36777935
1A-I4	0.00	0.60000 %	240.50865863	0.13227981	0.00000000	0.00000000	0.00000000	0.00000000	0.13227981	0.00000000	233.36777935
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	1.00013 %	240.50865863	0.22049497	0.00000000	0.00000000	0.00000000	0.00000000	0.22049497	0.00000000	233.36777935
1E-A2	93,986,000.00	1.40013 %	240.50865863	0.30868140	0.00000000	0.00000000	0.00000000	0.00000000	0.30868140	0.00000000	233.36777935
1E-A3	93,986,000.00	1.80013 %	240.50865863	0.39686794	0.00000000	0.00000000	0.00000000	0.00000000	0.39686794	0.00000000	233.36777935

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**WELLS
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Distribution Date: 28-Dec-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.20013 %	240.50865863	0.48505448	0.00000000	0.00000000	0.00000000	0.00000000	0.48505448	0.00000000	233.36777935
1E-B1	93,986,000.00	1.00013 %	1000.00000000	0.91678580	0.00000000	0.00000000	0.00000000	0.00000000	0.91678580	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.40013 %	1000.00000000	1.28345254	0.00000000	0.00000000	0.00000000	0.00000000	1.28345254	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.80013 %	1000.00000000	1.65011917	0.00000000	0.00000000	0.00000000	0.00000000	1.65011917	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.20013 %	1000.00000000	2.01678580	0.00000000	0.00000000	0.00000000	0.00000000	2.01678580	0.00000000	1000.00000000
1E-C1	93,986,000.00	1.00013 %	1000.00000000	0.91678580	0.00000000	0.00000000	0.00000000	0.00000000	0.91678580	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.40013 %	1000.00000000	1.28345254	0.00000000	0.00000000	0.00000000	0.00000000	1.28345254	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.80013 %	1000.00000000	1.65011917	0.00000000	0.00000000	0.00000000	0.00000000	1.65011917	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.20013 %	1000.00000000	2.01678580	0.00000000	0.00000000	0.00000000	0.00000000	2.01678580	0.00000000	1000.00000000
1E-D1	187,972,000.00	1.00013 %	620.25432932	0.56864038	0.00000000	0.00000000	0.00000000	0.00000000	0.56864038	0.00000000	616.68388968
1E-D2	187,972,000.00	1.40013 %	620.25432932	0.79606697	0.00000000	0.00000000	0.00000000	0.00000000	0.79606697	0.00000000	616.68388968
1E-D3	187,972,000.00	1.80013 %	620.25432932	1.02349355	0.00000000	0.00000000	0.00000000	0.00000000	1.02349355	0.00000000	616.68388968
1E-D4	187,972,000.00	2.20013 %	620.25432932	1.25092014	0.00000000	0.00000000	0.00000000	0.00000000	1.25092014	0.00000000	616.68388968
1E-D5	187,972,000.00	2.80013 %	620.25432932	1.59206004	0.00000000	0.00000000	0.00000000	0.00000000	1.59206004	0.00000000	616.68388968
1E-F1	187,972,000.00	1.00013 %	1000.00000000	0.91678585	0.00000000	0.00000000	0.00000000	0.00000000	0.91678585	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.40013 %	1000.00000000	1.28345248	0.00000000	0.00000000	0.00000000	0.00000000	1.28345248	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.80013 %	1000.00000000	1.65011917	0.00000000	0.00000000	0.00000000	0.00000000	1.65011917	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.20013 %	1000.00000000	2.01678585	0.00000000	0.00000000	0.00000000	0.00000000	2.01678585	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.80013 %	1000.00000000	2.56678585	0.00000000	0.00000000	0.00000000	0.00000000	2.56678585	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	620.25432932	1.02341966	0.00000000	0.00000000	0.00000000	0.00000000	1.02341966	0.00000000	616.68388968
1X-2	0.00	1.40000 %	620.25432932	0.79599307	0.00000000	0.00000000	0.00000000	0.00000000	0.79599307	0.00000000	616.68388968
1X-3	0.00	1.00000 %	620.25432932	0.56856649	0.00000000	0.00000000	0.00000000	0.00000000	0.56856649	0.00000000	616.68388968
1X-4	0.00	0.60000 %	620.25432932	0.34113990	0.00000000	0.00000000	0.00000000	0.00000000	0.34113990	0.00000000	616.68388968
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	474.41888015	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	445.08660520
2M-1	117,869,000.00	0.90013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.95013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.95013 %	859.29332688	2.32377475	0.00000000	0.00000000	0.00000000	0.00000000	2.32377475	0.00000000	854.32747533
2M-BH	6,359,055.00	0.0000 %	859.29332739	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	854.32747476
2M-2C	120,816,000.00	2.95013 %	1000.00000000	2.70428586	0.00000000	0.00000000	0.00000000	0.00000000	2.70428586	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.95013 %	622.29518630	1.68286406	0.00000000	0.00000000	0.00000000	0.00000000	1.68286406	0.00000000	620.63314327
2M-2H	19,000,250.00	0.0000 %	622.27331377	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	620.61132880
2B-1	73,668,000.00	4.60013 %	1000.00000000	4.21678585	0.00000000	0.00000000	0.00000000	0.00000000	4.21678585	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.07770785
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	859.29332688	1.41783398	0.00000000	0.00000000	0.00000000	0.00000000	1.41783398	0.00000000	854.32747533
2B-I2	0.00	1.40000 %	859.29332688	1.10275973	0.00000000	0.00000000	0.00000000	0.00000000	1.10275973	0.00000000	854.32747533
2B-I3	0.00	1.00000 %	859.29332688	0.78768557	0.00000000	0.00000000	0.00000000	0.00000000	0.78768557	0.00000000	854.32747533
2B-I4	0.00	0.60000 %	859.29332688	0.47261133	0.00000000	0.00000000	0.00000000	0.00000000	0.47261133	0.00000000	854.32747533
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.15013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.55013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.95013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.35013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.15013 %	859.29332688	0.90594077	0.00000000	0.00000000	0.00000000	0.00000000	0.90594077	0.00000000	854.32747533

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.55013 %	859.29332688	1.22101501	0.00000000	0.00000000	0.00000000	0.00000000	1.22101501	0.00000000	854.32747533
2E-B3	120,816,000.00	1.95013 %	859.29332688	1.53608926	0.00000000	0.00000000	0.00000000	0.00000000	1.53608926	0.00000000	854.32747533
2E-B4	120,816,000.00	2.35013 %	859.29332688	1.85116342	0.00000000	0.00000000	0.00000000	0.00000000	1.85116342	0.00000000	854.32747533
2E-C1	120,816,000.00	1.15013 %	1000.00000000	1.05428586	0.00000000	0.00000000	0.00000000	0.00000000	1.05428586	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.55013 %	1000.00000000	1.42095252	0.00000000	0.00000000	0.00000000	0.00000000	1.42095252	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.95013 %	1000.00000000	1.78761919	0.00000000	0.00000000	0.00000000	0.00000000	1.78761919	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.35013 %	1000.00000000	2.15428586	0.00000000	0.00000000	0.00000000	0.00000000	2.15428586	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.15013 %	432.28367400	0.45575055	0.00000000	0.00000000	0.00000000	0.00000000	0.45575055	0.00000000	429.78550896
2E-D2	240,158,000.00	1.55013 %	432.28367400	0.61425457	0.00000000	0.00000000	0.00000000	0.00000000	0.61425457	0.00000000	429.78550896
2E-D3	240,158,000.00	1.95013 %	432.28367400	0.77275860	0.00000000	0.00000000	0.00000000	0.00000000	0.77275860	0.00000000	429.78550896
2E-D4	240,158,000.00	2.35013 %	432.28367400	0.93126259	0.00000000	0.00000000	0.00000000	0.00000000	0.93126259	0.00000000	429.78550896
2E-D5	240,158,000.00	2.95013 %	432.28367400	1.16901860	0.00000000	0.00000000	0.00000000	0.00000000	1.16901860	0.00000000	429.78550896
2E-F1	241,632,000.00	1.15013 %	929.64666344	0.98011331	0.00000000	0.00000000	0.00000000	0.00000000	0.98011331	0.00000000	927.16373767
2E-F2	241,632,000.00	1.55013 %	929.64666344	1.32098377	0.00000000	0.00000000	0.00000000	0.00000000	1.32098377	0.00000000	927.16373767
2E-F3	241,632,000.00	1.95013 %	929.64666344	1.66185418	0.00000000	0.00000000	0.00000000	0.00000000	1.66185418	0.00000000	927.16373767
2E-F4	241,632,000.00	2.35013 %	929.64666344	2.00272464	0.00000000	0.00000000	0.00000000	0.00000000	2.00272464	0.00000000	927.16373767
2E-F5	241,632,000.00	2.95013 %	929.64666344	2.51403030	0.00000000	0.00000000	0.00000000	0.00000000	2.51403030	0.00000000	927.16373767
2X-1	0.00	1.80000 %	432.28367400	0.71326806	0.00000000	0.00000000	0.00000000	0.00000000	0.71326806	0.00000000	429.78550896
2X-2	0.00	1.40000 %	432.28367400	0.55476403	0.00000000	0.00000000	0.00000000	0.00000000	0.55476403	0.00000000	429.78550896
2X-3	0.00	1.00000 %	432.28367400	0.39626005	0.00000000	0.00000000	0.00000000	0.00000000	0.39626005	0.00000000	429.78550896
2X-4	0.00	0.60000 %	432.28367400	0.23775602	0.00000000	0.00000000	0.00000000	0.00000000	0.23775602	0.00000000	429.78550896
2Y-1	0.00	1.80000 %	929.64666344	1.53391699	0.00000000	0.00000000	0.00000000	0.00000000	1.53391699	0.00000000	927.16373767
2Y-2	0.00	1.40000 %	929.64666344	1.19304653	0.00000000	0.00000000	0.00000000	0.00000000	1.19304653	0.00000000	927.16373767
2Y-3	0.00	1.00000 %	929.64666344	0.85217612	0.00000000	0.00000000	0.00000000	0.00000000	0.85217612	0.00000000	927.16373767
2Y-4	0.00	0.60000 %	929.64666344	0.51130566	0.00000000	0.00000000	0.00000000	0.00000000	0.51130566	0.00000000	927.16373767

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,189,334.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(131,725.23)
Total Deposits	3,057,609.20
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,038,442.54
Total Withdrawals (Pool Distribution Amount)	3,057,609.20
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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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.150130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	457,370,544.79
Total Principal Reduction Cumulative	8,044,887,336.90
Scheduled Principal Current	16,281,285.59
Scheduled Principal Cumulative	886,963,839.47
Unscheduled Principal Current	441,080,787.43
Unscheduled Principal Cumulative	7,157,611,874.69
Senior Reduction Amount	456,655,600.08
Subordinate Reduction Amount	706,472.94
Calculated Tranche Write-Down Amount	8,471.77
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,929.30
Recovery Principal on Previously Liquidated Loan Current	8,471.77
Recovery Principal on Previously Liquidated Loan Cumulative	27,562.40
Group 2	
Total Principal Reduction Current	436,339,480.43
Total Principal Reduction Cumulative	8,508,766,494.51
Scheduled Principal Current	11,993,222.18
Scheduled Principal Cumulative	783,507,211.01
Unscheduled Principal Current	424,223,004.79
Unscheduled Principal Cumulative	7,725,190,334.13
Senior Reduction Amount	435,584,694.53
Subordinate Reduction Amount	631,532.44
Calculated Tranche Write-Down Amount	71,519.85
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	34,865.08
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	42624
Period Reference Pool Removal Loan Count	1779
Period Ending Loan Count	40845
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	8,444,047,067.76
Period PIF Loan Count Current	1779
PIF Loan Count Cumulative	28405
Period PIF Loan UPB Current	436,852,569.95
PIF Loan UPB Cumulative	6,874,132,973.12
Period Partial Prepayment Amount	5,501,159.59
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	1,964,336.76
Total Active Modified Loan Count	269
Total Active Modified Loan UPB	59,803,076.66
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	37310
Period Reference Pool Removal Loan Count	1813
Period Ending Loan Count	35497
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	7,000,386,541.77
Period PIF Loan Count Current	1808
PIF Loan Count Cumulative	30859
Period PIF Loan UPB Current	420,749,617.99
PIF Loan UPB Cumulative	7,536,559,265.67
Period Partial Prepayment Amount	3,134,124.07
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	1,568,283.38
Credit Event Amount Cumulative	9,529,128.76
Total Active Modified Loan Count	497
Total Active Modified Loan UPB	116,847,932.84
Structural Reporting	
Group 1	
Senior Percentage	95.660828%
Subordinate Percentage	4.339172%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	94.734255%
Subordinate Percentage	5.265745%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	4.340000 %	4.570000 %
1M-1	0.00	0.00	2.800000 %	4.340000 %	4.570000 %
1M-1H	0.00	0.00	2.800000 %	4.340000 %	4.570000 %
1M-2A	0.00	0.00	2.200000 %	4.070000 %	4.290000 %
1M-2B	0.00	0.00	1.600000 %	2.960000 %	3.120000 %
1M-2C	0.00	0.00	1.000000 %	1.850000 %	1.950000 %
1M-2	0.00	0.00	1.000000 %	1.850000 %	1.950000 %
1M-2H	0.00	0.00	1.000000 %	1.850000 %	1.950000 %
1B-1	0.00	0.00	0.500000 %	0.920000 %	0.970000 %
1B-1H	0.00	0.00	0.500000 %	0.920000 %	0.970000 %
1B-2H	8,471.77	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	5.270000 %	5.580000 %
2M-1	0.00	0.00	3.450000 %	5.270000 %	5.580000 %
2M-1H	0.00	0.00	3.450000 %	5.270000 %	5.580000 %
2M-2A	0.00	0.00	2.640000 %	5.270000 %	5.580000 %
2M-2B	0.00	0.00	1.820000 %	3.800000 %	4.030000 %
2M-2C	0.00	0.00	1.000000 %	2.090000 %	2.210000 %
2M-2	0.00	0.00	1.000000 %	2.090000 %	2.210000 %
2M-2H	0.00	0.00	1.000000 %	2.090000 %	2.210000 %
2B-1	0.00	0.00	0.500000 %	1.040000 %	1.110000 %
2B-1H	0.00	0.00	0.500000 %	1.040000 %	1.110000 %
2B-2H	71,519.85	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	870	174,209,291.10	1.139609 %	1.127975 %
60 Days	430	95,802,337.87	0.563255 %	0.620303 %
90 Days	365	81,658,655.33	0.478112 %	0.528725 %
120 Days	348	79,964,035.70	0.455843 %	0.517753 %
150 Days	383	87,616,615.97	0.501690 %	0.567302 %
180+ Days	2150	526,590,165.96	2.816274 %	3.409579 %
Totals	4546	1,045,841,101.93	5.954782 %	6.771638 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	377	77,126,707.00	0.923002 %	0.913386 %
60 Days	182	41,431,008.00	0.445587 %	0.490653 %
90 Days	164	36,843,202.27	0.401518 %	0.436322 %
120 Days	172	41,968,157.67	0.421104 %	0.497015 %
150 Days	181	40,840,256.49	0.443139 %	0.483657 %
180+ Days	997	253,880,212.54	2.440935 %	3.006618 %
Totals	2073	492,089,543.97	5.075285 %	5.827650 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	493	97,082,584.10	1.388850 %	1.386817 %
60 Days	248	54,371,329.87	0.698651 %	0.776690 %
90 Days	201	44,815,453.06	0.566245 %	0.640185 %
120 Days	176	37,995,878.03	0.495817 %	0.542768 %
150 Days	202	46,776,359.48	0.569062 %	0.668197 %
180+ Days	1153	272,709,953.42	3.248162 %	3.895641 %
Totals	2473	553,751,557.96	6.966786 %	7.910300 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	31	7,988,284.30	4,929.30	0.061707
Group 2	275	67,900,019.52	34,865.08	0.051348

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	201,514.14	8.11	0.004025
Group 1	0043750423	275,243.06	267.35	0.097132
Group 1	0043750574	469,351.70	491.11	0.104636
Group 1	0043762430	230,058.39	76.43	0.033222
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	181,229.77	60.26	0.033251
Group 1	0043765536	247,898.22	77.47	0.031251
Group 1	0043766893	477,835.12	254.74	0.053311
Group 1	0043773899	198,714.30	32.37	0.016290
Group 1	0043774094	185,711.49	319.44	0.172009
Group 1	0043775080	214,788.99	152.16	0.070842
Group 1	0043780989	88,018.06	72.61	0.082494
Group 1	0043781034	121,589.99	63.13	0.051920
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,373.26	133.31	0.066531
Group 1	0043792022	612,915.92	583.22	0.095155
Group 1	0043793126	165,476.13	51.43	0.031080
Group 1	0043793300	233,446.24	121.59	0.052085
Group 1	0043793312	462,874.38	312.02	0.067409
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043796682	192,834.37	18.68	0.009687
Group 1	0043797152	112,301.02	35.12	0.031273
Group 1	0043797346	366,635.01	76.38	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043798911	91,534.73	95.35	0.104168
Group 1	0043801646	131,093.03	95.59	0.072918
Group 1	0043802890	286,781.17	153.85	0.053647
Group 1	0043806483	87,726.54	72.37	0.082495
Group 1	0043807625	354,822.61	430.79	0.121410
Group 1	0043808863	142,921.87	6.01	0.004205
Group 1	0043809028	385,959.07	442.24	0.114582
Group 2	0043810156	208,856.22	87.02	0.041665
Group 2	0043810281	372,596.98	254.06	0.068186
Group 2	0043810574	329,121.88	137.13	0.041665
Group 2	0043810627	408,416.48	143.72	0.035190
Group 2	0043810652	309,356.31	3.24	0.001047
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	59,497.56	30.34	0.050994
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812212	202,428.71	27.32	0.013496
Group 2	0043812860	104,943.16	1.50	0.001429
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	320,754.56	59.53	0.018559
Group 2	0043814648	67,047.09	48.39	0.072173
Group 2	0043814923	319,812.88	23.29	0.007282
Group 2	0043815407	317,070.24	99.08	0.031249
Group 2	0043815617	281,738.89	261.78	0.092916
Group 2	0043816083	234,694.09	108.50	0.046230
Group 2	0043816866	104,464.86	108.82	0.104169
Group 2	0043816926	279,022.90	107.22	0.038427
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	218,986.85	205.98	0.094060
Group 2	0043818443	34,258.77	18.48	0.053942

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818584	181,697.17	92.79	0.051068
Group 2	0043818673	162,002.84	16.88	0.010420
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	257,913.89	138.09	0.053541
Group 2	0043819360	118,736.53	136.05	0.114581
Group 2	0043819757	191,557.34	170.02	0.088757
Group 2	0043820331	160,968.20	83.84	0.052085
Group 2	0043820337	159,521.26	69.88	0.043806
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	224,706.84	163.66	0.072833
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	328,124.79	61.34	0.018694
Group 2	0043822741	154,518.04	43.48	0.028139
Group 2	0043823119	332,388.49	469.06	0.141118
Group 2	0043823305	316,080.68	125.81	0.039803
Group 2	0043823409	241,089.19	154.24	0.063976
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	346,534.11	180.49	0.052084
Group 2	0043823780	134,330.88	13.27	0.009879
Group 2	0043824039	159,327.43	199.16	0.125000
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	135,672.44	84.80	0.062503
Group 2	0043825279	229,112.08	23.87	0.010418
Group 2	0043825287	351,057.76	83.65	0.023828
Group 2	0043825485	125,834.21	15.76	0.012524
Group 2	0043825510	211,835.11	88.26	0.041664
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	216,769.28	50.03	0.023080
Group 2	0043826271	335,179.31	92.47	0.027588

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826301	203,163.72	52.94	0.026058
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826571	272,803.71	284.17	0.104166
Group 2	0043826576	232,193.13	144.00	0.062017
Group 2	0043826648	97,104.87	100.42	0.103414
Group 2	0043827209	467,266.07	137.36	0.029397
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	245,268.65	45.50	0.018551
Group 2	0043827520	208,170.67	76.21	0.036609
Group 2	0043827637	275,515.75	28.70	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	133,895.58	55.79	0.041667
Group 2	0043828742	335,091.38	114.02	0.034027
Group 2	0043828856	73,417.05	27.74	0.037784
Group 2	0043828910	424,576.73	313.50	0.073838
Group 2	0043829022	187,467.22	104.88	0.055946
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	153,046.40	26.53	0.017335
Group 2	0043830309	117,160.00	64.61	0.055147
Group 2	0043830443	369,370.14	149.04	0.040350
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830677	90,556.39	47.16	0.052078
Group 2	0043830697	408,491.07	179.50	0.043942
Group 2	0043830892	384,702.58	69.73	0.018126
Group 2	0043831199	220,268.64	141.41	0.064199
Group 2	0043831210	223,045.11	21.33	0.009563
Group 2	0043831472	207,371.08	198.42	0.095684
Group 2	0043831606	360,378.95	93.65	0.025987
Group 2	0043832066	159,008.13	97.09	0.061060
Group 2	0043832276	344,012.62	394.18	0.114583
Group 2	0043832303	225,506.63	140.94	0.062499
Group 2	0043832345	404,353.27	421.20	0.104166
Group 2	0043832701	217,716.52	158.75	0.072916
Group 2	0043832708	236,560.82	98.57	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043833586	168,548.59	109.05	0.064699
Group 2	0043833611	86,640.56	45.13	0.052089
Group 2	0043833703	286,843.85	131.81	0.045952
Group 2	0043834118	138,710.62	57.11	0.041172
Group 2	0043834160	125,237.84	27.25	0.021759
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	200,952.99	149.14	0.074216
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	290,767.76	120.64	0.041490
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	307,168.99	191.98	0.062500
Group 2	0043835530	216,118.89	45.02	0.020831
Group 2	0043835927	346,112.18	180.85	0.052252
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,952.36	44.78	0.064015
Group 2	0043836131	632,892.32	516.99	0.081687
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	135,169.33	112.64	0.083333
Group 2	0043837118	134,811.18	64.18	0.047607
Group 2	0043837138	146,126.65	194.60	0.133172
Group 2	0043837149	209,078.50	109.91	0.052569
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	266,819.89	222.35	0.083333
Group 2	0043837876	180,788.91	5.99	0.003313
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	336,520.91	314.24	0.093379
Group 2	0043838945	197,150.75	254.79	0.129236
Group 2	0043839771	300,232.24	85.53	0.028488
Group 2	0043840171	363,139.51	150.58	0.041466
Group 2	0043840199	395,887.75	231.53	0.058484

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Group 2	0043840550	305,961.19	223.10	0.072918
Group 2	0043840843	184,422.99	152.02	0.082430
Group 2	0043840986	309,092.44	386.37	0.125001
Group 2	0043841064	114,586.73	53.95	0.047082
Group 2	0043841361	364,705.43	50.95	0.013970
Group 2	0043841387	146,735.62	65.98	0.044965
Group 2	0043841424	378,146.00	95.09	0.025146
Group 2	0043841754	261,724.80	152.13	0.058126
Group 2	0043841923	143,674.12	89.80	0.062503
Group 2	0043841961	142,501.59	103.91	0.072918
Group 2	0043841995	112,868.49	15.91	0.014096
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	401,755.84	41.85	0.010417
Group 2	0043842682	285,270.12	118.86	0.041666
Group 2	0043842691	301,943.22	158.72	0.052566
Group 2	0043842714	139,281.70	116.07	0.083335
Group 2	0043842734	279,228.42	156.16	0.055926
Group 2	0043842906	206,696.72	279.90	0.135416
Group 2	0043843236	111,537.22	40.74	0.036526
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	230,476.83	158.82	0.068909
Group 2	0043843470	193,058.13	90.75	0.047007
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843495	268,094.04	4.77	0.001779
Group 2	0043843644	341,826.05	184.33	0.053925
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844350	342,853.18	285.71	0.083333
Group 2	0043844351	379,231.84	474.04	0.125000
Group 2	0043844621	373,343.90	272.23	0.072917
Group 2	0043844664	136,993.56	38.10	0.027812
Group 2	0043844687	128,791.93	96.88	0.075222
Group 2	0043844880	363,098.94	264.76	0.072917
Group 2	0043844901	306,108.67	144.93	0.047346
Group 2	0043844996	190,315.61	72.05	0.037858

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043845034	245,424.90	299.82	0.122164
Group 2	0043845163	231,512.85	39.39	0.017014
Group 2	0043845191	381,674.12	516.85	0.135417
Group 2	0043845319	286,300.46	84.34	0.029459
Group 2	0043845340	253,839.54	80.83	0.031843
Group 2	0043845780	227,377.71	94.74	0.041666
Group 2	0043845908	583,466.19	31.75	0.005442
Group 2	0043846042	242,799.70	49.99	0.020589
Group 2	0043846554	115,545.30	4.45	0.003851
Group 2	0043846610	327,930.67	204.96	0.062501
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	103,432.01	18.43	0.017818
Group 2	0043846913	187,010.44	40.63	0.021726
Group 2	0043846973	310,585.38	150.45	0.048441
Group 2	0043847345	169,203.16	80.82	0.047765
Group 2	0043847434	206,863.69	93.30	0.045102
Group 2	0043848445	244,673.03	76.46	0.031250
Group 2	0043848608	411,921.21	185.88	0.045125
Group 2	0043848927	190,494.52	47.04	0.024694
Group 2	0043848946	297,046.61	216.60	0.072918
Group 2	0043849270	238,733.03	54.25	0.022724
Group 2	0043849330	217,416.04	45.30	0.020836
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	170,606.10	167.22	0.098015
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	195,088.97	17.13	0.008781
Group 2	0043850625	149,969.56	109.35	0.072915
Group 2	0043850738	155,242.31	80.86	0.052086
Group 2	0043850765	294,998.44	152.86	0.051817
Group 2	0043851263	401,459.10	113.08	0.028167
Group 2	0043851792	101,463.83	76.46	0.075357
Group 2	0043852439	311,859.47	259.88	0.083332
Group 2	0043852465	108,684.85	67.46	0.062069

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043852701	246,899.39	180.03	0.072916
Group 2	0043853072	365,887.78	250.87	0.068565
Group 2	0043853250	142,522.75	207.85	0.145836
Group 2	0043853380	344,040.75	42.40	0.012324
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	408,118.51	155.67	0.038143
Group 2	0043854633	254,592.47	79.56	0.031250
Group 2	0043855005	294,937.13	32.21	0.010921
Group 2	0043855199	323,830.73	168.66	0.052083
Group 2	0043855514	64,241.84	33.46	0.052084
Group 2	0043855655	181,304.95	40.40	0.022283
Group 2	0043855733	143,652.42	54.64	0.038036
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043856910	357,747.17	114.74	0.032073
Group 2	0043857123	247,926.62	25.83	0.010418
Group 2	0043857612	127,036.87	145.56	0.114581
Group 2	0043858295	174,100.41	23.69	0.013607
Group 2	0043858379	253,722.32	259.21	0.102163
Group 2	0043858827	159,129.01	66.30	0.041664
Group 2	0043859262	301,274.71	4.67	0.001550
Group 2	0043859413	356,654.75	191.86	0.053794
Group 2	0043860139	330,749.49	315.40	0.095359
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	168,218.23	93.72	0.055713
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	396,137.55	201.49	0.050864
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	316,791.34	203.03	0.064090
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	231,729.19	241.38	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862402	160,323.20	86.12	0.053716
Group 2	0043862745	290,189.84	196.96	0.067873
Group 2	0043863009	399,695.25	166.54	0.041667
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	245,513.53	88.76	0.036153
Group 2	0043864325	47,154.95	20.54	0.043559
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043865091	175,550.00	146.29	0.083332
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	283,939.34	175.26	0.061724
Group 2	0043865594	151,331.70	63.05	0.041663
Group 2	0043865894	100,565.89	50.77	0.050484
Group 2	0043866196	116,102.87	25.66	0.022101
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043866786	201,571.66	131.27	0.065123
Group 2	0043867128	365,997.44	152.50	0.041667
Group 2	0043867274	379,025.74	118.45	0.031251
Group 2	0043868265	141,410.42	147.30	0.104165
Group 2	0043868595	186,080.19	243.94	0.131094
Group 2	0043868873	222,336.74	92.64	0.041667
Group 2	0043869417	149,210.94	77.71	0.052081
Group 2	0043869592	422,782.58	176.16	0.041667
Group 2	0043870369	236,390.16	18.89	0.007991
Group 2	0043870820	362,303.69	75.48	0.020833
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	403,422.63	141.04	0.034961
Group 2	0043871515	269,781.92	196.72	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,124.02	42.70	0.047911
Group 2	0043872136	144,264.35	83.00	0.057533
Group 2	0043872834	605,445.51	441.47	0.072917
Group 2	0043873145	89,154.86	37.62	0.042196
Group 2	0043873365	182,337.08	89.01	0.048816

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043873542	337,393.16	126.50	0.037493
Group 2	0043874498	242,588.46	61.88	0.025508
Group 2	0043874656	385,671.85	184.76	0.047906
Group 2	0043874891	200,762.58	73.72	0.036720
Group 2	0043874901	310,193.85	293.99	0.094776
Group 2	0043875350	281,824.26	88.07	0.031250
Group 2	0043875397	120,213.08	56.87	0.047308
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	161,824.53	93.00	0.057470
Group 2	0043876485	339,652.98	176.90	0.052083

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,568,283.38	121,583.64	7.753

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043818702	414,351.83	128,712.64	31.064
0043832277	387,247.82	22,680.53	5.857
0043838933	365,080.44	(31,493.21)	(8.626)
0043844709	106,120.43	3,698.89	3.486
0043848707	295,482.86	(2,015.21)	(0.682)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
9	1,773,248.84	10,141.59	90,178.11	5.085

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043773268	258,768.31	8,082.22	43,200.92	16.695
0043775162	164,527.69	724.65	61,334.54	37.279
0043795728	91,391.47	(335.10)	10,311.67	11.283
0043810171	131,109.15	4.42	314.45	0.240
0043829382	399,655.56	440.96	(38,219.03)	(9.563)
0043837301	211,696.42	1,379.87	2,432.17	1.149
0043855231	107,436.24	40.00	6,212.31	5.782
0043868926	155,670.18	(197.64)	1,420.54	0.913
0043876076	252,993.82	2.21	3,170.54	1.253

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
69	11,493,465.52	383,142.62	3.334

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,851.77	21.877
0043773268	258,768.31	43,200.92	16.695
0043775162	164,527.69	61,334.54	37.279
0043780901	93,911.13	2,829.85	3.013
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,112.43	43.049
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	128,712.64	31.064
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
0043829382	399,655.56	(38,219.03)	(9.563)
0043829607	298,382.23	(13,747.14)	(4.607)
0043832277	387,247.82	22,680.53	5.857
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,493.21)	(8.626)
0043844709	106,120.43	3,698.89	3.486
0043845254	181,908.35	4,116.72	2.263
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,015.21)	(0.682)
0043848996	178,541.99	14,728.80	8.249

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,212.31	5.782
0043855235	116,303.15	20,752.39	17.843
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,303.46	3.469
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,420.54	0.913
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
0043876076	252,993.82	3,170.54	1.253
0043876272	174,521.22	(55,572.03)	(31.843)

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	514,687.47	8,471.77	0.000 %	0	0.00	0.00	0.000 %	3	514,687.47	8,471.77	0.000 %
Group 2	11	2,826,844.75	123,253.46	0.002 %	0	0.00	0.00	0.000 %	11	2,826,844.75	123,253.46	0.002 %
Total	14	3,341,532.22	131,725.23	0.001 %	0	0.00	0.00	0.000 %	14	3,341,532.22	131,725.23	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043773268	268,000.00	4.500 %	PA	80.00	360	258,768.31	09/30/2020	8,082.22	43,200.92
Group 1	0043775162	166,000.00	4.250 %	SC	80.00	360	164,527.69	07/31/2019	724.65	61,334.54
Group 1	0043795728	93,000.00	4.750 %	FL	80.00	360	91,391.47	03/31/2020	(335.10)	10,311.67
Group 2	0043810171	138,000.00	3.875 %	MI	94.00	360	131,109.15	06/30/2020	4.42	314.45
Group 2	0043818702	417,000.00	4.875 %	GA	97.00	360	414,351.83	11/30/2020	128,712.64	128,712.64
Group 2	0043829382	409,000.00	4.125 %	FL	95.00	360	399,655.56	09/30/2020	440.96	(38,219.03)
Group 2	0043832277	391,000.00	5.250 %	CA	95.00	360	387,247.82	11/30/2020	22,680.53	22,680.53
Group 2	0043837301	217,000.00	4.250 %	IA	95.00	360	211,696.42	02/29/2020	1,379.87	2,432.17
Group 2	0043838933	371,000.00	5.000 %	DE	95.00	360	365,080.44	11/30/2020	(31,493.21)	(31,493.21)
Group 2	0043844709	111,000.00	4.750 %	MA	97.00	360	106,120.43	11/30/2020	3,698.89	3,698.89
Group 2	0043848707	309,000.00	3.625 %	UT	83.00	360	295,482.86	11/30/2020	(2,015.21)	(2,015.21)
Group 2	0043855231	108,000.00	4.500 %	IN	95.00	360	107,436.24	09/30/2020	40.00	6,212.31
Group 2	0043868926	158,000.00	4.750 %	TX	97.00	360	155,670.18	01/31/2020	(197.64)	1,420.54
Group 2	0043876076	261,000.00	4.500 %	AL	95.00	360	252,993.82	08/31/2020	2.21	3,170.54

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



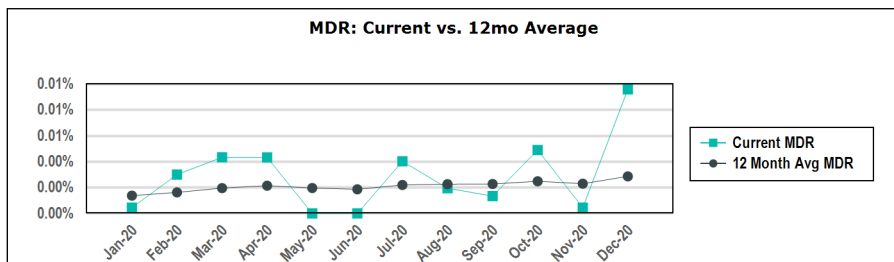
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Summary

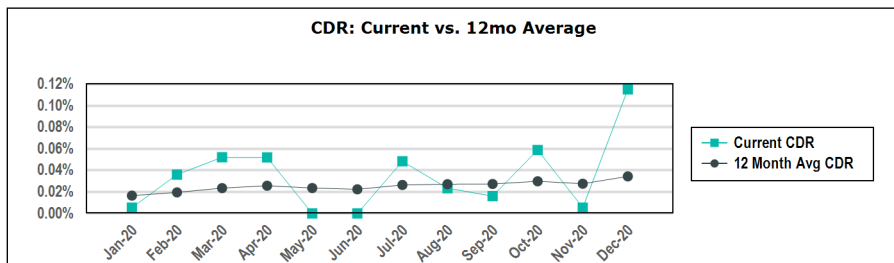
MDR

Current Month 0.010 %
3 Month Average 0.005 %
12 Month Average 0.003 %



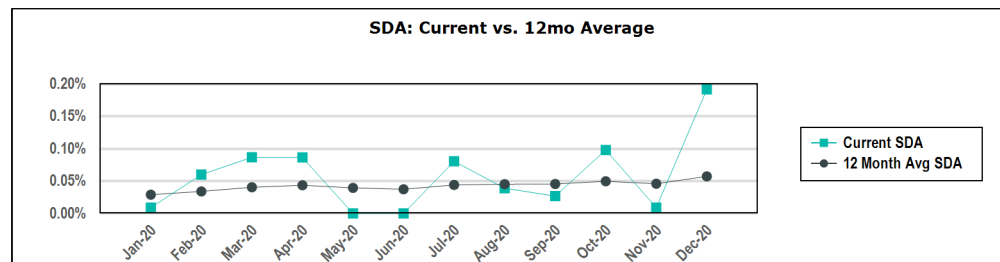
CDR

Current Month 0.115 %
3 Month Average 0.060 %
12 Month Average 0.034 %



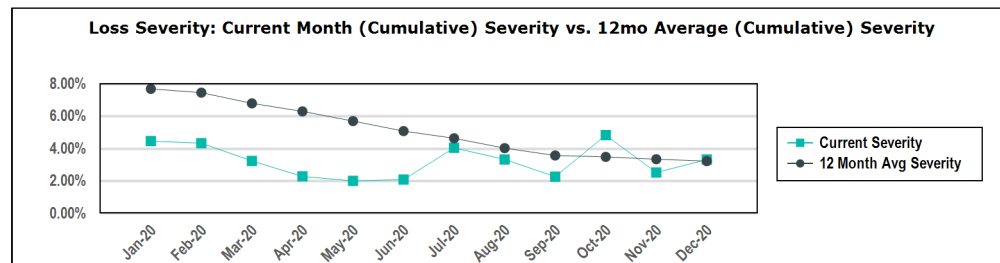
SDA

Current Month 0.192 %
3 Month Average 0.100 %
12 Month Average 0.057 %



Loss Severity

Current Month (Cumulative) 3.334 %
3 Month Average (Cumulative) 3.569 %
12 Month Average (Cumulative) 3.238 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



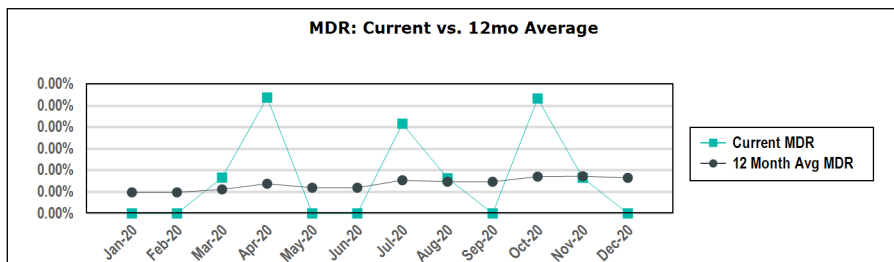
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Realized Loss Report - Collateral

Group 1

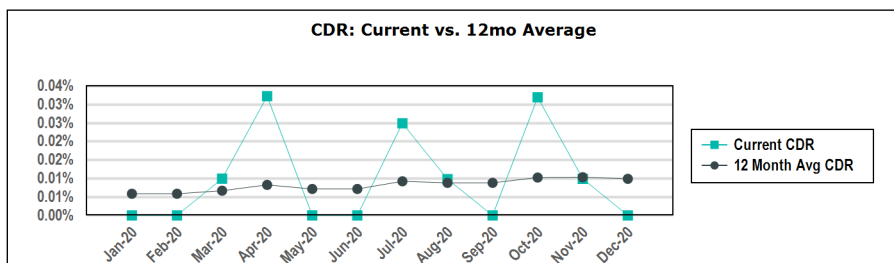
MDR

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



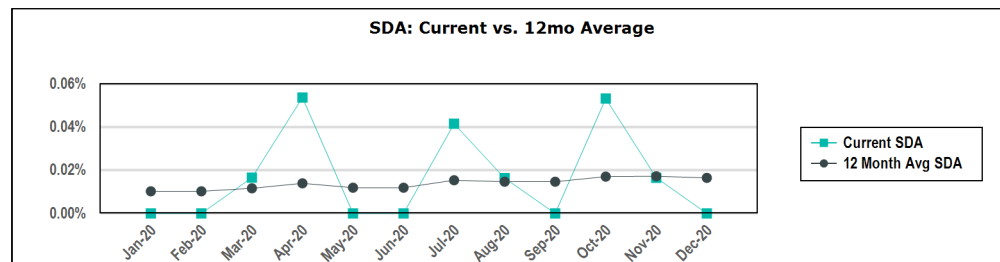
CDR

Current Month 0.000 %
 3 Month Average 0.014 %
 12 Month Average 0.010 %



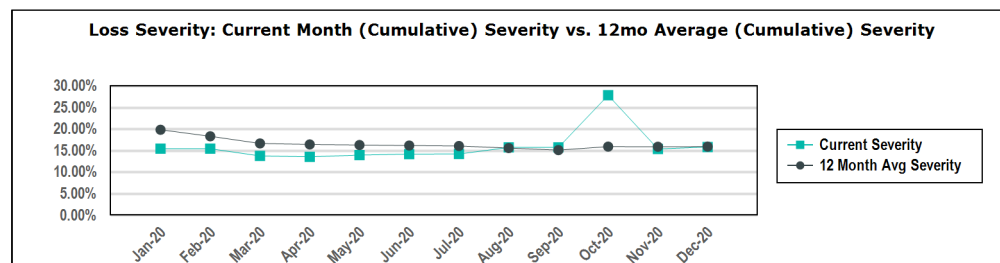
SDA

Current Month 0.000 %
 3 Month Average 0.023 %
 12 Month Average 0.017 %



Loss Severity

Current Month (Cumulative) 15.864 %
 3 Month Average (Cumulative) 19.725 %
 12 Month Average (Cumulative) 15.965 %



Connecticut Avenue Securities

Credit-Linked Notes

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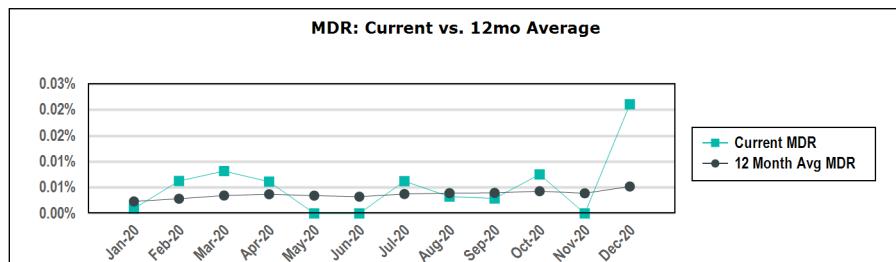
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Realized Loss Report - Collateral

Group 2

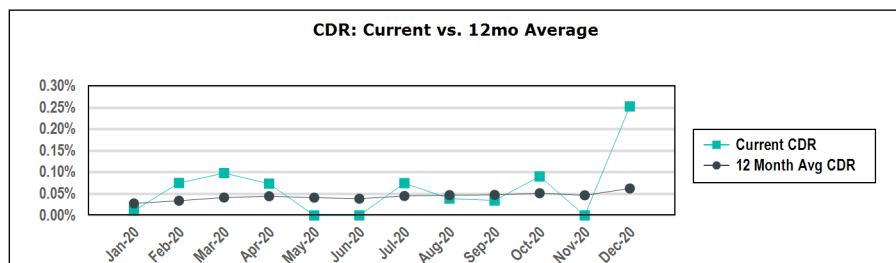
MDR

Current Month 0.021 %
3 Month Average 0.010 %
12 Month Average 0.005 %



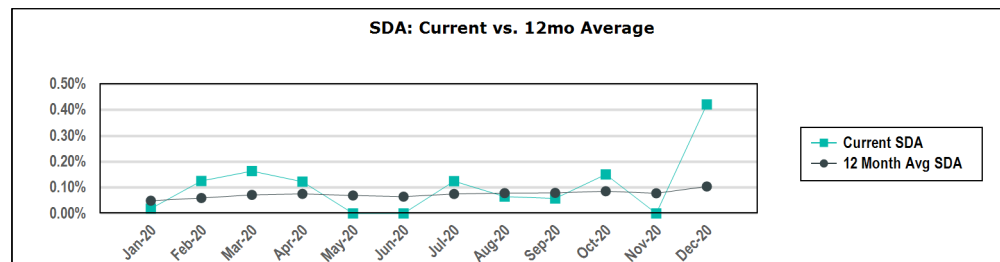
CDR

Current Month 0.253 %
3 Month Average 0.114 %
12 Month Average 0.062 %



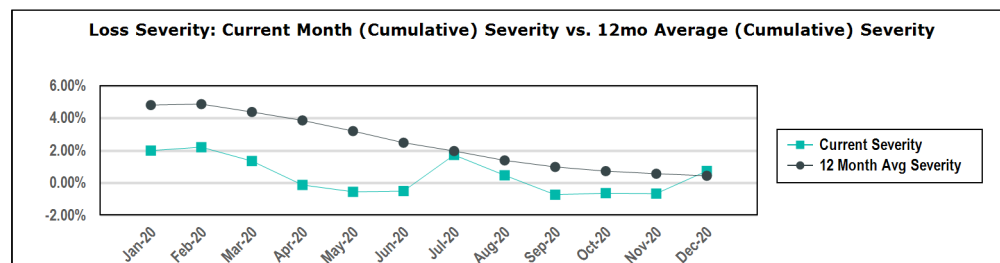
SDA

Current Month 0.421 %
3 Month Average 0.191 %
12 Month Average 0.104 %



Loss Severity

Current Month (Cumulative) 0.751 %
3 Month Average (Cumulative) (0.173) %
12 Month Average (Cumulative) 0.453 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	5.306 %
3 Month Average	4.769 %
12 Month Average	3.304 %

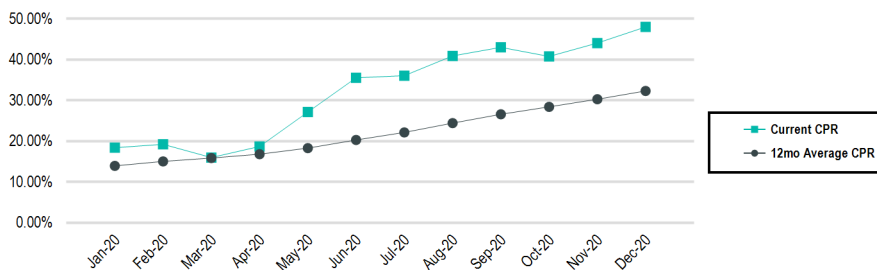
CPR

Current Month	48.017 %
3 Month Average	44.296 %
12 Month Average	32.336 %

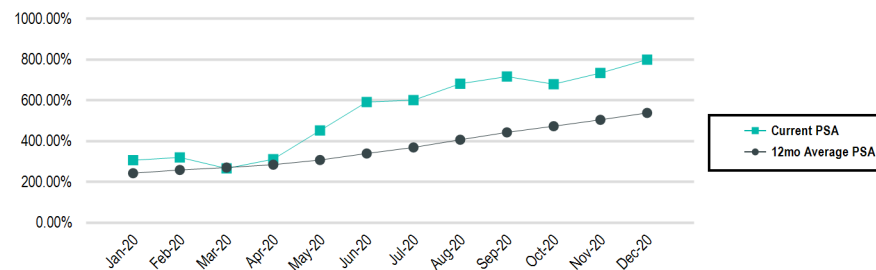
PSA

Current Month	800.290 %
3 Month Average	738.265 %
12 Month Average	538.934 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.964 %
3 Month Average	4.377 %
12 Month Average	2.898 %

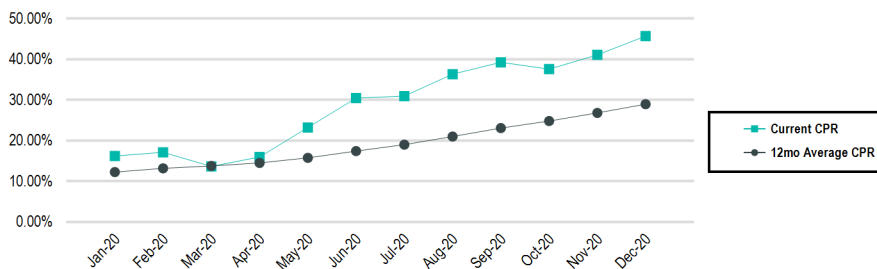
CPR

Current Month	45.720 %
3 Month Average	41.469 %
12 Month Average	28.979 %

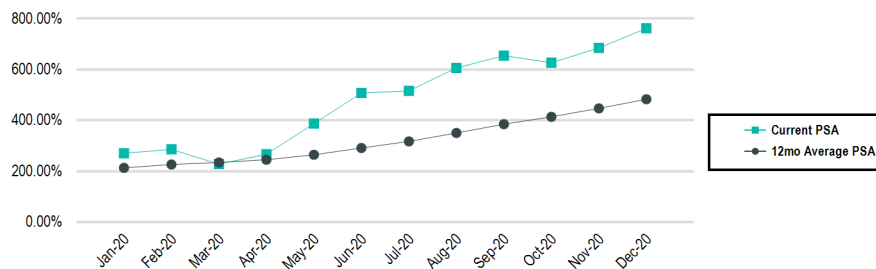
PSA

Current Month	762.003 %
3 Month Average	691.156 %
12 Month Average	482.982 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Prepayment Rates

Group 2

SMM

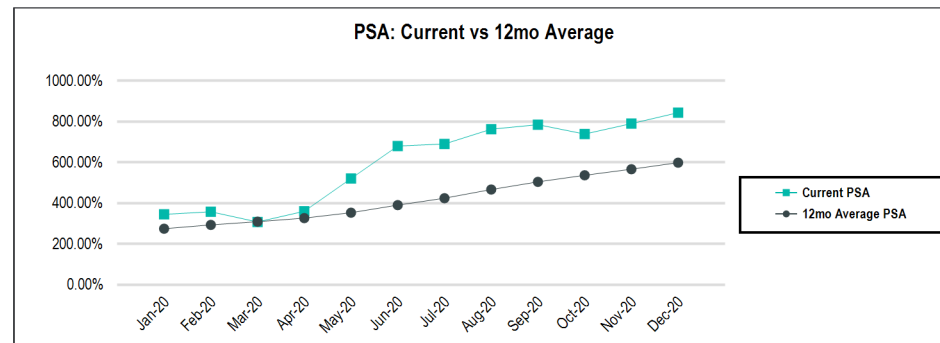
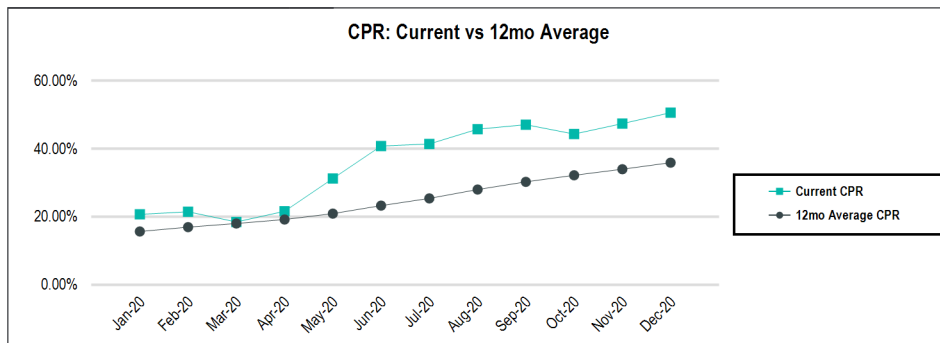
Current Month	5.715 %
3 Month Average	5.234 %
12 Month Average	3.765 %

CPR

Current Month	50.649 %
3 Month Average	47.481 %
12 Month Average	35.937 %

PSA

Current Month	844.153 %
3 Month Average	791.345 %
12 Month Average	598.949 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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