

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
05-Aug-2021 9:17:11 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/30/2021	0.00000 %	5,708,494,660.46	0.00	223,141,033.78	0.00	5,485,353,626.68	223,141,033.78	0.00
1M-1	30711XQS6	08/24/2021	0.83925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	08/24/2021	2.73925 %	17,377,547.25	39,667.87	673,906.53	0.00	16,703,640.72	713,574.40	0.00
1M-AH		07/30/2021	0.00000 %	914,787.92	0.00	35,475.75	0.00	879,312.16	35,475.75	0.00
1M-2B	30711XQU1	08/24/2021	2.73925 %	93,986,000.00	214,542.63	0.00	0.00	93,986,000.00	214,542.63	0.00
1M-BH		07/30/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	08/24/2021	2.73925 %	93,986,000.00	214,542.63	0.00	0.00	93,986,000.00	214,542.63	0.00
1M-CH		07/30/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	08/24/2021	2.73925 %	205,349,547.25	468,753.12	673,906.53	0.00	204,675,640.72	1,142,659.65	0.00
1M-2H		07/30/2021	0.00000 %	10,809,999.92	0.00	35,475.75	0.00	10,774,524.16	35,475.75	0.00
1B-1	30711XQW7	08/24/2021	4.23925 %	78,322,000.00	276,688.78	0.00	0.00	78,322,000.00	276,688.78	0.00
1B-1H		07/30/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		07/30/2021	0.00000 %	81,870,763.52	0.00	0.00	16,506.68	81,854,256.84	0.00	590,415.16
1A-I1	30711XQZ0	08/24/2021	1.80000 %	0.00	26,066.32	0.00	0.00	0.00	26,066.32	0.00
1A-I2	30711XRB2	08/24/2021	1.40000 %	0.00	20,273.81	0.00	0.00	0.00	20,273.81	0.00
1A-I3	30711XRD8	08/24/2021	1.00000 %	0.00	14,481.29	0.00	0.00	0.00	14,481.29	0.00
1A-I4	30711XRF3	08/24/2021	0.60000 %	0.00	8,688.77	0.00	0.00	0.00	8,688.77	0.00
1B-I1	30711XRH9	08/24/2021	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	08/24/2021	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	08/24/2021	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	08/24/2021	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	08/24/2021	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	08/24/2021	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	08/24/2021	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	08/24/2021	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	08/24/2021	0.93925 %	17,377,547.25	13,601.55	673,906.53	0.00	16,703,640.72	687,508.08	0.00
1E-A2	30711XRA4	08/24/2021	1.33925 %	17,377,547.25	19,394.07	673,906.53	0.00	16,703,640.72	693,300.60	0.00
1E-A3	30711XRC0	08/24/2021	1.73925 %	17,377,547.25	25,186.58	673,906.53	0.00	16,703,640.72	699,093.11	0.00
1E-A4	30711XRE6	08/24/2021	2.13925 %	17,377,547.25	30,979.10	673,906.53	0.00	16,703,640.72	704,885.63	0.00
1E-B1	30711XRG1	08/24/2021	0.93925 %	93,986,000.00	73,563.63	0.00	0.00	93,986,000.00	73,563.63	0.00

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Series 2017-C06



Distribution Date: 25-Aug-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	08/24/2021	1.33925 %	93,986,000.00	104,892.29	0.00	0.00	93,986,000.00	104,892.29	0.00
1E-B3	30711XRL0	08/24/2021	1.73925 %	93,986,000.00	136,220.96	0.00	0.00	93,986,000.00	136,220.96	0.00
1E-B4	30711XRN6	08/24/2021	2.13925 %	93,986,000.00	167,549.63	0.00	0.00	93,986,000.00	167,549.63	0.00
1E-C1	30711XRQ9	08/24/2021	0.93925 %	93,986,000.00	73,563.63	0.00	0.00	93,986,000.00	73,563.63	0.00
1E-C2	30711XRS5	08/24/2021	1.33925 %	93,986,000.00	104,892.29	0.00	0.00	93,986,000.00	104,892.29	0.00
1E-C3	30711XRU0	08/24/2021	1.73925 %	93,986,000.00	136,220.96	0.00	0.00	93,986,000.00	136,220.96	0.00
1E-C4	30711XRW6	08/24/2021	2.13925 %	93,986,000.00	167,549.63	0.00	0.00	93,986,000.00	167,549.63	0.00
1E-D1	30711XRY2	08/24/2021	0.93925 %	111,363,547.25	87,165.18	673,906.53	0.00	110,689,640.72	761,071.71	0.00
1E-D2	30711XRZ9	08/24/2021	1.33925 %	111,363,547.25	124,286.36	673,906.53	0.00	110,689,640.72	798,192.89	0.00
1E-D3	30711XSA3	08/24/2021	1.73925 %	111,363,547.25	161,407.54	673,906.53	0.00	110,689,640.72	835,314.07	0.00
1E-D4	30711XSB1	08/24/2021	2.13925 %	111,363,547.25	198,528.72	673,906.53	0.00	110,689,640.72	872,435.25	0.00
1E-D5	30711XSC9	08/24/2021	2.73925 %	111,363,547.25	254,210.50	673,906.53	0.00	110,689,640.72	928,117.03	0.00
1E-F1	30711XSD7	08/24/2021	0.93925 %	187,972,000.00	147,127.25	0.00	0.00	187,972,000.00	147,127.25	0.00
1E-F2	30711XSE5	08/24/2021	1.33925 %	187,972,000.00	209,784.58	0.00	0.00	187,972,000.00	209,784.58	0.00
1E-F3	30711XSF2	08/24/2021	1.73925 %	187,972,000.00	272,441.92	0.00	0.00	187,972,000.00	272,441.92	0.00
1E-F4	30711XSG0	08/24/2021	2.13925 %	187,972,000.00	335,099.25	0.00	0.00	187,972,000.00	335,099.25	0.00
1E-F5	30711XSH8	08/24/2021	2.73925 %	187,972,000.00	429,085.25	0.00	0.00	187,972,000.00	429,085.25	0.00
1X-1	30711XSJ4	08/24/2021	1.80000 %	0.00	167,045.32	0.00	0.00	0.00	167,045.32	0.00
1X-2	30711XSK1	08/24/2021	1.40000 %	0.00	129,924.14	0.00	0.00	0.00	129,924.14	0.00
1X-3	30711XSL9	08/24/2021	1.00000 %	0.00	92,802.96	0.00	0.00	0.00	92,802.96	0.00
1X-4	30711XSM7	08/24/2021	0.60000 %	0.00	55,681.77	0.00	0.00	0.00	55,681.77	0.00
1Y-1	30711XSN5	08/24/2021	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	08/24/2021	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	08/24/2021	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	08/24/2021	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		07/30/2021	0.00000 %	4,470,162,059.95	0.00	225,973,345.15	0.00	4,244,188,714.80	225,973,345.15	0.00
2M-1	30711XSS4	08/24/2021	0.83925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	08/24/2021	2.88925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	08/24/2021	2.88925 %	99,054,564.88	238,494.50	614,905.81	0.00	98,439,659.07	853,400.31	0.00

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2M-BH		07/30/2021	0.00000 %	5,213,659.00	0.00	32,365.08	0.00	5,181,293.92	32,365.08	0.00
2M-2C	30711XSV7	08/24/2021	2.88925 %	120,816,000.00	290,889.69	0.00	0.00	120,816,000.00	290,889.69	0.00
2M-CH		07/30/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	08/24/2021	2.88925 %	219,870,564.88	529,384.19	614,905.81	0.00	219,255,659.07	1,144,290.00	0.00
2M-2H		07/30/2021	0.00000 %	11,572,714.00	0.00	32,365.08	0.00	11,540,348.92	32,365.08	0.00
2B-1	30711XSW5	08/24/2021	4.53925 %	73,668,000.00	278,664.56	0.00	0.00	73,668,000.00	278,664.56	0.00
2B-1H		07/30/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		07/30/2021	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	08/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	08/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	08/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	08/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	08/24/2021	1.80000 %	0.00	148,581.85	0.00	0.00	0.00	148,581.85	0.00
2B-I2	30711XTK0	08/24/2021	1.40000 %	0.00	115,563.66	0.00	0.00	0.00	115,563.66	0.00
2B-I3	30711XTM6	08/24/2021	1.00000 %	0.00	82,545.47	0.00	0.00	0.00	82,545.47	0.00
2B-I4	30711XTP9	08/24/2021	0.60000 %	0.00	49,527.28	0.00	0.00	0.00	49,527.28	0.00
2C-I1	30711XTR5	08/24/2021	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	08/24/2021	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	08/24/2021	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	08/24/2021	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	08/24/2021	1.08925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	08/24/2021	1.48925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	08/24/2021	1.88925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	08/24/2021	2.28925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	08/24/2021	1.08925 %	99,054,564.88	89,912.65	614,905.81	0.00	98,439,659.07	704,818.46	0.00
2E-B2	30711XTJ3	08/24/2021	1.48925 %	99,054,564.88	122,930.84	614,905.81	0.00	98,439,659.07	737,836.65	0.00
2E-B3	30711XTL8	08/24/2021	1.88925 %	99,054,564.88	155,949.03	614,905.81	0.00	98,439,659.07	770,854.84	0.00
2E-B4	30711XTN4	08/24/2021	2.28925 %	99,054,564.88	188,967.22	614,905.81	0.00	98,439,659.07	803,873.03	0.00
2E-C1	30711XTQ7	08/24/2021	1.08925 %	120,816,000.00	109,665.69	0.00	0.00	120,816,000.00	109,665.69	0.00
2E-C2	30711XTS3	08/24/2021	1.48925 %	120,816,000.00	149,937.69	0.00	0.00	120,816,000.00	149,937.69	0.00
2E-C3	30711XTU8	08/24/2021	1.88925 %	120,816,000.00	190,209.69	0.00	0.00	120,816,000.00	190,209.69	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	08/24/2021	2.28925 %	120,816,000.00	230,481.69	0.00	0.00	120,816,000.00	230,481.69	0.00
2E-D1	30711XTY0	08/24/2021	1.08925 %	99,054,564.88	89,912.65	614,905.81	0.00	98,439,659.07	704,818.46	0.00
2E-D2	30711XTZ7	08/24/2021	1.48925 %	99,054,564.88	122,930.84	614,905.81	0.00	98,439,659.07	737,836.65	0.00
2E-D3	30711XUA0	08/24/2021	1.88925 %	99,054,564.88	155,949.03	614,905.81	0.00	98,439,659.07	770,854.84	0.00
2E-D4	30711XUB8	08/24/2021	2.28925 %	99,054,564.88	188,967.22	614,905.81	0.00	98,439,659.07	803,873.03	0.00
2E-D5	30711XUC6	08/24/2021	2.88925 %	99,054,564.88	238,494.50	614,905.81	0.00	98,439,659.07	853,400.31	0.00
2E-F1	30711XUD4	08/24/2021	1.08925 %	219,870,564.88	199,578.34	614,905.81	0.00	219,255,659.07	814,484.15	0.00
2E-F2	30711XUE2	08/24/2021	1.48925 %	219,870,564.88	272,868.53	614,905.81	0.00	219,255,659.07	887,774.34	0.00
2E-F3	30711XUF9	08/24/2021	1.88925 %	219,870,564.88	346,158.72	614,905.81	0.00	219,255,659.07	961,064.53	0.00
2E-F4	30711XUG7	08/24/2021	2.28925 %	219,870,564.88	419,448.91	614,905.81	0.00	219,255,659.07	1,034,354.72	0.00
2E-F5	30711XUH5	08/24/2021	2.88925 %	219,870,564.88	529,384.19	614,905.81	0.00	219,255,659.07	1,144,290.00	0.00
2X-1	30711XUJ1	08/24/2021	1.80000 %	0.00	148,581.85	0.00	0.00	0.00	148,581.85	0.00
2X-2	30711XUK8	08/24/2021	1.40000 %	0.00	115,563.66	0.00	0.00	0.00	115,563.66	0.00
2X-3	30711XUL6	08/24/2021	1.00000 %	0.00	82,545.47	0.00	0.00	0.00	82,545.47	0.00
2X-4	30711XUM4	08/24/2021	0.60000 %	0.00	49,527.28	0.00	0.00	0.00	49,527.28	0.00
2Y-1	30711XUN2	08/24/2021	1.80000 %	0.00	329,805.85	0.00	0.00	0.00	329,805.85	0.00
2Y-2	30711XUP7	08/24/2021	1.40000 %	0.00	256,515.66	0.00	0.00	0.00	256,515.66	0.00
2Y-3	30711XUQ5	08/24/2021	1.00000 %	0.00	183,225.47	0.00	0.00	0.00	183,225.47	0.00
2Y-4	30711XUR3	08/24/2021	0.60000 %	0.00	109,935.28	0.00	0.00	0.00	109,935.28	0.00
Totals				16,185,453,171.60	13,800,049.43	466,501,525.38	16,506.68	15,718,935,139.52	480,301,574.81	590,415.16

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

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

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Distribution Date: 25-Aug-2021
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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	5,708,494,660.46	10,643,288.33	212,497,745.45	0.00	0.00	223,141,033.78	5,485,353,626.68	0.34580954	223,141,033.78
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	17,377,547.25	673,906.53	0.00	0.00	0.00	673,906.53	16,703,640.72	0.17772478	673,906.53
1M-AH	4,947,606.00	914,787.92	35,475.75	0.00	0.00	0.00	35,475.75	879,312.16	0.17772477	35,475.75
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	205,349,547.25	673,906.53	0.00	0.00	0.00	673,906.53	204,675,640.72	0.72590826	673,906.53
1M-2H	14,842,818.00	10,809,999.92	35,475.75	0.00	0.00	0.00	35,475.75	10,774,524.16	0.72590826	35,475.75
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	81,870,763.52	0.00	0.00	0.00	16,506.68	16,506.68	81,854,256.84	0.99283865	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	17,377,547.25	673,906.53	0.00	0.00	0.00	673,906.53	16,703,640.72	0.17772478	673,906.53
1E-A2	93,986,000.00	17,377,547.25	673,906.53	0.00	0.00	0.00	673,906.53	16,703,640.72	0.17772478	673,906.53
1E-A3	93,986,000.00	17,377,547.25	673,906.53	0.00	0.00	0.00	673,906.53	16,703,640.72	0.17772478	673,906.53
1E-A4	93,986,000.00	17,377,547.25	673,906.53	0.00	0.00	0.00	673,906.53	16,703,640.72	0.17772478	673,906.53
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
05-Aug-2021 9:17:11 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	111,363,547.25	673,906.53	0.00	0.00	0.00	673,906.53	110,689,640.72	0.58886239	673,906.53
1E-D2	187,972,000.00	111,363,547.25	673,906.53	0.00	0.00	0.00	673,906.53	110,689,640.72	0.58886239	673,906.53
1E-D3	187,972,000.00	111,363,547.25	673,906.53	0.00	0.00	0.00	673,906.53	110,689,640.72	0.58886239	673,906.53
1E-D4	187,972,000.00	111,363,547.25	673,906.53	0.00	0.00	0.00	673,906.53	110,689,640.72	0.58886239	673,906.53
1E-D5	187,972,000.00	111,363,547.25	673,906.53	0.00	0.00	0.00	673,906.53	110,689,640.72	0.58886239	673,906.53
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	4,470,162,059.95	7,482,689.55	218,490,655.60	0.00	0.00	225,973,345.15	4,244,188,714.80	0.28580368	225,973,345.15
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	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.81478992	614,905.81
2M-BH	6,359,055.00	5,213,659.00	32,365.08	0.00	0.00	0.00	32,365.08	5,181,293.92	0.81478992	32,365.08
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	219,870,564.88	614,905.81	0.00	0.00	0.00	614,905.81	219,255,659.07	0.60740014	614,905.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
05-Aug-2021 9:17:11 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,572,714.00	32,365.08	0.00	0.00	0.00	32,365.08	11,540,348.92	0.60737879	32,365.08
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	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	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.81478992	614,905.81
2E-B2	120,816,000.00	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.81478992	614,905.81
2E-B3	120,816,000.00	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.81478992	614,905.81
2E-B4	120,816,000.00	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.81478992	614,905.81
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	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.40989540	614,905.81
2E-D2	240,158,000.00	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.40989540	614,905.81
2E-D3	240,158,000.00	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.40989540	614,905.81
2E-D4	240,158,000.00	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.40989540	614,905.81
2E-D5	240,158,000.00	99,054,564.88	614,905.81	0.00	0.00	0.00	614,905.81	98,439,659.07	0.40989540	614,905.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
05-Aug-2021 9:17:11 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	219,870,564.88	614,905.81	0.00	0.00	0.00	614,905.81	219,255,659.07	0.90739496	614,905.81
2E-F2	241,632,000.00	219,870,564.88	614,905.81	0.00	0.00	0.00	614,905.81	219,255,659.07	0.90739496	614,905.81
2E-F3	241,632,000.00	219,870,564.88	614,905.81	0.00	0.00	0.00	614,905.81	219,255,659.07	0.90739496	614,905.81
2E-F4	241,632,000.00	219,870,564.88	614,905.81	0.00	0.00	0.00	614,905.81	219,255,659.07	0.90739496	614,905.81
2E-F5	241,632,000.00	219,870,564.88	614,905.81	0.00	0.00	0.00	614,905.81	219,255,659.07	0.90739496	614,905.81
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	16,185,453,171.60	35,513,124.33	430,988,401.05	0.00	16,506.68	466,518,032.06	15,718,935,139.52	0.39759281	466,501,525.38

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
05-Aug-2021 9:17:11 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	359.87687185	0.67097782	13.39635551	0.00000000	0.00000000	14.06733333	345.80953851	0.34580954	14.06733333
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	184.89506150	7.17028632	0.00000000	0.00000000	0.00000000	7.17028632	177.72477518	0.17772478	7.17028632
1M-AH	4,947,606.00	184.89506238	7.17028599	0.00000000	0.00000000	0.00000000	7.17028599	177.72477437	0.17772477	7.17028599
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	728.29835383	2.39009544	0.00000000	0.00000000	0.00000000	2.39009544	725.90825839	0.72590826	2.39009544
1M-2H	14,842,818.00	728.29835413	2.39009533	0.00000000	0.00000000	0.00000000	2.39009533	725.90825812	0.72590826	2.39009533
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	993.03886514	0.00000000	0.00000000	0.00000000	0.20021524	0.20021524	992.83864990	0.99283865	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	184.89506150	7.17028632	0.00000000	0.00000000	0.00000000	7.17028632	177.72477518	0.17772478	7.17028632
1E-A2	93,986,000.00	184.89506150	7.17028632	0.00000000	0.00000000	0.00000000	7.17028632	177.72477518	0.17772478	7.17028632
1E-A3	93,986,000.00	184.89506150	7.17028632	0.00000000	0.00000000	0.00000000	7.17028632	177.72477518	0.17772478	7.17028632
1E-A4	93,986,000.00	184.89506150	7.17028632	0.00000000	0.00000000	0.00000000	7.17028632	177.72477518	0.17772478	7.17028632
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
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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	592.44753075	3.58514316	0.00000000	0.00000000	0.00000000	3.58514316	588.86238759	0.58886239	3.58514316
1E-D2	187,972,000.00	592.44753075	3.58514316	0.00000000	0.00000000	0.00000000	3.58514316	588.86238759	0.58886239	3.58514316
1E-D3	187,972,000.00	592.44753075	3.58514316	0.00000000	0.00000000	0.00000000	3.58514316	588.86238759	0.58886239	3.58514316
1E-D4	187,972,000.00	592.44753075	3.58514316	0.00000000	0.00000000	0.00000000	3.58514316	588.86238759	0.58886239	3.58514316
1E-D5	187,972,000.00	592.44753075	3.58514316	0.00000000	0.00000000	0.00000000	3.58514316	588.86238759	0.58886239	3.58514316
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	301.02072970	0.50388434	14.71316156	0.00000000	0.00000000	15.21704590	285.80368380	0.28580368	15.21704590
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	819.87952655	5.08960576	0.00000000	0.00000000	0.00000000	5.08960576	814.78992079	0.81478992	5.08960576
2M-BH	6,359,055.00	819.87952612	5.08960530	0.00000000	0.00000000	0.00000000	5.08960530	814.78992083	0.81478992	5.08960530
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	609.10360547	1.70346288	0.00000000	0.00000000	0.00000000	1.70346288	607.40014259	0.60740014	1.70346288

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Principal Distribution Factors Statement

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2M-2H	19,000,250.00	609.08219629	1.70340285	0.00000000	0.00000000	0.00000000	1.70340285	607.37879344	0.60737879	1.70340285
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	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	819.87952655	5.08960576	0.00000000	0.00000000	0.00000000	5.08960576	814.78992079	0.81478992	5.08960576
2E-B2	120,816,000.00	819.87952655	5.08960576	0.00000000	0.00000000	0.00000000	5.08960576	814.78992079	0.81478992	5.08960576
2E-B3	120,816,000.00	819.87952655	5.08960576	0.00000000	0.00000000	0.00000000	5.08960576	814.78992079	0.81478992	5.08960576
2E-B4	120,816,000.00	819.87952655	5.08960576	0.00000000	0.00000000	0.00000000	5.08960576	814.78992079	0.81478992	5.08960576
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	412.45582025	2.56042193	0.00000000	0.00000000	0.00000000	2.56042193	409.89539832	0.40989540	2.56042193
2E-D2	240,158,000.00	412.45582025	2.56042193	0.00000000	0.00000000	0.00000000	2.56042193	409.89539832	0.40989540	2.56042193
2E-D3	240,158,000.00	412.45582025	2.56042193	0.00000000	0.00000000	0.00000000	2.56042193	409.89539832	0.40989540	2.56042193
2E-D4	240,158,000.00	412.45582025	2.56042193	0.00000000	0.00000000	0.00000000	2.56042193	409.89539832	0.40989540	2.56042193
2E-D5	240,158,000.00	412.45582025	2.56042193	0.00000000	0.00000000	0.00000000	2.56042193	409.89539832	0.40989540	2.56042193

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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	909.93976328	2.54480288	0.00000000	0.00000000	0.00000000	2.54480288	907.39496039	0.90739496	2.54480288
2E-F2	241,632,000.00	909.93976328	2.54480288	0.00000000	0.00000000	0.00000000	2.54480288	907.39496039	0.90739496	2.54480288
2E-F3	241,632,000.00	909.93976328	2.54480288	0.00000000	0.00000000	0.00000000	2.54480288	907.39496039	0.90739496	2.54480288
2E-F4	241,632,000.00	909.93976328	2.54480288	0.00000000	0.00000000	0.00000000	2.54480288	907.39496039	0.90739496	2.54480288
2E-F5	241,632,000.00	909.93976328	2.54480288	0.00000000	0.00000000	0.00000000	2.54480288	907.39496039	0.90739496	2.54480288
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,708,494,660.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,485,353,626.68
1M-1	N/A	N/A	0.83925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	07/26/21 - 08/24/21	30	2.73925 %	17,377,547.25	39,667.87	0.00	0.00	0.00	0.00	39,667.87	0.00	16,703,640.72
1M-AH	N/A	N/A	0.00000 %	914,787.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	879,312.16
1M-2B	07/26/21 - 08/24/21	30	2.73925 %	93,986,000.00	214,542.63	0.00	0.00	0.00	0.00	214,542.63	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	07/26/21 - 08/24/21	30	2.73925 %	93,986,000.00	214,542.63	0.00	0.00	0.00	0.00	214,542.63	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	07/26/21 - 08/24/21	30	2.73925 %	205,349,547.25	468,753.12	0.00	0.00	0.00	0.00	468,753.12	0.00	204,675,640.72
1M-2H	N/A	N/A	0.00000 %	10,809,999.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,774,524.16
1B-1	07/26/21 - 08/24/21	30	4.23925 %	78,322,000.00	276,688.78	0.00	0.00	0.00	0.00	276,688.78	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 %	81,870,763.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,854,256.84
1A-I1	07/26/21 - 08/24/21	30	1.80000 %	17,377,547.25	26,066.32	0.00	0.00	0.00	0.00	26,066.32	0.00	16,703,640.72
1A-I2	07/26/21 - 08/24/21	30	1.40000 %	17,377,547.25	20,273.81	0.00	0.00	0.00	0.00	20,273.81	0.00	16,703,640.72
1A-I3	07/26/21 - 08/24/21	30	1.00000 %	17,377,547.25	14,481.29	0.00	0.00	0.00	0.00	14,481.29	0.00	16,703,640.72
1A-I4	07/26/21 - 08/24/21	30	0.60000 %	17,377,547.25	8,688.77	0.00	0.00	0.00	0.00	8,688.77	0.00	16,703,640.72
1B-I1	07/26/21 - 08/24/21	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1B-I2	07/26/21 - 08/24/21	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1B-I3	07/26/21 - 08/24/21	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1B-I4	07/26/21 - 08/24/21	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1C-I1	07/26/21 - 08/24/21	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1C-I2	07/26/21 - 08/24/21	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1C-I3	07/26/21 - 08/24/21	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1C-I4	07/26/21 - 08/24/21	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1E-A1	07/26/21 - 08/24/21	30	0.93925 %	17,377,547.25	13,601.55	0.00	0.00	0.00	0.00	13,601.55	0.00	16,703,640.72
1E-A2	07/26/21 - 08/24/21	30	1.33925 %	17,377,547.25	19,394.07	0.00	0.00	0.00	0.00	19,394.07	0.00	16,703,640.72
1E-A3	07/26/21 - 08/24/21	30	1.73925 %	17,377,547.25	25,186.58	0.00	0.00	0.00	0.00	25,186.58	0.00	16,703,640.72
1E-A4	07/26/21 - 08/24/21	30	2.13925 %	17,377,547.25	30,979.10	0.00	0.00	0.00	0.00	30,979.10	0.00	16,703,640.72
1E-B1	07/26/21 - 08/24/21	30	0.93925 %	93,986,000.00	73,563.63	0.00	0.00	0.00	0.00	73,563.63	0.00	93,986,000.00
1E-B2	07/26/21 - 08/24/21	30	1.33925 %	93,986,000.00	104,892.29	0.00	0.00	0.00	0.00	104,892.29	0.00	93,986,000.00

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Series 2017-C06



Distribution Date: 25-Aug-2021
05-Aug-2021 9:17:11 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/26/21 - 08/24/21	30	1.73925 %	93,986,000.00	136,220.96	0.00	0.00	0.00	0.00	136,220.96	0.00	93,986,000.00
1E-B4	07/26/21 - 08/24/21	30	2.13925 %	93,986,000.00	167,549.63	0.00	0.00	0.00	0.00	167,549.63	0.00	93,986,000.00
1E-C1	07/26/21 - 08/24/21	30	0.93925 %	93,986,000.00	73,563.63	0.00	0.00	0.00	0.00	73,563.63	0.00	93,986,000.00
1E-C2	07/26/21 - 08/24/21	30	1.33925 %	93,986,000.00	104,892.29	0.00	0.00	0.00	0.00	104,892.29	0.00	93,986,000.00
1E-C3	07/26/21 - 08/24/21	30	1.73925 %	93,986,000.00	136,220.96	0.00	0.00	0.00	0.00	136,220.96	0.00	93,986,000.00
1E-C4	07/26/21 - 08/24/21	30	2.13925 %	93,986,000.00	167,549.63	0.00	0.00	0.00	0.00	167,549.63	0.00	93,986,000.00
1E-D1	07/26/21 - 08/24/21	30	0.93925 %	111,363,547.25	87,165.18	0.00	0.00	0.00	0.00	87,165.18	0.00	110,689,640.72
1E-D2	07/26/21 - 08/24/21	30	1.33925 %	111,363,547.25	124,286.36	0.00	0.00	0.00	0.00	124,286.36	0.00	110,689,640.72
1E-D3	07/26/21 - 08/24/21	30	1.73925 %	111,363,547.25	161,407.54	0.00	0.00	0.00	0.00	161,407.54	0.00	110,689,640.72
1E-D4	07/26/21 - 08/24/21	30	2.13925 %	111,363,547.25	198,528.72	0.00	0.00	0.00	0.00	198,528.72	0.00	110,689,640.72
1E-D5	07/26/21 - 08/24/21	30	2.73925 %	111,363,547.25	254,210.50	0.00	0.00	0.00	0.00	254,210.50	0.00	110,689,640.72
1E-F1	07/26/21 - 08/24/21	30	0.93925 %	187,972,000.00	147,127.25	0.00	0.00	0.00	0.00	147,127.25	0.00	187,972,000.00
1E-F2	07/26/21 - 08/24/21	30	1.33925 %	187,972,000.00	209,784.58	0.00	0.00	0.00	0.00	209,784.58	0.00	187,972,000.00
1E-F3	07/26/21 - 08/24/21	30	1.73925 %	187,972,000.00	272,441.92	0.00	0.00	0.00	0.00	272,441.92	0.00	187,972,000.00
1E-F4	07/26/21 - 08/24/21	30	2.13925 %	187,972,000.00	335,099.25	0.00	0.00	0.00	0.00	335,099.25	0.00	187,972,000.00
1E-F5	07/26/21 - 08/24/21	30	2.73925 %	187,972,000.00	429,085.25	0.00	0.00	0.00	0.00	429,085.25	0.00	187,972,000.00
1X-1	07/26/21 - 08/24/21	30	1.80000 %	111,363,547.25	167,045.32	0.00	0.00	0.00	0.00	167,045.32	0.00	110,689,640.72
1X-2	07/26/21 - 08/24/21	30	1.40000 %	111,363,547.25	129,924.14	0.00	0.00	0.00	0.00	129,924.14	0.00	110,689,640.72
1X-3	07/26/21 - 08/24/21	30	1.00000 %	111,363,547.25	92,802.96	0.00	0.00	0.00	0.00	92,802.96	0.00	110,689,640.72
1X-4	07/26/21 - 08/24/21	30	0.60000 %	111,363,547.25	55,681.77	0.00	0.00	0.00	0.00	55,681.77	0.00	110,689,640.72
1Y-1	07/26/21 - 08/24/21	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1Y-2	07/26/21 - 08/24/21	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1Y-3	07/26/21 - 08/24/21	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1Y-4	07/26/21 - 08/24/21	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	4,470,162,059.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,244,188,714.80
2M-1	N/A	N/A	0.83925 %	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	2.88925 %	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	07/26/21 - 08/24/21	30	2.88925 %	99,054,564.88	238,494.50	0.00	0.00	0.00	0.00	238,494.50	0.00	98,439,659.07
2M-BH	N/A	N/A	0.00000 %	5,213,659.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,181,293.92
2M-2C	07/26/21 - 08/24/21	30	2.88925 %	120,816,000.00	290,889.69	0.00	0.00	0.00	0.00	290,889.69	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	07/26/21 - 08/24/21	30	2.88925 %	219,870,564.88	529,384.19	0.00	0.00	0.00	0.00	529,384.19	0.00	219,255,659.07
2M-2H	N/A	N/A	0.00000 %	11,572,714.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,540,348.92
2B-1	07/26/21 - 08/24/21	30	4.53925 %	73,668,000.00	278,664.56	0.00	0.00	0.00	0.00	278,664.56	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	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	07/26/21 - 08/24/21	30	1.80000 %	99,054,564.88	148,581.85	0.00	0.00	0.00	0.00	148,581.85	0.00	98,439,659.07
2B-I2	07/26/21 - 08/24/21	30	1.40000 %	99,054,564.88	115,563.66	0.00	0.00	0.00	0.00	115,563.66	0.00	98,439,659.07
2B-I3	07/26/21 - 08/24/21	30	1.00000 %	99,054,564.88	82,545.47	0.00	0.00	0.00	0.00	82,545.47	0.00	98,439,659.07
2B-I4	07/26/21 - 08/24/21	30	0.60000 %	99,054,564.88	49,527.28	0.00	0.00	0.00	0.00	49,527.28	0.00	98,439,659.07
2C-I1	07/26/21 - 08/24/21	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	07/26/21 - 08/24/21	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	07/26/21 - 08/24/21	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	07/26/21 - 08/24/21	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	N/A	N/A	1.08925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.48925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.88925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.28925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/26/21 - 08/24/21	30	1.08925 %	99,054,564.88	89,912.65	0.00	0.00	0.00	0.00	89,912.65	0.00	98,439,659.07
2E-B2	07/26/21 - 08/24/21	30	1.48925 %	99,054,564.88	122,930.84	0.00	0.00	0.00	0.00	122,930.84	0.00	98,439,659.07
2E-B3	07/26/21 - 08/24/21	30	1.88925 %	99,054,564.88	155,949.03	0.00	0.00	0.00	0.00	155,949.03	0.00	98,439,659.07
2E-B4	07/26/21 - 08/24/21	30	2.28925 %	99,054,564.88	188,967.22	0.00	0.00	0.00	0.00	188,967.22	0.00	98,439,659.07
2E-C1	07/26/21 - 08/24/21	30	1.08925 %	120,816,000.00	109,665.69	0.00	0.00	0.00	0.00	109,665.69	0.00	120,816,000.00
2E-C2	07/26/21 - 08/24/21	30	1.48925 %	120,816,000.00	149,937.69	0.00	0.00	0.00	0.00	149,937.69	0.00	120,816,000.00
2E-C3	07/26/21 - 08/24/21	30	1.88925 %	120,816,000.00	190,209.69	0.00	0.00	0.00	0.00	190,209.69	0.00	120,816,000.00
2E-C4	07/26/21 - 08/24/21	30	2.28925 %	120,816,000.00	230,481.69	0.00	0.00	0.00	0.00	230,481.69	0.00	120,816,000.00
2E-D1	07/26/21 - 08/24/21	30	1.08925 %	99,054,564.88	89,912.65	0.00	0.00	0.00	0.00	89,912.65	0.00	98,439,659.07
2E-D2	07/26/21 - 08/24/21	30	1.48925 %	99,054,564.88	122,930.84	0.00	0.00	0.00	0.00	122,930.84	0.00	98,439,659.07

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	07/26/21 - 08/24/21	30	1.88925 %	99,054,564.88	155,949.03	0.00	0.00	0.00	0.00	155,949.03	0.00	98,439,659.07
2E-D4	07/26/21 - 08/24/21	30	2.28925 %	99,054,564.88	188,967.22	0.00	0.00	0.00	0.00	188,967.22	0.00	98,439,659.07
2E-D5	07/26/21 - 08/24/21	30	2.88925 %	99,054,564.88	238,494.50	0.00	0.00	0.00	0.00	238,494.50	0.00	98,439,659.07
2E-F1	07/26/21 - 08/24/21	30	1.08925 %	219,870,564.88	199,578.34	0.00	0.00	0.00	0.00	199,578.34	0.00	219,255,659.07
2E-F2	07/26/21 - 08/24/21	30	1.48925 %	219,870,564.88	272,868.53	0.00	0.00	0.00	0.00	272,868.53	0.00	219,255,659.07
2E-F3	07/26/21 - 08/24/21	30	1.88925 %	219,870,564.88	346,158.72	0.00	0.00	0.00	0.00	346,158.72	0.00	219,255,659.07
2E-F4	07/26/21 - 08/24/21	30	2.28925 %	219,870,564.88	419,448.91	0.00	0.00	0.00	0.00	419,448.91	0.00	219,255,659.07
2E-F5	07/26/21 - 08/24/21	30	2.88925 %	219,870,564.88	529,384.19	0.00	0.00	0.00	0.00	529,384.19	0.00	219,255,659.07
2X-1	07/26/21 - 08/24/21	30	1.80000 %	99,054,564.88	148,581.85	0.00	0.00	0.00	0.00	148,581.85	0.00	98,439,659.07
2X-2	07/26/21 - 08/24/21	30	1.40000 %	99,054,564.88	115,563.66	0.00	0.00	0.00	0.00	115,563.66	0.00	98,439,659.07
2X-3	07/26/21 - 08/24/21	30	1.00000 %	99,054,564.88	82,545.47	0.00	0.00	0.00	0.00	82,545.47	0.00	98,439,659.07
2X-4	07/26/21 - 08/24/21	30	0.60000 %	99,054,564.88	49,527.28	0.00	0.00	0.00	0.00	49,527.28	0.00	98,439,659.07
2Y-1	07/26/21 - 08/24/21	30	1.80000 %	219,870,564.88	329,805.85	0.00	0.00	0.00	0.00	329,805.85	0.00	219,255,659.07
2Y-2	07/26/21 - 08/24/21	30	1.40000 %	219,870,564.88	256,515.66	0.00	0.00	0.00	0.00	256,515.66	0.00	219,255,659.07
2Y-3	07/26/21 - 08/24/21	30	1.00000 %	219,870,564.88	183,225.47	0.00	0.00	0.00	0.00	183,225.47	0.00	219,255,659.07
2Y-4	07/26/21 - 08/24/21	30	0.60000 %	219,870,564.88	109,935.28	0.00	0.00	0.00	0.00	109,935.28	0.00	219,255,659.07
Totals					13,800,049.43	0.00	0.00	0.00	0.00	13,800,049.43	0.00	

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

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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 %	359.87687185	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	345.80953851
1M-1	156,644,000.00	0.83925 %	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	2.73925 %	184.89506150	0.42206148	0.00000000	0.00000000	0.00000000	0.00000000	0.42206148	0.00000000	177.72477518
1M-AH	4,947,606.00	0.00000 %	184.89506238	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	177.72477437
1M-2B	93,986,000.00	2.73925 %	1000.00000000	2.28270838	0.00000000	0.00000000	0.00000000	0.00000000	2.28270838	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	2.73925 %	1000.00000000	2.28270838	0.00000000	0.00000000	0.00000000	0.00000000	2.28270838	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	2.73925 %	728.29835383	1.66249271	0.00000000	0.00000000	0.00000000	0.00000000	1.66249271	0.00000000	725.90825839
1M-2H	14,842,818.00	0.00000 %	728.29835413	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	725.90825812
1B-1	78,322,000.00	4.23925 %	1000.00000000	3.53270831	0.00000000	0.00000000	0.00000000	0.00000000	3.53270831	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 %	993.03886514	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.83864990
1A-I1	0.00	1.80000 %	184.89506150	0.27734258	0.00000000	0.00000000	0.00000000	0.00000000	0.27734258	0.00000000	177.72477518
1A-I2	0.00	1.40000 %	184.89506150	0.21571096	0.00000000	0.00000000	0.00000000	0.00000000	0.21571096	0.00000000	177.72477518
1A-I3	0.00	1.00000 %	184.89506150	0.15407922	0.00000000	0.00000000	0.00000000	0.00000000	0.15407922	0.00000000	177.72477518
1A-I4	0.00	0.60000 %	184.89506150	0.09244749	0.00000000	0.00000000	0.00000000	0.00000000	0.09244749	0.00000000	177.72477518
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	0.93925 %	184.89506150	0.14471889	0.00000000	0.00000000	0.00000000	0.00000000	0.14471889	0.00000000	177.72477518
1E-A2	93,986,000.00	1.33925 %	184.89506150	0.20635063	0.00000000	0.00000000	0.00000000	0.00000000	0.20635063	0.00000000	177.72477518
1E-A3	93,986,000.00	1.73925 %	184.89506150	0.26798225	0.00000000	0.00000000	0.00000000	0.00000000	0.26798225	0.00000000	177.72477518

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

**WELLS
FARGO**

Distribution Date: 25-Aug-2021
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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	2.13925 %	184.89506150	0.32961399	0.00000000	0.00000000	0.00000000	0.00000000	0.32961399	0.00000000	177.72477518
1E-B1	93,986,000.00	0.93925 %	1000.00000000	0.78270838	0.00000000	0.00000000	0.00000000	0.00000000	0.78270838	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.33925 %	1000.00000000	1.11604164	0.00000000	0.00000000	0.00000000	0.00000000	1.11604164	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.73925 %	1000.00000000	1.44937501	0.00000000	0.00000000	0.00000000	0.00000000	1.44937501	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.13925 %	1000.00000000	1.78270838	0.00000000	0.00000000	0.00000000	0.00000000	1.78270838	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.93925 %	1000.00000000	0.78270838	0.00000000	0.00000000	0.00000000	0.00000000	0.78270838	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.33925 %	1000.00000000	1.11604164	0.00000000	0.00000000	0.00000000	0.00000000	1.11604164	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.73925 %	1000.00000000	1.44937501	0.00000000	0.00000000	0.00000000	0.00000000	1.44937501	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.13925 %	1000.00000000	1.78270838	0.00000000	0.00000000	0.00000000	0.00000000	1.78270838	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.93925 %	592.44753075	0.46371364	0.00000000	0.00000000	0.00000000	0.00000000	0.46371364	0.00000000	588.86238759
1E-D2	187,972,000.00	1.33925 %	592.44753075	0.66119614	0.00000000	0.00000000	0.00000000	0.00000000	0.66119614	0.00000000	588.86238759
1E-D3	187,972,000.00	1.73925 %	592.44753075	0.85867863	0.00000000	0.00000000	0.00000000	0.00000000	0.85867863	0.00000000	588.86238759
1E-D4	187,972,000.00	2.13925 %	592.44753075	1.05616113	0.00000000	0.00000000	0.00000000	0.00000000	1.05616113	0.00000000	588.86238759
1E-D5	187,972,000.00	2.73925 %	592.44753075	1.35238493	0.00000000	0.00000000	0.00000000	0.00000000	1.35238493	0.00000000	588.86238759
1E-F1	187,972,000.00	0.93925 %	1000.00000000	0.78270833	0.00000000	0.00000000	0.00000000	0.00000000	0.78270833	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.33925 %	1000.00000000	1.11604164	0.00000000	0.00000000	0.00000000	0.00000000	1.11604164	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.73925 %	1000.00000000	1.44937501	0.00000000	0.00000000	0.00000000	0.00000000	1.44937501	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.13925 %	1000.00000000	1.78270833	0.00000000	0.00000000	0.00000000	0.00000000	1.78270833	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.73925 %	1000.00000000	2.28270833	0.00000000	0.00000000	0.00000000	0.00000000	2.28270833	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	592.44753075	0.88867129	0.00000000	0.00000000	0.00000000	0.00000000	0.88867129	0.00000000	588.86238759
1X-2	0.00	1.40000 %	592.44753075	0.69118879	0.00000000	0.00000000	0.00000000	0.00000000	0.69118879	0.00000000	588.86238759
1X-3	0.00	1.00000 %	592.44753075	0.49370630	0.00000000	0.00000000	0.00000000	0.00000000	0.49370630	0.00000000	588.86238759
1X-4	0.00	0.60000 %	592.44753075	0.29622375	0.00000000	0.00000000	0.00000000	0.00000000	0.29622375	0.00000000	588.86238759
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	301.02072970	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	285.80368380
2M-1	117,869,000.00	0.83925 %	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	2.88925 %	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	2.88925 %	819.87952655	1.97403076	0.00000000	0.00000000	0.00000000	0.00000000	1.97403076	0.00000000	814.78992079
2M-BH	6,359,055.00	0.0000 %	819.87952612	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	814.78992083
2M-2C	120,816,000.00	2.88925 %	1000.00000000	2.40770833	0.00000000	0.00000000	0.00000000	0.00000000	2.40770833	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	2.88925 %	609.10360547	1.46654382	0.00000000	0.00000000	0.00000000	0.00000000	1.46654382	0.00000000	607.40014259
2M-2H	19,000,250.00	0.0000 %	609.08219629	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	607.37879344
2B-1	73,668,000.00	4.53925 %	1000.00000000	3.78270837	0.00000000	0.00000000	0.00000000	0.00000000	3.78270837	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	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 %	819.87952655	1.22981931	0.00000000	0.00000000	0.00000000	0.00000000	1.22981931	0.00000000	814.78992079
2B-I2	0.00	1.40000 %	819.87952655	0.95652612	0.00000000	0.00000000	0.00000000	0.00000000	0.95652612	0.00000000	814.78992079
2B-I3	0.00	1.00000 %	819.87952655	0.68323293	0.00000000	0.00000000	0.00000000	0.00000000	0.68323293	0.00000000	814.78992079
2B-I4	0.00	0.60000 %	819.87952655	0.40993974	0.00000000	0.00000000	0.00000000	0.00000000	0.40993974	0.00000000	814.78992079
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.08925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.48925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.88925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.28925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.08925 %	819.87952655	0.74421145	0.00000000	0.00000000	0.00000000	0.00000000	0.74421145	0.00000000	814.78992079

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Distribution Date: 25-Aug-2021
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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	1.48925 %	819.87952655	1.01750464	0.00000000	0.00000000	0.00000000	0.00000000	1.01750464	0.00000000	814.78992079
2E-B3	120,816,000.00	1.88925 %	819.87952655	1.29079782	0.00000000	0.00000000	0.00000000	0.00000000	1.29079782	0.00000000	814.78992079
2E-B4	120,816,000.00	2.28925 %	819.87952655	1.56409101	0.00000000	0.00000000	0.00000000	0.00000000	1.56409101	0.00000000	814.78992079
2E-C1	120,816,000.00	1.08925 %	1000.00000000	0.90770833	0.00000000	0.00000000	0.00000000	0.00000000	0.90770833	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.48925 %	1000.00000000	1.24104167	0.00000000	0.00000000	0.00000000	0.00000000	1.24104167	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.88925 %	1000.00000000	1.57437500	0.00000000	0.00000000	0.00000000	0.00000000	1.57437500	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.28925 %	1000.00000000	1.90770833	0.00000000	0.00000000	0.00000000	0.00000000	1.90770833	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.08925 %	412.45582025	0.37438957	0.00000000	0.00000000	0.00000000	0.00000000	0.37438957	0.00000000	409.89539832
2E-D2	240,158,000.00	1.48925 %	412.45582025	0.51187485	0.00000000	0.00000000	0.00000000	0.00000000	0.51187485	0.00000000	409.89539832
2E-D3	240,158,000.00	1.88925 %	412.45582025	0.64936013	0.00000000	0.00000000	0.00000000	0.00000000	0.64936013	0.00000000	409.89539832
2E-D4	240,158,000.00	2.28925 %	412.45582025	0.78684541	0.00000000	0.00000000	0.00000000	0.00000000	0.78684541	0.00000000	409.89539832
2E-D5	240,158,000.00	2.88925 %	412.45582025	0.99307331	0.00000000	0.00000000	0.00000000	0.00000000	0.99307331	0.00000000	409.89539832
2E-F1	241,632,000.00	1.08925 %	909.93976328	0.82595989	0.00000000	0.00000000	0.00000000	0.00000000	0.82595989	0.00000000	907.39496039
2E-F2	241,632,000.00	1.48925 %	909.93976328	1.12927315	0.00000000	0.00000000	0.00000000	0.00000000	1.12927315	0.00000000	907.39496039
2E-F3	241,632,000.00	1.88925 %	909.93976328	1.43258641	0.00000000	0.00000000	0.00000000	0.00000000	1.43258641	0.00000000	907.39496039
2E-F4	241,632,000.00	2.28925 %	909.93976328	1.73589967	0.00000000	0.00000000	0.00000000	0.00000000	1.73589967	0.00000000	907.39496039
2E-F5	241,632,000.00	2.88925 %	909.93976328	2.19086955	0.00000000	0.00000000	0.00000000	0.00000000	2.19086955	0.00000000	907.39496039
2X-1	0.00	1.80000 %	412.45582025	0.61868374	0.00000000	0.00000000	0.00000000	0.00000000	0.61868374	0.00000000	409.89539832
2X-2	0.00	1.40000 %	412.45582025	0.48119846	0.00000000	0.00000000	0.00000000	0.00000000	0.48119846	0.00000000	409.89539832
2X-3	0.00	1.00000 %	412.45582025	0.34371318	0.00000000	0.00000000	0.00000000	0.00000000	0.34371318	0.00000000	409.89539832
2X-4	0.00	0.60000 %	412.45582025	0.20622790	0.00000000	0.00000000	0.00000000	0.00000000	0.20622790	0.00000000	409.89539832
2Y-1	0.00	1.80000 %	909.93976328	1.36490966	0.00000000	0.00000000	0.00000000	0.00000000	1.36490966	0.00000000	907.39496039
2Y-2	0.00	1.40000 %	909.93976328	1.06159639	0.00000000	0.00000000	0.00000000	0.00000000	1.06159639	0.00000000	907.39496039
2Y-3	0.00	1.00000 %	909.93976328	0.75828313	0.00000000	0.00000000	0.00000000	0.00000000	0.75828313	0.00000000	907.39496039
2Y-4	0.00	0.60000 %	909.93976328	0.45496987	0.00000000	0.00000000	0.00000000	0.00000000	0.45496987	0.00000000	907.39496039

(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	2,903,158.19
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(41,688.54)
Total Deposits	2,861,469.65
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,842,302.99
Total Withdrawals (Pool Distribution Amount)	2,861,469.65
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	0.089250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	223,866,924.41
Total Principal Reduction Cumulative	10,623,831,684.27
Scheduled Principal Current	11,352,670.61
Scheduled Principal Cumulative	990,190,676.20
Unscheduled Principal Current	212,497,745.45
Unscheduled Principal Cumulative	9,633,050,591.24
Senior Reduction Amount	223,141,033.78
Subordinate Reduction Amount	709,382.28
Calculated Tranche Write-Down Amount	16,508.35
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	5,387.57
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,175.58
Group 2	
Total Principal Reduction Current	226,645,796.23
Total Principal Reduction Cumulative	10,878,956,854.72
Scheduled Principal Current	8,129,960.44
Scheduled Principal Cumulative	859,397,501.64
Unscheduled Principal Current	218,490,655.60
Unscheduled Principal Cumulative	10,019,681,852.08
Senior Reduction Amount	225,973,345.15
Subordinate Reduction Amount	647,270.89
Calculated Tranche Write-Down Amount	25,180.19
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	36,530.20
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	31297
Period Reference Pool Removal Loan Count	967
Period Ending Loan Count	30330
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	5,865,102,720.39
Period PIF Loan Count Current	965
PIF Loan Count Cumulative	38911
Period PIF Loan UPB Current	207,928,236.43
PIF Loan UPB Cumulative	9,309,526,851.08
Period Partial Prepayment Amount	4,920,886.84
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	321,809.99
Credit Event Amount Cumulative	3,335,372.08
Total Active Modified Loan Count	277
Total Active Modified Loan UPB	63,417,772.09
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	26156
Period Reference Pool Removal Loan Count	1049
Period Ending Loan Count	25107
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	4,630,196,181.56
Period PIF Loan Count Current	1044
PIF Loan Count Cumulative	41233
Period PIF Loan UPB Current	215,285,544.95
PIF Loan UPB Cumulative	9,808,310,916.07
Period Partial Prepayment Amount	2,985,808.92
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	859,047.66
Credit Event Amount Cumulative	11,911,597.29
Total Active Modified Loan Count	509
Total Active Modified Loan UPB	119,518,024.18
Structural Reporting	
Group 1	
Senior Percentage	93.751406%
Subordinate Percentage	6.248594%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	92.038450%
Subordinate Percentage	7.961550%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	119,928.76

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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 %	6.250000 %	6.470000 %
1M-1	0.00	0.00	2.800000 %	6.250000 %	6.470000 %
1M-1H	0.00	0.00	2.800000 %	6.250000 %	6.470000 %
1M-2A	0.00	0.00	2.200000 %	5.950000 %	6.170000 %
1M-2B	0.00	0.00	1.600000 %	4.320000 %	4.490000 %
1M-2C	0.00	0.00	1.000000 %	2.700000 %	2.800000 %
1M-2	0.00	0.00	1.000000 %	2.700000 %	2.800000 %
1M-2H	0.00	0.00	1.000000 %	2.700000 %	2.800000 %
1B-1	0.00	0.00	0.500000 %	1.340000 %	1.400000 %
1B-1H	0.00	0.00	0.500000 %	1.340000 %	1.400000 %
1B-2H	16,506.68	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	7.960000 %	8.330000 %
2M-1	0.00	0.00	3.450000 %	7.960000 %	8.330000 %
2M-1H	0.00	0.00	3.450000 %	7.960000 %	8.330000 %
2M-2A	0.00	0.00	2.640000 %	7.960000 %	8.330000 %
2M-2B	0.00	0.00	1.820000 %	5.810000 %	6.100000 %
2M-2C	0.00	0.00	1.000000 %	3.190000 %	3.350000 %
2M-2	0.00	0.00	1.000000 %	3.190000 %	3.350000 %
2M-2H	0.00	0.00	1.000000 %	3.190000 %	3.350000 %
2B-1	0.00	0.00	0.500000 %	1.600000 %	1.670000 %
2B-1H	0.00	0.00	0.500000 %	1.600000 %	1.670000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	521	103,047,921.45	0.939806 %	0.981848 %
60 Days	168	32,485,683.96	0.303047 %	0.309526 %
90 Days	111	23,387,679.40	0.200227 %	0.222840 %
120 Days	89	20,621,390.96	0.160543 %	0.196482 %
150 Days	90	20,409,038.05	0.162346 %	0.194459 %
180+ Days	1814	429,445,663.09	3.272183 %	4.091791 %
Totals	2793	629,397,376.91	5.038151 %	5.996946 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	222	45,297,097.13	0.731949 %	0.772315 %
60 Days	69	13,476,186.14	0.227498 %	0.229769 %
90 Days	44	9,927,964.35	0.145071 %	0.169272 %
120 Days	43	10,693,447.07	0.141774 %	0.182323 %
150 Days	36	9,020,930.85	0.118694 %	0.153807 %
180+ Days	851	208,897,076.81	2.805803 %	3.561695 %
Totals	1265	297,312,702.35	4.170788 %	5.069182 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	299	57,750,824.32	1.190903 %	1.247265 %
60 Days	99	19,009,497.82	0.394312 %	0.410555 %
90 Days	67	13,459,715.05	0.266858 %	0.290694 %
120 Days	46	9,927,943.89	0.183216 %	0.214417 %
150 Days	54	11,388,107.20	0.215079 %	0.245953 %
180+ Days	963	220,548,586.28	3.835584 %	4.763267 %
Totals	1528	332,084,674.56	6.085952 %	7.172151 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	30	8,251,345.16	5,387.57	0.065293
Group 2	265	64,719,204.02	36,530.20	0.056444

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043744717	323,311.77	235.75	0.072917
Group 1	0043747774	198,610.80	8.11	0.004083
Group 1	0043750288	406,290.39	256.04	0.063019
Group 1	0043750423	273,343.00	266.16	0.097372
Group 1	0043750574	484,657.11	505.46	0.104292
Group 1	0043762430	235,104.49	76.43	0.032509
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	179,878.36	59.98	0.033345
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	473,013.59	253.74	0.053643
Group 1	0043773055	282,801.06	232.21	0.082111
Group 1	0043773899	197,468.80	32.37	0.016392
Group 1	0043774094	184,350.93	318.30	0.172660
Group 1	0043775080	213,236.31	151.19	0.070903
Group 1	0043780989	87,333.83	72.05	0.082500
Group 1	0043781034	120,178.27	62.55	0.052048
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	608,751.39	583.22	0.095806
Group 1	0043793126	163,497.17	51.02	0.031205
Group 1	0043793300	231,619.07	120.63	0.052081
Group 1	0043793312	470,162.95	315.06	0.067011
Group 1	0043794105	419,843.41	174.93	0.041666
Group 1	0043797144	70,345.19	178.64	0.253948

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043797346	361,724.26	75.36	0.020834
Group 1	0043801646	128,934.70	94.01	0.072913
Group 1	0043806483	86,025.53	70.97	0.082499
Group 1	0043807625	353,252.29	430.63	0.121904
Group 1	0043808863	142,583.94	6.01	0.004215
Group 1	0043809028	391,548.45	448.65	0.114584
Group 2	0043810281	382,245.33	260.09	0.068043
Group 2	0043810574	326,666.80	136.11	0.041666
Group 2	0043810627	405,370.83	142.77	0.035220
Group 2	0043810652	306,901.09	3.24	0.001056
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	58,813.78	30.19	0.051332
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812134	173,742.53	180.98	0.104166
Group 2	0043812212	201,534.14	27.32	0.013556
Group 2	0043812860	103,246.87	1.50	0.001453
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	318,387.60	59.53	0.018697
Group 2	0043814648	66,506.39	48.39	0.072760
Group 2	0043814923	317,298.96	23.29	0.007340
Group 2	0043815407	311,561.55	97.36	0.031249
Group 2	0043815617	279,476.95	259.68	0.092916
Group 2	0043816083	233,219.40	108.35	0.046458
Group 2	0043816866	103,644.04	107.96	0.104164
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	297,985.06	331.17	0.111136
Group 2	0043817462	234,005.37	62.31	0.026628
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	216,022.89	203.20	0.094064
Group 2	0043818443	34,067.73	18.48	0.054245

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818584	200,508.25	96.70	0.048227
Group 2	0043818673	173,521.86	18.08	0.010419
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	256,130.72	137.53	0.053695
Group 2	0043819360	117,816.63	135.00	0.114585
Group 2	0043819757	189,817.35	168.57	0.088806
Group 2	0043820331	159,878.60	83.27	0.052083
Group 2	0043820337	158,413.86	69.65	0.043967
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	228,733.57	165.34	0.072285
Group 2	0043821580	215,665.86	224.65	0.104166
Group 2	0043821855	185,857.65	19.36	0.010417
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	333,268.08	61.88	0.018568
Group 2	0043822741	166,909.73	43.48	0.026050
Group 2	0043823119	329,938.05	466.51	0.141393
Group 2	0043823305	311,557.27	125.81	0.040381
Group 2	0043823409	240,144.53	154.24	0.064228
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	339,012.01	176.57	0.052084
Group 2	0043823780	133,450.34	13.27	0.009944
Group 2	0043824039	158,097.94	197.62	0.124998
Group 2	0043824656	135,427.82	84.64	0.062498
Group 2	0043825279	227,380.47	23.87	0.010498
Group 2	0043825287	348,798.22	83.42	0.023916
Group 2	0043825485	123,777.97	15.76	0.012732
Group 2	0043825510	208,765.93	86.99	0.041669
Group 2	0043825634	202,989.46	48.80	0.024041
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	223,864.20	50.03	0.022348
Group 2	0043826271	335,179.31	92.47	0.027588
Group 2	0043826301	203,163.72	52.94	0.026058

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826576	230,879.54	143.59	0.062193
Group 2	0043826648	96,421.75	99.92	0.103628
Group 2	0043827209	463,899.45	136.66	0.029459
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	243,573.11	45.50	0.018680
Group 2	0043827520	207,712.74	76.21	0.036690
Group 2	0043827637	271,584.65	28.29	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	131,637.00	54.85	0.041668
Group 2	0043828910	420,416.85	312.23	0.074267
Group 2	0043829795	232,055.23	331.47	0.142841
Group 2	0043829899	152,041.27	26.53	0.017449
Group 2	0043830309	120,640.35	65.70	0.054459
Group 2	0043830477	275,224.91	401.65	0.145935
Group 2	0043830677	89,003.07	46.36	0.052088
Group 2	0043830697	408,152.95	179.43	0.043961
Group 2	0043831199	218,788.61	140.64	0.064281
Group 2	0043831210	230,551.55	21.33	0.009252
Group 2	0043831472	216,884.64	198.42	0.091486
Group 2	0043831606	358,152.82	93.65	0.026148
Group 2	0043832066	158,088.41	96.61	0.061111
Group 2	0043832276	341,330.48	391.11	0.114584
Group 2	0043832303	224,575.27	140.36	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	216,036.41	157.53	0.072918
Group 2	0043832708	234,578.12	97.74	0.041666
Group 2	0043833586	167,809.80	108.89	0.064889
Group 2	0043833611	85,276.61	44.41	0.052078
Group 2	0043833703	285,175.53	131.12	0.045979
Group 2	0043834118	138,000.53	57.04	0.041333
Group 2	0043834123	152,897.57	159.27	0.104168
Group 2	0043834160	124,533.53	27.25	0.021882
Group 2	0043834183	226,635.86	188.86	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834864	199,265.64	148.09	0.074318
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	289,219.05	120.64	0.041712
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	304,889.91	190.56	0.062501
Group 2	0043835927	345,014.11	180.40	0.052288
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,485.23	44.49	0.064028
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	134,074.92	111.73	0.083334
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,250.97	194.05	0.133596
Group 2	0043837149	207,794.71	109.51	0.052701
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	265,536.11	221.28	0.083333
Group 2	0043837876	179,014.44	5.99	0.003346
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	195,802.16	253.52	0.129478
Group 2	0043839538	239,460.49	174.61	0.072918
Group 2	0043839771	297,612.31	85.53	0.028739
Group 2	0043840171	360,560.31	149.77	0.041538
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	303,973.03	221.65	0.072918
Group 2	0043840843	183,317.86	151.44	0.082611
Group 2	0043840986	306,337.16	382.92	0.125000
Group 2	0043841361	362,310.21	50.95	0.014063
Group 2	0043841424	375,365.21	94.53	0.025183
Group 2	0043841923	142,549.57	89.09	0.062498
Group 2	0043841961	141,401.88	103.11	0.072920

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Group 2	0043841995	112,522.59	15.91	0.014139
Group 2	0043842399	386,145.52	113.90	0.029497
Group 2	0043842666	396,646.90	41.32	0.010417
Group 2	0043842682	281,253.52	117.19	0.041667
Group 2	0043842691	299,358.56	157.37	0.052569
Group 2	0043842714	138,187.28	115.16	0.083336
Group 2	0043842734	277,446.88	155.24	0.055953
Group 2	0043842784	250,719.28	376.48	0.150160
Group 2	0043842906	204,720.20	277.23	0.135419
Group 2	0043843236	110,839.38	40.55	0.036584
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	229,400.34	158.82	0.069233
Group 2	0043843470	191,447.49	90.24	0.047136
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844351	376,351.33	470.44	0.125000
Group 2	0043844621	370,596.67	270.23	0.072918
Group 2	0043844664	139,853.49	38.10	0.027243
Group 2	0043844687	128,047.86	96.49	0.075355
Group 2	0043844901	304,113.70	144.31	0.047453
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845034	243,413.91	297.51	0.122224
Group 2	0043845163	229,944.69	39.39	0.017130
Group 2	0043845191	379,448.80	513.84	0.135417
Group 2	0043845908	580,255.62	31.75	0.005472
Group 2	0043846042	241,178.76	49.82	0.020657
Group 2	0043846554	114,614.77	4.45	0.003883
Group 2	0043846610	322,618.84	201.64	0.062501
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	101,772.49	18.43	0.018109
Group 2	0043846913	186,046.88	40.63	0.021839
Group 2	0043846973	308,833.09	150.45	0.048716
Group 2	0043847345	168,126.52	80.82	0.048071
Group 2	0043847434	205,390.06	92.99	0.045275

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Modification Loss Detail

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Group 2	0043848445	240,734.64	75.23	0.031250
Group 2	0043848608	409,066.29	184.69	0.045149
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	294,839.70	214.99	0.072918
Group 2	0043849270	236,932.52	54.25	0.022897
Group 2	0043849330	214,471.41	44.68	0.020833
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	149,939.56	45.74	0.030506
Group 2	0043849854	169,472.74	166.63	0.098323
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	193,578.67	17.13	0.008849
Group 2	0043850625	149,005.30	108.65	0.072917
Group 2	0043850738	150,851.10	78.57	0.052084
Group 2	0043850765	292,978.80	152.65	0.052103
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	107,446.45	78.95	0.073478
Group 2	0043852465	111,920.99	68.47	0.061177
Group 2	0043852701	242,918.91	177.13	0.072917
Group 2	0043853072	370,064.12	253.04	0.068377
Group 2	0043853250	141,525.78	206.39	0.145832
Group 2	0043853380	340,893.54	42.40	0.012438
Group 2	0043854538	371,924.05	66.16	0.017789
Group 2	0043854594	406,774.14	155.67	0.038269
Group 2	0043854633	250,766.64	78.36	0.031248
Group 2	0043855005	294,689.29	32.21	0.010930
Group 2	0043855199	321,644.58	167.52	0.052082
Group 2	0043855514	63,504.86	33.08	0.052091
Group 2	0043855655	179,726.64	40.40	0.022479
Group 2	0043855733	142,821.80	54.64	0.038257
Group 2	0043855776	291,599.92	243.00	0.083333
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	354,646.73	113.77	0.032080
Group 2	0043857123	244,240.77	25.44	0.010416

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043857612	126,061.14	144.45	0.114587
Group 2	0043858295	172,749.33	23.55	0.013632
Group 2	0043858379	251,948.28	257.73	0.102295
Group 2	0043859091	361,879.89	527.74	0.145833
Group 2	0043859262	299,573.13	4.67	0.001559
Group 2	0043859413	354,326.73	190.89	0.053874
Group 2	0043859895	207,774.13	238.07	0.114581
Group 2	0043860139	328,852.22	313.62	0.095368
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	167,139.18	93.72	0.056073
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	393,506.80	200.94	0.051064
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	254,144.10	186.24	0.073281
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	315,766.13	203.03	0.064298
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	229,985.22	239.57	0.104168
Group 2	0043862332	176,208.74	183.55	0.104166
Group 2	0043862402	159,429.44	86.12	0.054018
Group 2	0043862745	288,323.88	195.79	0.067906
Group 2	0043863009	396,961.85	165.40	0.041666
Group 2	0043863219	405,191.61	464.28	0.114583
Group 2	0043863440	453,130.88	255.85	0.056463
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	243,927.48	88.76	0.036388
Group 2	0043864325	47,112.52	20.53	0.043577
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	323,686.43	134.87	0.041667
Group 2	0043865091	174,245.75	145.20	0.083331
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	281,817.13	174.15	0.061795
Group 2	0043865594	148,845.89	62.02	0.041667
Group 2	0043865894	99,810.24	50.53	0.050626

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043866196	115,273.28	25.66	0.022260
Group 2	0043866415	248,371.43	256.65	0.103333
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043867128	360,013.93	150.01	0.041668
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	138,603.01	144.38	0.104168
Group 2	0043868595	185,083.18	243.42	0.131519
Group 2	0043868873	218,785.44	91.16	0.041666
Group 2	0043869417	145,821.73	75.95	0.052084
Group 2	0043870369	235,044.90	18.89	0.008037
Group 2	0043870820	353,349.64	73.61	0.020832
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	400,726.57	140.48	0.035056
Group 2	0043871323	271,327.11	254.37	0.093750
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,622.90	42.70	0.048182
Group 2	0043872136	143,366.15	82.72	0.057698
Group 2	0043872770	67,477.80	105.43	0.156244
Group 2	0043872834	600,947.41	438.19	0.072917
Group 2	0043873126	205,782.99	150.05	0.072917
Group 2	0043873145	88,556.17	37.62	0.042482
Group 2	0043873365	182,337.08	89.01	0.048816
Group 2	0043873542	335,212.21	126.04	0.037600
Group 2	0043874333	165,126.80	292.41	0.177082
Group 2	0043874656	383,508.63	184.31	0.048059
Group 2	0043874891	199,457.43	73.59	0.036895
Group 2	0043874901	307,931.63	292.10	0.094859
Group 2	0043875397	119,593.70	56.67	0.047385
Group 2	0043875453	383,200.98	638.67	0.166667
Group 2	0043875511	387,032.95	241.90	0.062501
Group 2	0043876004	160,829.65	92.69	0.057632
Group 2	0043876485	333,795.67	173.85	0.052083

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Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,180,857.65	42,467.83	3.596

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043754962	43,717.86	15,716.37	35.950
0043776691	278,092.13	1,265.14	0.455
0043814839	81,630.78	(15,914.28)	(19.495)
0043823120	321,472.78	(41,897.14)	(13.033)
0043836478	152,277.81	63,598.41	41.765
0043841888	109,627.17	3,657.52	3.336
0043856292	194,039.12	16,041.81	8.267

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,028,842.16	(779.29)	74,658.01	7.257

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043775162	164,527.69	(473.16)	60,863.15	36.993
0043818105	80,915.32	118.00	2,417.17	2.987
0043819112	200,019.79	38.00	96,660.79	48.326
0043829607	298,382.23	(266.60)	(14,013.74)	(4.697)
0043846356	250,484.43	(197.87)	(73,612.50)	(29.388)
0043870336	34,512.70	2.34	2,343.14	6.789

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
94	15,246,969.37	470,488.34	3.086

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
0043754962	43,717.86	15,716.37	35.950
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043814839	81,630.78	(15,914.28)	(19.495)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
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)
0043823120	321,472.78	(41,897.14)	(13.033)
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
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,190.26)	(9.556)
0043829607	298,382.23	(14,013.74)	(4.697)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043832277	387,247.82	24,576.39	6.346
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)
0043836478	152,277.81	63,598.41	41.765
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	(31,457.21)	(8.617)
0043841888	109,627.17	3,657.52	3.336
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
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	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
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
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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	486,337.68	16,508.35	0.000 %	0	0.00	0.00	0.000 %	3	486,337.68	16,508.35	0.000 %
Group 2	10	1,723,362.13	25,180.19	0.001 %	0	0.00	0.00	0.000 %	10	1,723,362.13	25,180.19	0.001 %
Total	13	2,209,699.81	41,688.54	0.000 %	0	0.00	0.00	0.000 %	13	2,209,699.81	41,688.54	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043754962	45,000.00	3.875 %	TX	80.00	360	43,717.86	07/31/2021	15,716.37	15,716.37
Group 1	0043775162	166,000.00	4.250 %	SC	80.00	360	164,527.69	07/31/2019	(473.16)	60,863.15
Group 1	0043776691	295,000.00	3.750 %	IA	80.00	360	278,092.13	07/31/2021	1,265.14	1,265.14
Group 2	0043814839	86,000.00	3.500 %	AR	97.00	360	81,630.78	07/31/2021	(15,914.28)	(15,914.28)
Group 2	0043818105	83,000.00	4.500 %	NC	90.00	360	80,915.32	03/31/2021	118.00	2,417.17
Group 2	0043819112	207,000.00	4.375 %	TX	90.00	360	200,019.79	03/31/2021	38.00	96,660.79
Group 2	0043823120	333,000.00	5.000 %	CA	95.00	360	321,472.78	07/31/2021	(41,897.14)	(41,897.14)
Group 2	0043829607	304,000.00	4.625 %	TX	92.00	360	298,382.23	10/31/2019	(266.60)	(14,013.74)
Group 2	0043836478	158,000.00	4.750 %	LA	95.00	360	152,277.81	07/31/2021	63,598.41	63,598.41
Group 2	0043841888	116,000.00	4.000 %	WA	86.00	360	109,627.17	07/31/2021	3,657.52	3,657.52
Group 2	0043846356	257,000.00	3.750 %	WA	95.00	360	250,484.43	01/31/2021	(197.87)	(73,612.50)
Group 2	0043856292	195,000.00	4.125 %	TX	95.00	360	194,039.12	07/31/2021	16,041.81	16,041.81
Group 2	0043870336	36,000.00	4.625 %	TX	97.00	360	34,512.70	04/30/2021	2.34	2,343.14

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



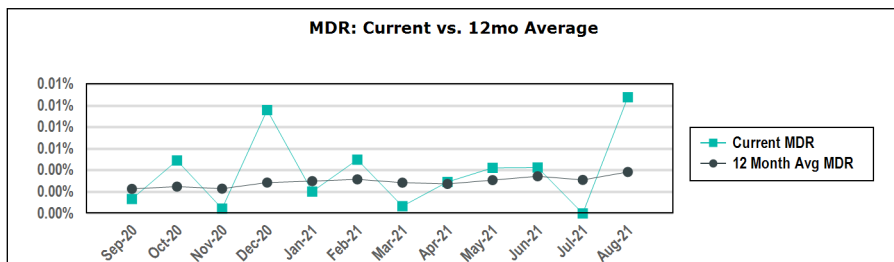
Distribution Date: 25-Aug-2021
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Realized Loss Report - Collateral

Summary

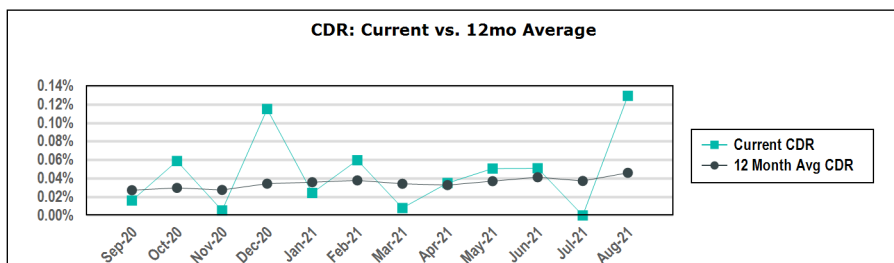
MDR

Current Month 0.011 %
3 Month Average 0.005 %
12 Month Average 0.004 %



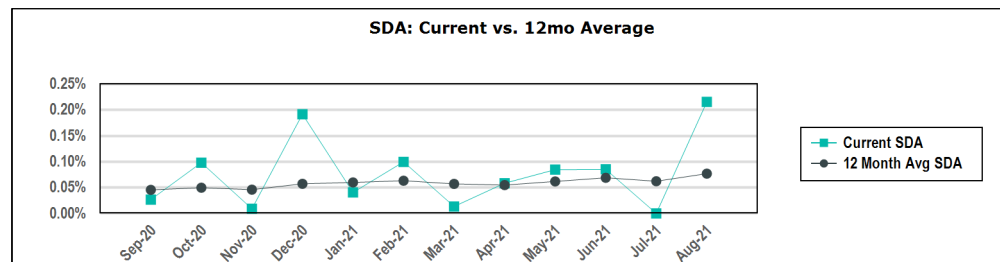
CDR

Current Month 0.129 %
3 Month Average 0.060 %
12 Month Average 0.046 %



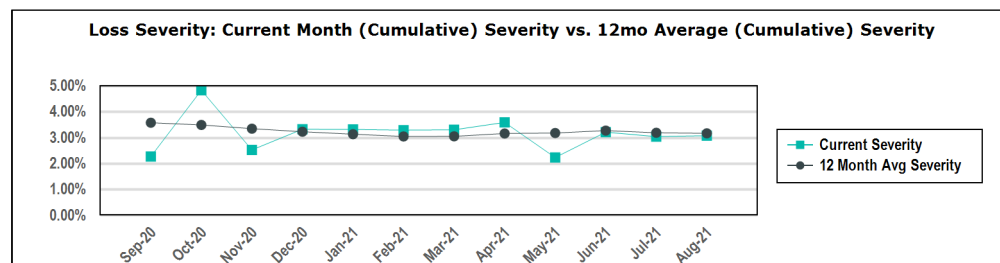
SDA

Current Month 0.216 %
3 Month Average 0.100 %
12 Month Average 0.077 %



Loss Severity

Current Month (Cumulative) 3.086 %
3 Month Average (Cumulative) 3.118 %
12 Month Average (Cumulative) 3.176 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



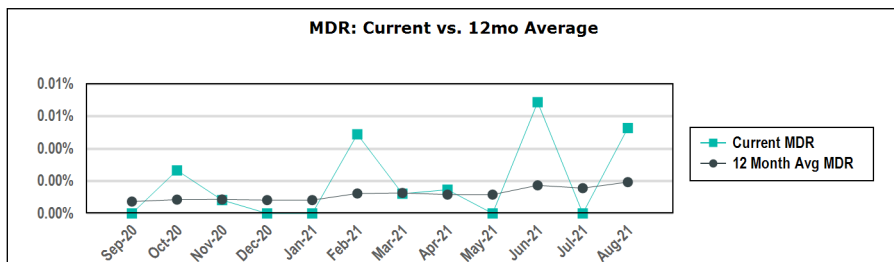
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Realized Loss Report - Collateral

Group 1

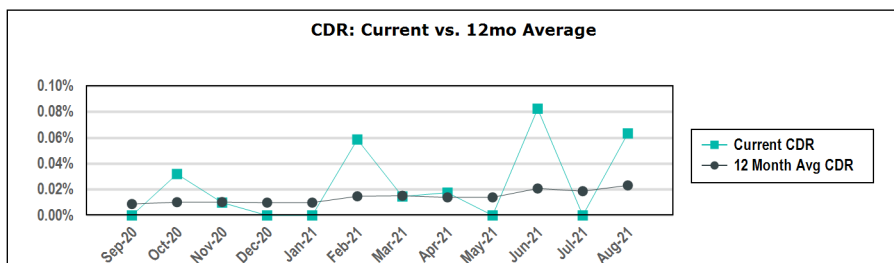
MDR

Current Month 0.005 %
3 Month Average 0.004 %
12 Month Average 0.002 %



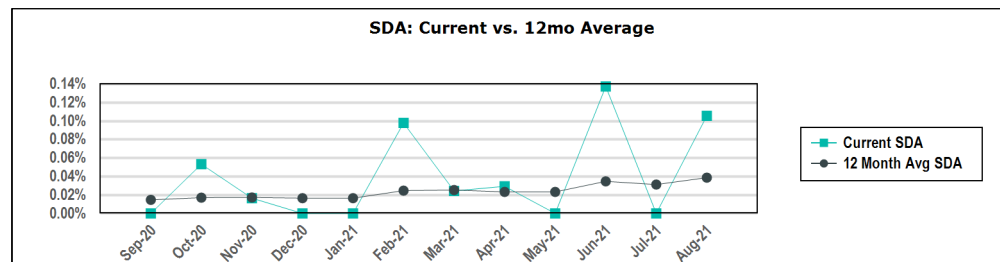
CDR

Current Month 0.063 %
3 Month Average 0.049 %
12 Month Average 0.023 %



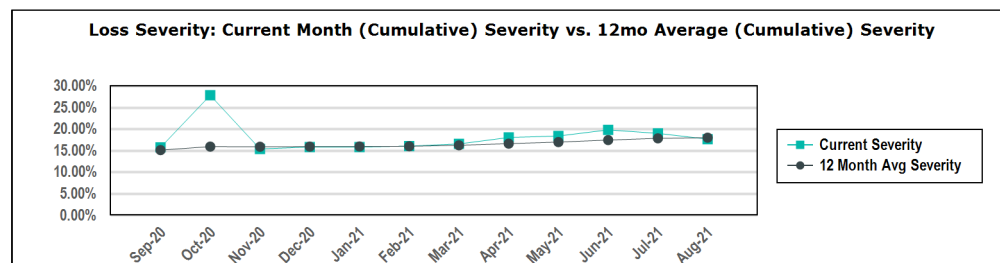
SDA

Current Month 0.106 %
3 Month Average 0.081 %
12 Month Average 0.039 %



Loss Severity

Current Month (Cumulative) 17.702 %
3 Month Average (Cumulative) 18.865 %
12 Month Average (Cumulative) 18.050 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



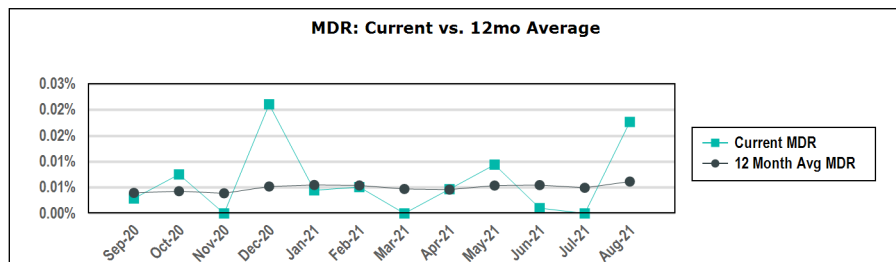
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Realized Loss Report - Collateral

Group 2

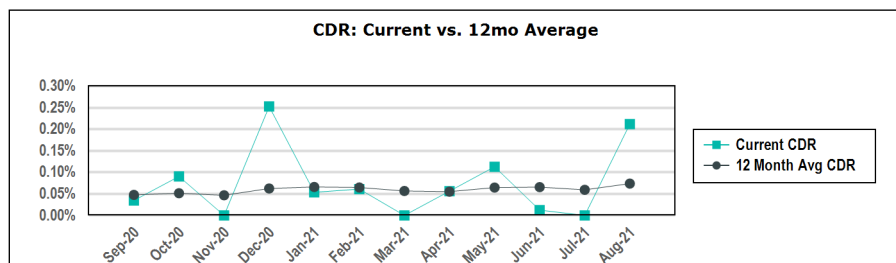
MDR

Current Month 0.018 %
3 Month Average 0.006 %
12 Month Average 0.006 %



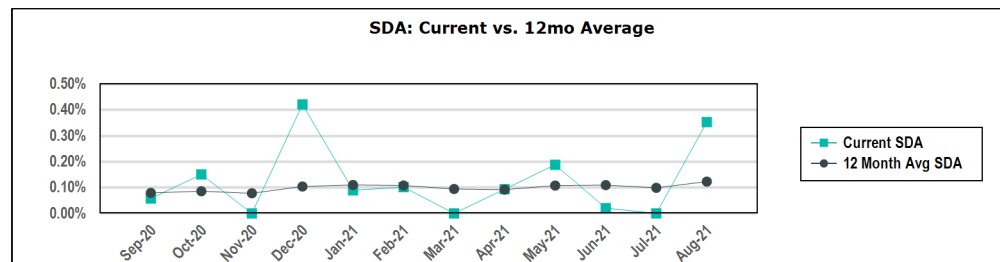
CDR

Current Month 0.212 %
3 Month Average 0.075 %
12 Month Average 0.074 %



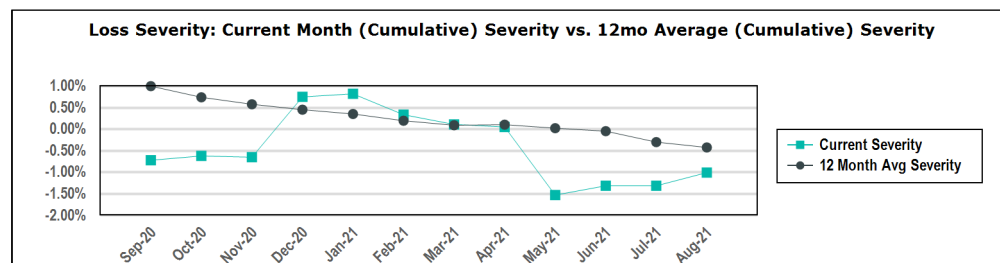
SDA

Current Month 0.353 %
3 Month Average 0.125 %
12 Month Average 0.123 %



Loss Severity

Current Month (Cumulative) (1.007) %
3 Month Average (Cumulative) (1.211) %
12 Month Average (Cumulative) (0.423) %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 3.945 %
3 Month Average 4.059 %
12 Month Average 4.607 %

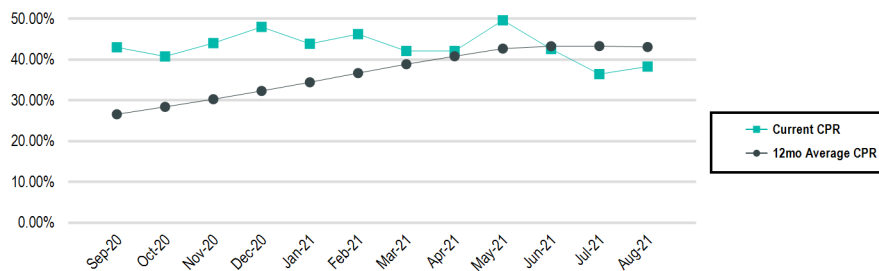
CPR

Current Month 38.305 %
3 Month Average 39.127 %
12 Month Average 43.113 %

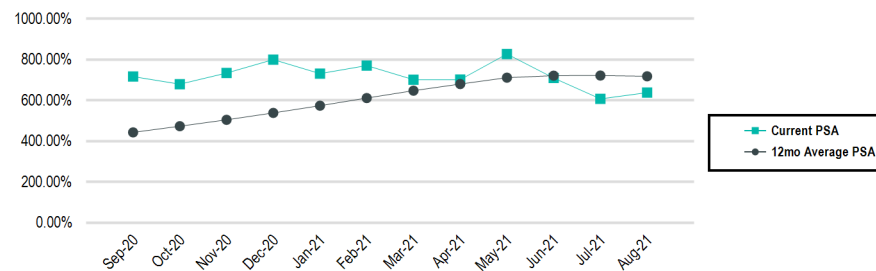
PSA

Current Month 638.425 %
3 Month Average 652.117 %
12 Month Average 718.554 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.497 %
3 Month Average 3.714 %
12 Month Average 4.287 %

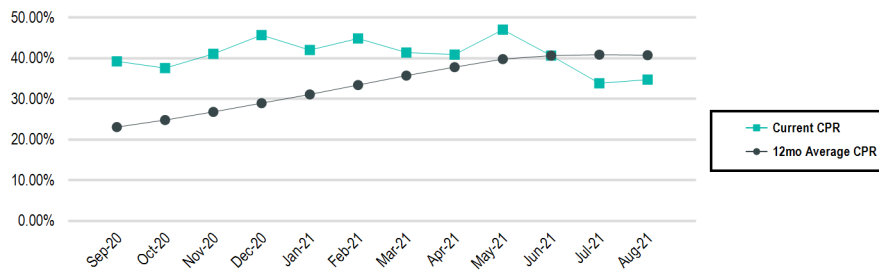
CPR

Current Month 34.761 %
3 Month Average 36.435 %
12 Month Average 40.774 %

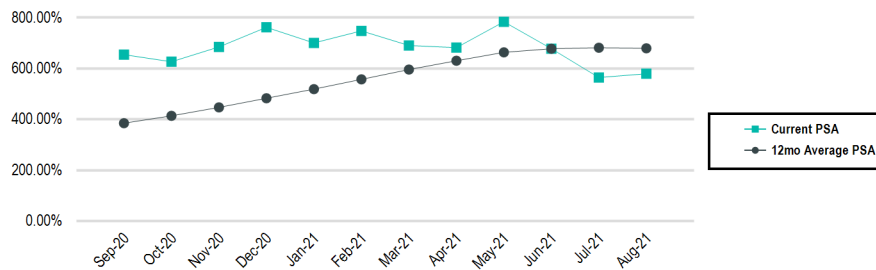
PSA

Current Month 579.349 %
3 Month Average 607.258 %
12 Month Average 679.571 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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Prepayment Rates

Group 2

SMM

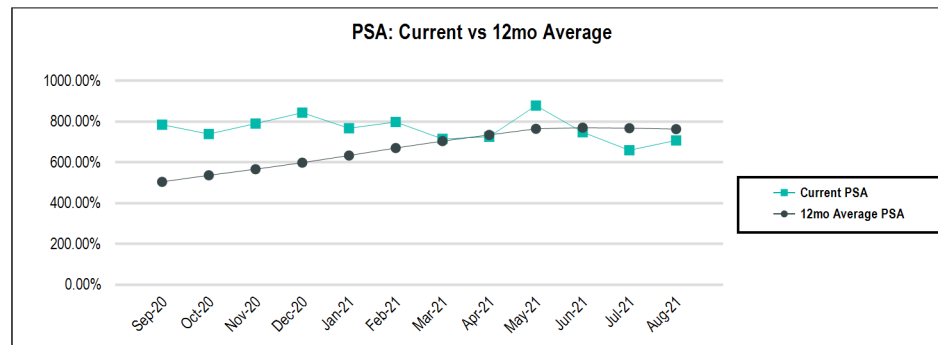
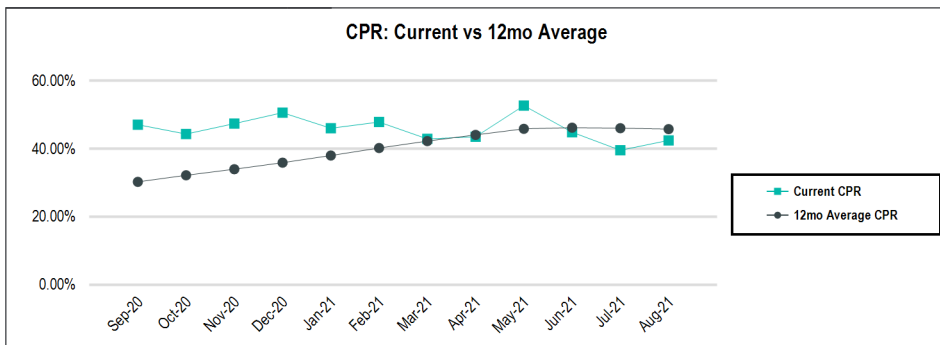
Current Month	4.507 %
3 Month Average	4.488 %
12 Month Average	4.993 %

CPR

Current Month	42.499 %
3 Month Average	42.329 %
12 Month Average	45.811 %

PSA

Current Month	708.315 %
3 Month Average	705.479 %
12 Month Average	763.523 %



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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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.