

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
11-May-2020 10:49:30 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		04/30/2020	0.00000 %	11,082,830,420.28	0.00	261,228,579.79	0.00	10,821,607,176.11	261,228,579.79	0.00
1M-1	30711XQS6	05/22/2020	1.23725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	05/22/2020	3.13725 %	74,923,212.35	189,348.13	9,884,755.81	0.00	65,038,456.54	10,074,103.94	0.00
1M-AH		04/30/2020	0.00000 %	3,944,103.75	0.00	520,352.79	0.00	3,423,750.96	520,352.79	0.00
1M-2B	30711XQU1	05/22/2020	3.13725 %	93,986,000.00	237,524.16	0.00	0.00	93,986,000.00	237,524.16	0.00
1M-BH		04/30/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	05/22/2020	3.13725 %	93,986,000.00	237,524.16	0.00	0.00	93,986,000.00	237,524.16	0.00
1M-CH		04/30/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	05/22/2020	3.13725 %	262,895,212.35	664,396.45	9,884,755.81	0.00	253,010,456.54	10,549,152.26	0.00
1M-2H		04/30/2020	0.00000 %	13,839,315.75	0.00	520,352.79	0.00	13,318,962.96	520,352.79	0.00
1B-1	30711XQW7	05/22/2020	4.63725 %	78,322,000.00	292,576.73	0.00	0.00	78,322,000.00	292,576.73	0.00
1B-1H		04/30/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		04/30/2020	0.00000 %	82,265,812.48	0.00	0.00	5,335.61	82,260,476.87	0.00	184,195.13
1A-I1	30711XQZ0	05/22/2020	1.80000 %	0.00	108,638.66	0.00	0.00	0.00	108,638.66	0.00
1A-I2	30711XRB2	05/22/2020	1.40000 %	0.00	84,496.73	0.00	0.00	0.00	84,496.73	0.00
1A-I3	30711XRD8	05/22/2020	1.00000 %	0.00	60,354.81	0.00	0.00	0.00	60,354.81	0.00
1A-I4	30711XRF3	05/22/2020	0.60000 %	0.00	36,212.89	0.00	0.00	0.00	36,212.89	0.00
1B-I1	30711XRH9	05/22/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1B-I2	30711XRK2	05/22/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1B-I3	30711XRM8	05/22/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1B-I4	30711XRP1	05/22/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1C-I1	30711XRR7	05/22/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1C-I2	30711XRT3	05/22/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1C-I3	30711XRV8	05/22/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1C-I4	30711XRX4	05/22/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1E-A1	30711XQY3	05/22/2020	1.33725 %	74,923,212.35	80,709.47	9,884,755.81	0.00	65,038,456.54	9,965,465.28	0.00
1E-A2	30711XRA4	05/22/2020	1.73725 %	74,923,212.35	104,851.39	9,884,755.81	0.00	65,038,456.54	9,989,607.20	0.00
1E-A3	30711XRC0	05/22/2020	2.13725 %	74,923,212.35	128,993.32	9,884,755.81	0.00	65,038,456.54	10,013,749.13	0.00
1E-A4	30711XRE6	05/22/2020	2.53725 %	74,923,212.35	153,135.24	9,884,755.81	0.00	65,038,456.54	10,037,891.05	0.00
1E-B1	30711XRG1	05/22/2020	1.33725 %	93,986,000.00	101,244.46	0.00	0.00	93,986,000.00	101,244.46	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	05/22/2020	1.73725 %	93,986,000.00	131,528.84	0.00	0.00	93,986,000.00	131,528.84	0.00
1E-B3	30711XRL0	05/22/2020	2.13725 %	93,986,000.00	161,813.22	0.00	0.00	93,986,000.00	161,813.22	0.00
1E-B4	30711XRN6	05/22/2020	2.53725 %	93,986,000.00	192,097.59	0.00	0.00	93,986,000.00	192,097.59	0.00
1E-C1	30711XRQ9	05/22/2020	1.33725 %	93,986,000.00	101,244.46	0.00	0.00	93,986,000.00	101,244.46	0.00
1E-C2	30711XRS5	05/22/2020	1.73725 %	93,986,000.00	131,528.84	0.00	0.00	93,986,000.00	131,528.84	0.00
1E-C3	30711XRU0	05/22/2020	2.13725 %	93,986,000.00	161,813.22	0.00	0.00	93,986,000.00	161,813.22	0.00
1E-C4	30711XRW6	05/22/2020	2.53725 %	93,986,000.00	192,097.59	0.00	0.00	93,986,000.00	192,097.59	0.00
1E-D1	30711XRY2	05/22/2020	1.33725 %	168,909,212.35	181,953.93	9,884,755.81	0.00	159,024,456.54	10,066,709.74	0.00
1E-D2	30711XRZ9	05/22/2020	1.73725 %	168,909,212.35	236,380.23	9,884,755.81	0.00	159,024,456.54	10,121,136.04	0.00
1E-D3	30711XSA3	05/22/2020	2.13725 %	168,909,212.35	290,806.53	9,884,755.81	0.00	159,024,456.54	10,175,562.34	0.00
1E-D4	30711XSB1	05/22/2020	2.53725 %	168,909,212.35	345,232.84	9,884,755.81	0.00	159,024,456.54	10,229,988.65	0.00
1E-D5	30711XSC9	05/22/2020	3.13725 %	168,909,212.35	426,872.29	9,884,755.81	0.00	159,024,456.54	10,311,628.10	0.00
1E-F1	30711XSD7	05/22/2020	1.33725 %	187,972,000.00	202,488.92	0.00	0.00	187,972,000.00	202,488.92	0.00
1E-F2	30711XSE5	05/22/2020	1.73725 %	187,972,000.00	263,057.68	0.00	0.00	187,972,000.00	263,057.68	0.00
1E-F3	30711XSF2	05/22/2020	2.13725 %	187,972,000.00	323,626.43	0.00	0.00	187,972,000.00	323,626.43	0.00
1E-F4	30711XSG0	05/22/2020	2.53725 %	187,972,000.00	384,195.19	0.00	0.00	187,972,000.00	384,195.19	0.00
1E-F5	30711XSH8	05/22/2020	3.13725 %	187,972,000.00	475,048.32	0.00	0.00	187,972,000.00	475,048.32	0.00
1X-1	30711XSJ4	05/22/2020	1.80000 %	0.00	244,918.36	0.00	0.00	0.00	244,918.36	0.00
1X-2	30711XSK1	05/22/2020	1.40000 %	0.00	190,492.06	0.00	0.00	0.00	190,492.06	0.00
1X-3	30711XSL9	05/22/2020	1.00000 %	0.00	136,065.75	0.00	0.00	0.00	136,065.75	0.00
1X-4	30711XSM7	05/22/2020	0.60000 %	0.00	81,639.45	0.00	0.00	0.00	81,639.45	0.00
1Y-1	30711XSN5	05/22/2020	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1Y-2	30711XSP0	05/22/2020	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1Y-3	30711XSQ8	05/22/2020	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1Y-4	30711XSR6	05/22/2020	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
2A-H		04/30/2020	0.00000 %	9,955,005,941.47	0.00	322,915,203.25	0.00	9,632,090,738.22	322,915,203.25	0.00
2M-1	30711XSS4	05/22/2020	1.23725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	05/22/2020	3.28725 %	57,300,954.86	151,736.51	14,474,834.13	0.00	42,826,120.73	14,626,570.64	0.00
2M-AH		04/30/2020	0.00000 %	3,016,311.28	0.00	761,952.49	0.00	2,254,358.78	761,952.49	0.00
2M-2B	30711XSU9	05/22/2020	3.28725 %	120,816,000.00	319,928.32	0.00	0.00	120,816,000.00	319,928.32	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		04/30/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	05/22/2020	3.28725 %	120,816,000.00	319,928.32	0.00	0.00	120,816,000.00	319,928.32	0.00
2M-CH		04/30/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	05/22/2020	3.28725 %	298,932,954.86	791,593.15	14,474,834.13	0.00	284,458,120.73	15,266,427.28	0.00
2M-2H		04/30/2020	0.00000 %	15,734,421.28	0.00	761,952.49	0.00	14,972,468.78	761,952.49	0.00
2B-1	30711XSW5	05/22/2020	4.93725 %	73,668,000.00	292,994.52	0.00	0.00	73,668,000.00	292,994.52	0.00
2B-1H		04/30/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		04/30/2020	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-11	30711XSZ8	05/22/2020	1.80000 %	0.00	83,086.38	0.00	0.00	0.00	83,086.38	0.00
2A-12	30711XTB0	05/22/2020	1.40000 %	0.00	64,622.74	0.00	0.00	0.00	64,622.74	0.00
2A-13	30711XTD6	05/22/2020	1.00000 %	0.00	46,159.10	0.00	0.00	0.00	46,159.10	0.00
2A-14	30711XTF1	05/22/2020	0.60000 %	0.00	27,695.46	0.00	0.00	0.00	27,695.46	0.00
2B-11	30711XTH7	05/22/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2B-12	30711XTK0	05/22/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2B-13	30711XTM6	05/22/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2B-14	30711XTP9	05/22/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2C-11	30711XTR5	05/22/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-12	30711XTT1	05/22/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-13	30711XTV6	05/22/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-14	30711XTX2	05/22/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	05/22/2020	1.48725 %	57,300,954.86	68,650.13	14,474,834.13	0.00	42,826,120.73	14,543,484.26	0.00
2E-A2	30711XTA2	05/22/2020	1.88725 %	57,300,954.86	87,113.77	14,474,834.13	0.00	42,826,120.73	14,561,947.90	0.00
2E-A3	30711XTC8	05/22/2020	2.28725 %	57,300,954.86	105,577.41	14,474,834.13	0.00	42,826,120.73	14,580,411.54	0.00
2E-A4	30711XTE4	05/22/2020	2.68725 %	57,300,954.86	124,041.05	14,474,834.13	0.00	42,826,120.73	14,598,875.18	0.00
2E-B1	30711XTG9	05/22/2020	1.48725 %	120,816,000.00	144,745.12	0.00	0.00	120,816,000.00	144,745.12	0.00
2E-B2	30711XTJ3	05/22/2020	1.88725 %	120,816,000.00	183,674.72	0.00	0.00	120,816,000.00	183,674.72	0.00
2E-B3	30711XTL8	05/22/2020	2.28725 %	120,816,000.00	222,604.32	0.00	0.00	120,816,000.00	222,604.32	0.00
2E-B4	30711XTN4	05/22/2020	2.68725 %	120,816,000.00	261,533.92	0.00	0.00	120,816,000.00	261,533.92	0.00
2E-C1	30711XTQ7	05/22/2020	1.48725 %	120,816,000.00	144,745.12	0.00	0.00	120,816,000.00	144,745.12	0.00
2E-C2	30711XTS3	05/22/2020	1.88725 %	120,816,000.00	183,674.72	0.00	0.00	120,816,000.00	183,674.72	0.00
2E-C3	30711XTU8	05/22/2020	2.28725 %	120,816,000.00	222,604.32	0.00	0.00	120,816,000.00	222,604.32	0.00

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Series 2017-C06



Distribution Date: 26-May-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	05/22/2020	2.68725 %	120,816,000.00	261,533.92	0.00	0.00	120,816,000.00	261,533.92	0.00
2E-D1	30711XTY0	05/22/2020	1.48725 %	178,116,954.86	213,395.24	14,474,834.13	0.00	163,642,120.73	14,688,229.37	0.00
2E-D2	30711XTZ7	05/22/2020	1.88725 %	178,116,954.86	270,788.49	14,474,834.13	0.00	163,642,120.73	14,745,622.62	0.00
2E-D3	30711XUA0	05/22/2020	2.28725 %	178,116,954.86	328,181.73	14,474,834.13	0.00	163,642,120.73	14,803,015.86	0.00
2E-D4	30711XUB8	05/22/2020	2.68725 %	178,116,954.86	385,574.97	14,474,834.13	0.00	163,642,120.73	14,860,409.10	0.00
2E-D5	30711XUC6	05/22/2020	3.28725 %	178,116,954.86	471,664.83	14,474,834.13	0.00	163,642,120.73	14,946,498.96	0.00
2E-F1	30711XUD4	05/22/2020	1.48725 %	241,632,000.00	289,490.24	0.00	0.00	241,632,000.00	289,490.24	0.00
2E-F2	30711XUE2	05/22/2020	1.88725 %	241,632,000.00	367,349.44	0.00	0.00	241,632,000.00	367,349.44	0.00
2E-F3	30711XUF9	05/22/2020	2.28725 %	241,632,000.00	445,208.64	0.00	0.00	241,632,000.00	445,208.64	0.00
2E-F4	30711XUG7	05/22/2020	2.68725 %	241,632,000.00	523,067.84	0.00	0.00	241,632,000.00	523,067.84	0.00
2E-F5	30711XUH5	05/22/2020	3.28725 %	241,632,000.00	639,856.64	0.00	0.00	241,632,000.00	639,856.64	0.00
2X-1	30711XUJ1	05/22/2020	1.80000 %	0.00	258,269.58	0.00	0.00	0.00	258,269.58	0.00
2X-2	30711XUK8	05/22/2020	1.40000 %	0.00	200,876.34	0.00	0.00	0.00	200,876.34	0.00
2X-3	30711XUL6	05/22/2020	1.00000 %	0.00	143,483.10	0.00	0.00	0.00	143,483.10	0.00
2X-4	30711XUM4	05/22/2020	0.60000 %	0.00	86,089.86	0.00	0.00	0.00	86,089.86	0.00
2Y-1	30711XUN2	05/22/2020	1.80000 %	0.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00
2Y-2	30711XUP7	05/22/2020	1.40000 %	0.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00
2Y-3	30711XUQ5	05/22/2020	1.00000 %	0.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00
2Y-4	30711XUR3	05/22/2020	0.60000 %	0.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00
Totals				28,670,905,689.60	19,388,719.22	854,663,882.94	5,335.61	27,816,241,806.65	874,052,602.16	184,195.13

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

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

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Series 2017-C06



Distribution Date: 26-May-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	11,082,830,420.28	20,076,215.98	241,152,363.81	0.00	0.00	261,228,579.79	10,821,607,176.11	0.68221946	261,228,579.79
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	74,923,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	65,038,456.54	0.69200154	9,884,755.81
1M-AH	4,947,606.00	3,944,103.75	39,990.70	480,362.08	0.00	0.00	520,352.79	3,423,750.96	0.69200154	520,352.79
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	262,895,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	253,010,456.54	0.89733385	9,884,755.81
1M-2H	14,842,818.00	13,839,315.75	39,990.70	480,362.08	0.00	0.00	520,352.79	13,318,962.96	0.89733385	520,352.79
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,265,812.48	0.00	0.00	0.00	5,335.61	5,335.61	82,260,476.87	0.99776583	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	74,923,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	65,038,456.54	0.69200154	9,884,755.81
1E-A2	93,986,000.00	74,923,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	65,038,456.54	0.69200154	9,884,755.81
1E-A3	93,986,000.00	74,923,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	65,038,456.54	0.69200154	9,884,755.81
1E-A4	93,986,000.00	74,923,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	65,038,456.54	0.69200154	9,884,755.81
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: 26-May-2020
11-May-2020 10:49:31 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	168,909,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	159,024,456.54	0.84600077	9,884,755.81
1E-D2	187,972,000.00	168,909,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	159,024,456.54	0.84600077	9,884,755.81
1E-D3	187,972,000.00	168,909,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	159,024,456.54	0.84600077	9,884,755.81
1E-D4	187,972,000.00	168,909,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	159,024,456.54	0.84600077	9,884,755.81
1E-D5	187,972,000.00	168,909,212.35	759,673.74	9,125,082.07	0.00	0.00	9,884,755.81	159,024,456.54	0.84600077	9,884,755.81
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	9,955,005,941.47	17,156,587.55	305,758,615.70	0.00	0.00	322,915,203.25	9,632,090,738.22	0.64862503	322,915,203.25
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	57,300,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	42,826,120.73	0.35885204	14,474,834.13
2M-AH	6,282,140.00	3,016,311.28	40,486.06	721,466.44	0.00	0.00	761,952.49	2,254,358.78	0.35885204	761,952.49
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	298,932,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	284,458,120.73	0.78802939	14,474,834.13

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
11-May-2020 10:49:31 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	15,734,421.28	40,486.06	721,466.44	0.00	0.00	761,952.49	14,972,468.78	0.78801430	761,952.49
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-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	57,300,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	42,826,120.73	0.35885204	14,474,834.13
2E-A2	119,342,000.00	57,300,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	42,826,120.73	0.35885204	14,474,834.13
2E-A3	119,342,000.00	57,300,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	42,826,120.73	0.35885204	14,474,834.13
2E-A4	119,342,000.00	57,300,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	42,826,120.73	0.35885204	14,474,834.13
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	178,116,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	163,642,120.73	0.68139359	14,474,834.13
2E-D2	240,158,000.00	178,116,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	163,642,120.73	0.68139359	14,474,834.13
2E-D3	240,158,000.00	178,116,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	163,642,120.73	0.68139359	14,474,834.13
2E-D4	240,158,000.00	178,116,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	163,642,120.73	0.68139359	14,474,834.13
2E-D5	240,158,000.00	178,116,954.86	769,114.81	13,705,719.32	0.00	0.00	14,474,834.13	163,642,120.73	0.68139359	14,474,834.13

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
11-May-2020 10:49:31 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	28,670,905,689.60	54,210,431.10	800,453,451.84	0.00	5,335.61	854,669,218.55	27,816,241,806.65	0.70358059	854,663,882.94

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
11-May-2020 10:49:31 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	698.68758405	1.26565167	15.20280976	0.00000000	0.00000000	16.46846143	682.21945899	0.68221946	16.46846143
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	797.17417860	8.08283936	97.08980135	0.00000000	0.00000000	105.17264071	692.00153789	0.69200154	105.17264071
1M-AH	4,947,606.00	797.17417878	8.08283845	97.08980060	0.00000000	0.00000000	105.17264107	692.00153771	0.69200154	105.17264107
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	932.39139287	2.69427979	32.36326712	0.00000000	0.00000000	35.05754690	897.33384596	0.89733385	35.05754690
1M-2H	14,842,818.00	932.39139293	2.69427948	32.36326687	0.00000000	0.00000000	35.05754702	897.33384590	0.89733385	35.05754702
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	997.83055089	0.00000000	0.00000000	0.00000000	0.06471746	0.06471746	997.76583343	0.99776583	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	797.17417860	8.08283936	97.08980135	0.00000000	0.00000000	105.17264071	692.00153789	0.69200154	105.17264071
1E-A2	93,986,000.00	797.17417860	8.08283936	97.08980135	0.00000000	0.00000000	105.17264071	692.00153789	0.69200154	105.17264071
1E-A3	93,986,000.00	797.17417860	8.08283936	97.08980135	0.00000000	0.00000000	105.17264071	692.00153789	0.69200154	105.17264071
1E-A4	93,986,000.00	797.17417860	8.08283936	97.08980135	0.00000000	0.00000000	105.17264071	692.00153789	0.69200154	105.17264071
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

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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	898.58708930	4.04141968	48.54490068	0.00000000	0.00000000	52.58632036	846.00076894	0.84600077	52.58632036
1E-D2	187,972,000.00	898.58708930	4.04141968	48.54490068	0.00000000	0.00000000	52.58632036	846.00076894	0.84600077	52.58632036
1E-D3	187,972,000.00	898.58708930	4.04141968	48.54490068	0.00000000	0.00000000	52.58632036	846.00076894	0.84600077	52.58632036
1E-D4	187,972,000.00	898.58708930	4.04141968	48.54490068	0.00000000	0.00000000	52.58632036	846.00076894	0.84600077	52.58632036
1E-D5	187,972,000.00	898.58708930	4.04141968	48.54490068	0.00000000	0.00000000	52.58632036	846.00076894	0.84600077	52.58632036
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	670.37013703	1.15532467	20.58978632	0.00000000	0.00000000	21.74511098	648.62502604	0.64862503	21.74511098
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	480.14072883	6.44462813	114.84405591	0.00000000	0.00000000	121.28868403	358.85204480	0.35885204	121.28868403
2M-AH	6,282,140.00	480.14072911	6.44462874	114.84405632	0.00000000	0.00000000	121.28868347	358.85204405	0.35885204	121.28868347
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	828.12877066	2.13066539	37.96871608	0.00000000	0.00000000	40.09938148	788.02938918	0.78802939	40.09938148

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	828.11653952	2.13081723	37.97141827	0.00000000	0.00000000	40.10223497	788.01430402	0.78801430	40.10223497
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-11	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-12	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-13	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-14	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-11	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-12	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-13	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-14	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-11	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-12	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-13	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-14	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	480.14072883	6.44462813	114.84405591	0.00000000	0.00000000	121.28868403	358.85204480	0.35885204	121.28868403
2E-A2	119,342,000.00	480.14072883	6.44462813	114.84405591	0.00000000	0.00000000	121.28868403	358.85204480	0.35885204	121.28868403
2E-A3	119,342,000.00	480.14072883	6.44462813	114.84405591	0.00000000	0.00000000	121.28868403	358.85204480	0.35885204	121.28868403
2E-A4	119,342,000.00	480.14072883	6.44462813	114.84405591	0.00000000	0.00000000	121.28868403	358.85204480	0.35885204	121.28868403
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	741.66571532	3.20253671	57.06959302	0.00000000	0.00000000	60.27212972	681.39358560	0.68139359	60.27212972
2E-D2	240,158,000.00	741.66571532	3.20253671	57.06959302	0.00000000	0.00000000	60.27212972	681.39358560	0.68139359	60.27212972
2E-D3	240,158,000.00	741.66571532	3.20253671	57.06959302	0.00000000	0.00000000	60.27212972	681.39358560	0.68139359	60.27212972
2E-D4	240,158,000.00	741.66571532	3.20253671	57.06959302	0.00000000	0.00000000	60.27212972	681.39358560	0.68139359	60.27212972
2E-D5	240,158,000.00	741.66571532	3.20253671	57.06959302	0.00000000	0.00000000	60.27212972	681.39358560	0.68139359	60.27212972

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Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	11,082,830,420.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,821,607,176.11
1M-1	N/A	N/A	1.23725 %	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	04/27/20 - 05/25/20	29	3.13725 %	74,923,212.35	189,348.13	0.00	0.00	0.00	0.00	189,348.13	0.00	65,038,456.54
1M-AH	N/A	N/A	0.00000 %	3,944,103.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,423,750.96
1M-2B	04/27/20 - 05/25/20	29	3.13725 %	93,986,000.00	237,524.16	0.00	0.00	0.00	0.00	237,524.16	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	04/27/20 - 05/25/20	29	3.13725 %	93,986,000.00	237,524.16	0.00	0.00	0.00	0.00	237,524.16	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	04/27/20 - 05/25/20	29	3.13725 %	262,895,212.35	664,396.45	0.00	0.00	0.00	0.00	664,396.45	0.00	253,010,456.54
1M-2H	N/A	N/A	0.00000 %	13,839,315.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,318,962.96
1B-1	04/27/20 - 05/25/20	29	4.63725 %	78,322,000.00	292,576.73	0.00	0.00	0.00	0.00	292,576.73	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,265,812.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,260,476.87
1A-11	04/27/20 - 05/25/20	29	1.80000 %	74,923,212.35	108,638.66	0.00	0.00	0.00	0.00	108,638.66	0.00	65,038,456.54
1A-12	04/27/20 - 05/25/20	29	1.40000 %	74,923,212.35	84,496.73	0.00	0.00	0.00	0.00	84,496.73	0.00	65,038,456.54
1A-13	04/27/20 - 05/25/20	29	1.00000 %	74,923,212.35	60,354.81	0.00	0.00	0.00	0.00	60,354.81	0.00	65,038,456.54
1A-14	04/27/20 - 05/25/20	29	0.60000 %	74,923,212.35	36,212.89	0.00	0.00	0.00	0.00	36,212.89	0.00	65,038,456.54
1B-11	04/27/20 - 05/25/20	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1B-12	04/27/20 - 05/25/20	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1B-13	04/27/20 - 05/25/20	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1B-14	04/27/20 - 05/25/20	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1C-11	04/27/20 - 05/25/20	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1C-12	04/27/20 - 05/25/20	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1C-13	04/27/20 - 05/25/20	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1C-14	04/27/20 - 05/25/20	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1E-A1	04/27/20 - 05/25/20	29	1.33725 %	74,923,212.35	80,709.47	0.00	0.00	0.00	0.00	80,709.47	0.00	65,038,456.54
1E-A2	04/27/20 - 05/25/20	29	1.73725 %	74,923,212.35	104,851.39	0.00	0.00	0.00	0.00	104,851.39	0.00	65,038,456.54
1E-A3	04/27/20 - 05/25/20	29	2.13725 %	74,923,212.35	128,993.32	0.00	0.00	0.00	0.00	128,993.32	0.00	65,038,456.54
1E-A4	04/27/20 - 05/25/20	29	2.53725 %	74,923,212.35	153,135.24	0.00	0.00	0.00	0.00	153,135.24	0.00	65,038,456.54
1E-B1	04/27/20 - 05/25/20	29	1.33725 %	93,986,000.00	101,244.46	0.00	0.00	0.00	0.00	101,244.46	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	04/27/20 - 05/25/20	29	1.73725 %	93,986,000.00	131,528.84	0.00	0.00	0.00	0.00	131,528.84	0.00	93,986,000.00
1E-B3	04/27/20 - 05/25/20	29	2.13725 %	93,986,000.00	161,813.22	0.00	0.00	0.00	0.00	161,813.22	0.00	93,986,000.00
1E-B4	04/27/20 - 05/25/20	29	2.53725 %	93,986,000.00	192,097.59	0.00	0.00	0.00	0.00	192,097.59	0.00	93,986,000.00
1E-C1	04/27/20 - 05/25/20	29	1.33725 %	93,986,000.00	101,244.46	0.00	0.00	0.00	0.00	101,244.46	0.00	93,986,000.00
1E-C2	04/27/20 - 05/25/20	29	1.73725 %	93,986,000.00	131,528.84	0.00	0.00	0.00	0.00	131,528.84	0.00	93,986,000.00
1E-C3	04/27/20 - 05/25/20	29	2.13725 %	93,986,000.00	161,813.22	0.00	0.00	0.00	0.00	161,813.22	0.00	93,986,000.00
1E-C4	04/27/20 - 05/25/20	29	2.53725 %	93,986,000.00	192,097.59	0.00	0.00	0.00	0.00	192,097.59	0.00	93,986,000.00
1E-D1	04/27/20 - 05/25/20	29	1.33725 %	168,909,212.35	181,953.93	0.00	0.00	0.00	0.00	181,953.93	0.00	159,024,456.54
1E-D2	04/27/20 - 05/25/20	29	1.73725 %	168,909,212.35	236,380.23	0.00	0.00	0.00	0.00	236,380.23	0.00	159,024,456.54
1E-D3	04/27/20 - 05/25/20	29	2.13725 %	168,909,212.35	290,806.53	0.00	0.00	0.00	0.00	290,806.53	0.00	159,024,456.54
1E-D4	04/27/20 - 05/25/20	29	2.53725 %	168,909,212.35	345,232.84	0.00	0.00	0.00	0.00	345,232.84	0.00	159,024,456.54
1E-D5	04/27/20 - 05/25/20	29	3.13725 %	168,909,212.35	426,872.29	0.00	0.00	0.00	0.00	426,872.29	0.00	159,024,456.54
1E-F1	04/27/20 - 05/25/20	29	1.33725 %	187,972,000.00	202,488.92	0.00	0.00	0.00	0.00	202,488.92	0.00	187,972,000.00
1E-F2	04/27/20 - 05/25/20	29	1.73725 %	187,972,000.00	263,057.68	0.00	0.00	0.00	0.00	263,057.68	0.00	187,972,000.00
1E-F3	04/27/20 - 05/25/20	29	2.13725 %	187,972,000.00	323,626.43	0.00	0.00	0.00	0.00	323,626.43	0.00	187,972,000.00
1E-F4	04/27/20 - 05/25/20	29	2.53725 %	187,972,000.00	384,195.19	0.00	0.00	0.00	0.00	384,195.19	0.00	187,972,000.00
1E-F5	04/27/20 - 05/25/20	29	3.13725 %	187,972,000.00	475,048.32	0.00	0.00	0.00	0.00	475,048.32	0.00	187,972,000.00
1X-1	04/27/20 - 05/25/20	29	1.80000 %	168,909,212.35	244,918.36	0.00	0.00	0.00	0.00	244,918.36	0.00	159,024,456.54
1X-2	04/27/20 - 05/25/20	29	1.40000 %	168,909,212.35	190,492.06	0.00	0.00	0.00	0.00	190,492.06	0.00	159,024,456.54
1X-3	04/27/20 - 05/25/20	29	1.00000 %	168,909,212.35	136,065.75	0.00	0.00	0.00	0.00	136,065.75	0.00	159,024,456.54
1X-4	04/27/20 - 05/25/20	29	0.60000 %	168,909,212.35	81,639.45	0.00	0.00	0.00	0.00	81,639.45	0.00	159,024,456.54
1Y-1	04/27/20 - 05/25/20	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1Y-2	04/27/20 - 05/25/20	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1Y-3	04/27/20 - 05/25/20	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1Y-4	04/27/20 - 05/25/20	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	9,955,005,941.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,632,090,738.22
2M-1	N/A	N/A	1.23725 %	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	04/27/20 - 05/25/20	29	3.28725 %	57,300,954.86	151,736.51	0.00	0.00	0.00	0.00	151,736.51	0.00	42,826,120.73
2M-AH	N/A	N/A	0.00000 %	3,016,311.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,254,358.78
2M-2B	04/27/20 - 05/25/20	29	3.28725 %	120,816,000.00	319,928.32	0.00	0.00	0.00	0.00	319,928.32	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	04/27/20 - 05/25/20	29	3.28725 %	120,816,000.00	319,928.32	0.00	0.00	0.00	0.00	319,928.32	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	04/27/20 - 05/25/20	29	3.28725 %	298,932,954.86	791,593.15	0.00	0.00	0.00	0.00	791,593.15	0.00	284,458,120.73
2M-2H	N/A	N/A	0.00000 %	15,734,421.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,972,468.78
2B-1	04/27/20 - 05/25/20	29	4.93725 %	73,668,000.00	292,994.52	0.00	0.00	0.00	0.00	292,994.52	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-11	04/27/20 - 05/25/20	29	1.80000 %	57,300,954.86	83,086.38	0.00	0.00	0.00	0.00	83,086.38	0.00	42,826,120.73
2A-12	04/27/20 - 05/25/20	29	1.40000 %	57,300,954.86	64,622.74	0.00	0.00	0.00	0.00	64,622.74	0.00	42,826,120.73
2A-13	04/27/20 - 05/25/20	29	1.00000 %	57,300,954.86	46,159.10	0.00	0.00	0.00	0.00	46,159.10	0.00	42,826,120.73
2A-14	04/27/20 - 05/25/20	29	0.60000 %	57,300,954.86	27,695.46	0.00	0.00	0.00	0.00	27,695.46	0.00	42,826,120.73
2B-11	04/27/20 - 05/25/20	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2B-12	04/27/20 - 05/25/20	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2B-13	04/27/20 - 05/25/20	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2B-14	04/27/20 - 05/25/20	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2C-11	04/27/20 - 05/25/20	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2C-12	04/27/20 - 05/25/20	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2C-13	04/27/20 - 05/25/20	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2C-14	04/27/20 - 05/25/20	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2E-A1	04/27/20 - 05/25/20	29	1.48725 %	57,300,954.86	68,650.13	0.00	0.00	0.00	0.00	68,650.13	0.00	42,826,120.73
2E-A2	04/27/20 - 05/25/20	29	1.88725 %	57,300,954.86	87,113.77	0.00	0.00	0.00	0.00	87,113.77	0.00	42,826,120.73
2E-A3	04/27/20 - 05/25/20	29	2.28725 %	57,300,954.86	105,577.41	0.00	0.00	0.00	0.00	105,577.41	0.00	42,826,120.73
2E-A4	04/27/20 - 05/25/20	29	2.68725 %	57,300,954.86	124,041.05	0.00	0.00	0.00	0.00	124,041.05	0.00	42,826,120.73
2E-B1	04/27/20 - 05/25/20	29	1.48725 %	120,816,000.00	144,745.12	0.00	0.00	0.00	0.00	144,745.12	0.00	120,816,000.00
2E-B2	04/27/20 - 05/25/20	29	1.88725 %	120,816,000.00	183,674.72	0.00	0.00	0.00	0.00	183,674.72	0.00	120,816,000.00
2E-B3	04/27/20 - 05/25/20	29	2.28725 %	120,816,000.00	222,604.32	0.00	0.00	0.00	0.00	222,604.32	0.00	120,816,000.00
2E-B4	04/27/20 - 05/25/20	29	2.68725 %	120,816,000.00	261,533.92	0.00	0.00	0.00	0.00	261,533.92	0.00	120,816,000.00
2E-C1	04/27/20 - 05/25/20	29	1.48725 %	120,816,000.00	144,745.12	0.00	0.00	0.00	0.00	144,745.12	0.00	120,816,000.00
2E-C2	04/27/20 - 05/25/20	29	1.88725 %	120,816,000.00	183,674.72	0.00	0.00	0.00	0.00	183,674.72	0.00	120,816,000.00
2E-C3	04/27/20 - 05/25/20	29	2.28725 %	120,816,000.00	222,604.32	0.00	0.00	0.00	0.00	222,604.32	0.00	120,816,000.00

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Distribution Date: 26-May-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-C4	04/27/20 - 05/25/20	29	2.68725 %	120,816,000.00	261,533.92	0.00	0.00	0.00	0.00	261,533.92	0.00	120,816,000.00
2E-D1	04/27/20 - 05/25/20	29	1.48725 %	178,116,954.86	213,395.24	0.00	0.00	0.00	0.00	213,395.24	0.00	163,642,120.73
2E-D2	04/27/20 - 05/25/20	29	1.88725 %	178,116,954.86	270,788.49	0.00	0.00	0.00	0.00	270,788.49	0.00	163,642,120.73
2E-D3	04/27/20 - 05/25/20	29	2.28725 %	178,116,954.86	328,181.73	0.00	0.00	0.00	0.00	328,181.73	0.00	163,642,120.73
2E-D4	04/27/20 - 05/25/20	29	2.68725 %	178,116,954.86	385,574.97	0.00	0.00	0.00	0.00	385,574.97	0.00	163,642,120.73
2E-D5	04/27/20 - 05/25/20	29	3.28725 %	178,116,954.86	471,664.83	0.00	0.00	0.00	0.00	471,664.83	0.00	163,642,120.73
2E-F1	04/27/20 - 05/25/20	29	1.48725 %	241,632,000.00	289,490.24	0.00	0.00	0.00	0.00	289,490.24	0.00	241,632,000.00
2E-F2	04/27/20 - 05/25/20	29	1.88725 %	241,632,000.00	367,349.44	0.00	0.00	0.00	0.00	367,349.44	0.00	241,632,000.00
2E-F3	04/27/20 - 05/25/20	29	2.28725 %	241,632,000.00	445,208.64	0.00	0.00	0.00	0.00	445,208.64	0.00	241,632,000.00
2E-F4	04/27/20 - 05/25/20	29	2.68725 %	241,632,000.00	523,067.84	0.00	0.00	0.00	0.00	523,067.84	0.00	241,632,000.00
2E-F5	04/27/20 - 05/25/20	29	3.28725 %	241,632,000.00	639,856.64	0.00	0.00	0.00	0.00	639,856.64	0.00	241,632,000.00
2X-1	04/27/20 - 05/25/20	29	1.80000 %	178,116,954.86	258,269.58	0.00	0.00	0.00	0.00	258,269.58	0.00	163,642,120.73
2X-2	04/27/20 - 05/25/20	29	1.40000 %	178,116,954.86	200,876.34	0.00	0.00	0.00	0.00	200,876.34	0.00	163,642,120.73
2X-3	04/27/20 - 05/25/20	29	1.00000 %	178,116,954.86	143,483.10	0.00	0.00	0.00	0.00	143,483.10	0.00	163,642,120.73
2X-4	04/27/20 - 05/25/20	29	0.60000 %	178,116,954.86	86,089.86	0.00	0.00	0.00	0.00	86,089.86	0.00	163,642,120.73
2Y-1	04/27/20 - 05/25/20	29	1.80000 %	241,632,000.00	350,366.40	0.00	0.00	0.00	0.00	350,366.40	0.00	241,632,000.00
2Y-2	04/27/20 - 05/25/20	29	1.40000 %	241,632,000.00	272,507.20	0.00	0.00	0.00	0.00	272,507.20	0.00	241,632,000.00
2Y-3	04/27/20 - 05/25/20	29	1.00000 %	241,632,000.00	194,648.00	0.00	0.00	0.00	0.00	194,648.00	0.00	241,632,000.00
2Y-4	04/27/20 - 05/25/20	29	0.60000 %	241,632,000.00	116,788.80	0.00	0.00	0.00	0.00	116,788.80	0.00	241,632,000.00
Totals					19,388,719.22	0.00	0.00	0.00	0.00	19,388,719.22	0.00	

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

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Distribution Date: 26-May-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	698.68758405	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	682.21945899
1M-1	156,644,000.00	1.23725 %	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	3.13725 %	797.17417860	2.01464186	0.00000000	0.00000000	0.00000000	0.00000000	2.01464186	0.00000000	692.00153789
1M-AH	4,947,606.00	0.00000 %	797.17417878	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	692.00153771
1M-2B	93,986,000.00	3.13725 %	1,000.00000000	2.52722916	0.00000000	0.00000000	0.00000000	0.00000000	2.52722916	0.00000000	1,000.00000000
1M-BH	4,947,606.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	93,986,000.00	3.13725 %	1,000.00000000	2.52722916	0.00000000	0.00000000	0.00000000	0.00000000	2.52722916	0.00000000	1,000.00000000
1M-CH	4,947,606.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	281,958,000.00	3.13725 %	932.39139287	2.35636673	0.00000000	0.00000000	0.00000000	0.00000000	2.35636673	0.00000000	897.33384596
1M-2H	14,842,818.00	0.00000 %	932.39139293	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	897.33384590
1B-1	78,322,000.00	4.63725 %	1,000.00000000	3.73556255	0.00000000	0.00000000	0.00000000	0.00000000	3.73556255	0.00000000	1,000.00000000
1B-1H	4,122,672.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	82,444,672.00	0.00000 %	997.83055089	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.76583343
1A-11	0.00	1.80000 %	797.17417860	1.15590258	0.00000000	0.00000000	0.00000000	0.00000000	1.15590258	0.00000000	692.00153789
1A-12	0.00	1.40000 %	797.17417860	0.89903528	0.00000000	0.00000000	0.00000000	0.00000000	0.89903528	0.00000000	692.00153789
1A-13	0.00	1.00000 %	797.17417860	0.64216809	0.00000000	0.00000000	0.00000000	0.00000000	0.64216809	0.00000000	692.00153789
1A-14	0.00	0.60000 %	797.17417860	0.38530090	0.00000000	0.00000000	0.00000000	0.00000000	0.38530090	0.00000000	692.00153789
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1,000.00000000
1E-A1	93,986,000.00	1.33725 %	797.17417860	0.85873928	0.00000000	0.00000000	0.00000000	0.00000000	0.85873928	0.00000000	692.00153789
1E-A2	93,986,000.00	1.73725 %	797.17417860	1.11560647	0.00000000	0.00000000	0.00000000	0.00000000	1.11560647	0.00000000	692.00153789
1E-A3	93,986,000.00	2.13725 %	797.17417860	1.37247377	0.00000000	0.00000000	0.00000000	0.00000000	1.37247377	0.00000000	692.00153789
1E-A4	93,986,000.00	2.53725 %	797.17417860	1.62934097	0.00000000	0.00000000	0.00000000	0.00000000	1.62934097	0.00000000	692.00153789
1E-B1	93,986,000.00	1.33725 %	1,000.00000000	1.07722916	0.00000000	0.00000000	0.00000000	0.00000000	1.07722916	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	93,986,000.00	1.73725 %	1,000.00000000	1.39945141	0.00000000	0.00000000	0.00000000	0.00000000	1.39945141	0.00000000	1,000.00000000
1E-B3	93,986,000.00	2.13725 %	1,000.00000000	1.72167365	0.00000000	0.00000000	0.00000000	0.00000000	1.72167365	0.00000000	1,000.00000000
1E-B4	93,986,000.00	2.53725 %	1,000.00000000	2.04389579	0.00000000	0.00000000	0.00000000	0.00000000	2.04389579	0.00000000	1,000.00000000
1E-C1	93,986,000.00	1.33725 %	1,000.00000000	1.07722916	0.00000000	0.00000000	0.00000000	0.00000000	1.07722916	0.00000000	1,000.00000000
1E-C2	93,986,000.00	1.73725 %	1,000.00000000	1.39945141	0.00000000	0.00000000	0.00000000	0.00000000	1.39945141	0.00000000	1,000.00000000
1E-C3	93,986,000.00	2.13725 %	1,000.00000000	1.72167365	0.00000000	0.00000000	0.00000000	0.00000000	1.72167365	0.00000000	1,000.00000000
1E-C4	93,986,000.00	2.53725 %	1,000.00000000	2.04389579	0.00000000	0.00000000	0.00000000	0.00000000	2.04389579	0.00000000	1,000.00000000
1E-D1	187,972,000.00	1.33725 %	898.58708930	0.96798422	0.00000000	0.00000000	0.00000000	0.00000000	0.96798422	0.00000000	846.00076894
1E-D2	187,972,000.00	1.73725 %	898.58708930	1.25752894	0.00000000	0.00000000	0.00000000	0.00000000	1.25752894	0.00000000	846.00076894
1E-D3	187,972,000.00	2.13725 %	898.58708930	1.54707366	0.00000000	0.00000000	0.00000000	0.00000000	1.54707366	0.00000000	846.00076894
1E-D4	187,972,000.00	2.53725 %	898.58708930	1.83661843	0.00000000	0.00000000	0.00000000	0.00000000	1.83661843	0.00000000	846.00076894
1E-D5	187,972,000.00	3.13725 %	898.58708930	2.27093551	0.00000000	0.00000000	0.00000000	0.00000000	2.27093551	0.00000000	846.00076894
1E-F1	187,972,000.00	1.33725 %	1,000.00000000	1.07722916	0.00000000	0.00000000	0.00000000	0.00000000	1.07722916	0.00000000	1,000.00000000
1E-F2	187,972,000.00	1.73725 %	1,000.00000000	1.39945141	0.00000000	0.00000000	0.00000000	0.00000000	1.39945141	0.00000000	1,000.00000000
1E-F3	187,972,000.00	2.13725 %	1,000.00000000	1.72167360	0.00000000	0.00000000	0.00000000	0.00000000	1.72167360	0.00000000	1,000.00000000
1E-F4	187,972,000.00	2.53725 %	1,000.00000000	2.04389585	0.00000000	0.00000000	0.00000000	0.00000000	2.04389585	0.00000000	1,000.00000000
1E-F5	187,972,000.00	3.13725 %	1,000.00000000	2.52722916	0.00000000	0.00000000	0.00000000	0.00000000	2.52722916	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	898.58708930	1.30295129	0.00000000	0.00000000	0.00000000	0.00000000	1.30295129	0.00000000	846.00076894
1X-2	0.00	1.40000 %	898.58708930	1.01340657	0.00000000	0.00000000	0.00000000	0.00000000	1.01340657	0.00000000	846.00076894
1X-3	0.00	1.00000 %	898.58708930	0.72386180	0.00000000	0.00000000	0.00000000	0.00000000	0.72386180	0.00000000	846.00076894
1X-4	0.00	0.60000 %	898.58708930	0.43431708	0.00000000	0.00000000	0.00000000	0.00000000	0.43431708	0.00000000	846.00076894
1Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1,000.00000000
2A-H	14,850,014,032.00	0.00000 %	670.37013703	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	648.62502604
2M-1	117,869,000.00	1.23725 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	3.28725 %	480.14072883	1.27144266	0.00000000	0.00000000	0.00000000	0.00000000	1.27144266	0.00000000	358.85204480
2M-AH	6,282,140.00	0.00000 %	480.14072911	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	358.85204405
2M-2B	120,816,000.00	3.28725 %	1,000.00000000	2.64806251	0.00000000	0.00000000	0.00000000	0.00000000	2.64806251	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 26-May-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2M-BH	6,359,055.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	120,816,000.00	3.28725 %	1,000.00000000	2.64806251	0.00000000	0.00000000	0.00000000	0.00000000	2.64806251	0.00000000	1,000.00000000
2M-CH	6,359,055.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	360,974,000.00	3.28725 %	828.12877066	2.19293675	0.00000000	0.00000000	0.00000000	0.00000000	2.19293675	0.00000000	788.02938918
2M-2H	19,000,250.00	0.0000 %	828.11653952	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	788.01430402
2B-1	73,668,000.00	4.93725 %	1,000.00000000	3.97722919	0.00000000	0.00000000	0.00000000	0.00000000	3.97722919	0.00000000	1,000.00000000
2B-1H	3,877,765.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	77,545,765.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2A-11	0.00	1.80000 %	480.14072883	0.69620402	0.00000000	0.00000000	0.00000000	0.00000000	0.69620402	0.00000000	358.85204480
2A-12	0.00	1.40000 %	480.14072883	0.54149201	0.00000000	0.00000000	0.00000000	0.00000000	0.54149201	0.00000000	358.85204480
2A-13	0.00	1.00000 %	480.14072883	0.38678001	0.00000000	0.00000000	0.00000000	0.00000000	0.38678001	0.00000000	358.85204480
2A-14	0.00	0.60000 %	480.14072883	0.23206801	0.00000000	0.00000000	0.00000000	0.00000000	0.23206801	0.00000000	358.85204480
2B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2B-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
2B-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
2B-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
2C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2C-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
2C-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
2C-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
2E-A1	119,342,000.00	1.48725 %	480.14072883	0.57523864	0.00000000	0.00000000	0.00000000	0.00000000	0.57523864	0.00000000	358.85204480
2E-A2	119,342,000.00	1.88725 %	480.14072883	0.72995065	0.00000000	0.00000000	0.00000000	0.00000000	0.72995065	0.00000000	358.85204480
2E-A3	119,342,000.00	2.28725 %	480.14072883	0.88466265	0.00000000	0.00000000	0.00000000	0.00000000	0.88466265	0.00000000	358.85204480
2E-A4	119,342,000.00	2.68725 %	480.14072883	1.03937465	0.00000000	0.00000000	0.00000000	0.00000000	1.03937465	0.00000000	358.85204480
2E-B1	120,816,000.00	1.48725 %	1,000.00000000	1.19806251	0.00000000	0.00000000	0.00000000	0.00000000	1.19806251	0.00000000	1,000.00000000
2E-B2	120,816,000.00	1.88725 %	1,000.00000000	1.52028473	0.00000000	0.00000000	0.00000000	0.00000000	1.52028473	0.00000000	1,000.00000000
2E-B3	120,816,000.00	2.28725 %	1,000.00000000	1.84250695	0.00000000	0.00000000	0.00000000	0.00000000	1.84250695	0.00000000	1,000.00000000
2E-B4	120,816,000.00	2.68725 %	1,000.00000000	2.16472917	0.00000000	0.00000000	0.00000000	0.00000000	2.16472917	0.00000000	1,000.00000000
2E-C1	120,816,000.00	1.48725 %	1,000.00000000	1.19806251	0.00000000	0.00000000	0.00000000	0.00000000	1.19806251	0.00000000	1,000.00000000
2E-C2	120,816,000.00	1.88725 %	1,000.00000000	1.52028473	0.00000000	0.00000000	0.00000000	0.00000000	1.52028473	0.00000000	1,000.00000000
2E-C3	120,816,000.00	2.28725 %	1,000.00000000	1.84250695	0.00000000	0.00000000	0.00000000	0.00000000	1.84250695	0.00000000	1,000.00000000

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Connecticut Avenue Securities

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Series 2017-C06



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-C4	120,816,000.00	2.68725 %	1,000.00000000	2.16472917	0.00000000	0.00000000	0.00000000	0.00000000	2.16472917	0.00000000	1,000.00000000
2E-D1	240,158,000.00	1.48725 %	741.66571532	0.88856186	0.00000000	0.00000000	0.00000000	0.00000000	0.88856186	0.00000000	681.39358560
2E-D2	240,158,000.00	1.88725 %	741.66571532	1.12754308	0.00000000	0.00000000	0.00000000	0.00000000	1.12754308	0.00000000	681.39358560
2E-D3	240,158,000.00	2.28725 %	741.66571532	1.36652425	0.00000000	0.00000000	0.00000000	0.00000000	1.36652425	0.00000000	681.39358560
2E-D4	240,158,000.00	2.68725 %	741.66571532	1.60550542	0.00000000	0.00000000	0.00000000	0.00000000	1.60550542	0.00000000	681.39358560
2E-D5	240,158,000.00	3.28725 %	741.66571532	1.96397717	0.00000000	0.00000000	0.00000000	0.00000000	1.96397717	0.00000000	681.39358560
2E-F1	241,632,000.00	1.48725 %	1,000.00000000	1.19806251	0.00000000	0.00000000	0.00000000	0.00000000	1.19806251	0.00000000	1,000.00000000
2E-F2	241,632,000.00	1.88725 %	1,000.00000000	1.52028473	0.00000000	0.00000000	0.00000000	0.00000000	1.52028473	0.00000000	1,000.00000000
2E-F3	241,632,000.00	2.28725 %	1,000.00000000	1.84250695	0.00000000	0.00000000	0.00000000	0.00000000	1.84250695	0.00000000	1,000.00000000
2E-F4	241,632,000.00	2.68725 %	1,000.00000000	2.16472917	0.00000000	0.00000000	0.00000000	0.00000000	2.16472917	0.00000000	1,000.00000000
2E-F5	241,632,000.00	3.28725 %	1,000.00000000	2.64806251	0.00000000	0.00000000	0.00000000	0.00000000	2.64806251	0.00000000	1,000.00000000
2X-1	0.00	1.80000 %	741.66571532	1.07541527	0.00000000	0.00000000	0.00000000	0.00000000	1.07541527	0.00000000	681.39358560
2X-2	0.00	1.40000 %	741.66571532	0.83643410	0.00000000	0.00000000	0.00000000	0.00000000	0.83643410	0.00000000	681.39358560
2X-3	0.00	1.00000 %	741.66571532	0.59745293	0.00000000	0.00000000	0.00000000	0.00000000	0.59745293	0.00000000	681.39358560
2X-4	0.00	0.60000 %	741.66571532	0.35847176	0.00000000	0.00000000	0.00000000	0.00000000	0.35847176	0.00000000	681.39358560
2Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2Y-2	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
2Y-3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
2Y-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000

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

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

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Credit-Linked Notes

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	26,399,511.28
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	20,806.17
Total Deposits	26,420,317.45
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	26,401,150.79
Total Withdrawals (Pool Distribution Amount)	26,420,317.45
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	0.487250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Recovery Principal on Previously Liquidated Loan Current	5,335.61
Recovery Principal on Previously Liquidated Loan Cumulative	5,499.57
Total Principal Reduction Current	271,633,688.39
Total Principal Reduction Cumulative	5,236,292,658.50
Scheduled Principal Current	20,875,880.43
Scheduled Principal Cumulative	761,212,780.28
Unscheduled Principal Current	250,752,472.35
Unscheduled Principal Cumulative	4,474,895,683.09
Senior Reduction Amount	261,223,244.18
Subordinate Reduction Amount	10,405,108.60
Calculated Tranche Write-Down Amount	5,335.61
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,632.11
Group 2	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Total Principal Reduction Current	338,125,848.09
Total Principal Reduction Cumulative	5,422,506,947.59
Scheduled Principal Current	17,966,188.42
Scheduled Principal Cumulative	682,855,608.68
Unscheduled Principal Current	320,185,801.45
Unscheduled Principal Cumulative	4,739,687,140.06
Senior Reduction Amount	322,915,203.25
Subordinate Reduction Amount	15,236,786.62
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00

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Additional Reporting - Group Level

Cash Reporting	
Group 2	
Modification Loss Amount	28,565.04
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	52378
Period Reference Pool Removal Loan Count	983
Period Ending Loan Count	51395
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	11,252,641,746.16
Period PIF Loan Count Current	983
PIF Loan Count Cumulative	17905
Period PIF Loan UPB Current	245,415,784.55
PIF Loan UPB Cumulative	4,231,143,714.63
Period Partial Prepayment Amount	5,948,117.35
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,504,410.31
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	1,315,652.10
Total Active Modified Loan Count	249
Total Active Modified Loan UPB	55,769,903.64
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	49092
Period Reference Pool Removal Loan Count	1255
Period Ending Loan Count	47837
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	10,086,646,088.69
Period PIF Loan Count Current	1255
PIF Loan Count Cumulative	18569

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan UPB Current	317,249,279.81
PIF Loan UPB Cumulative	4,575,052,089.75
Period Partial Prepayment Amount	3,617,453.25
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	45
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	10,192,704.54
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	6,184,501.13
Total Active Modified Loan Count	454
Total Active Modified Loan UPB	109,148,392.52
Structural Reporting	
Group 1	
Senior Percentage	96.169434%
Subordinate Percentage	3.830566%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.493753%
Subordinate Percentage	4.506247%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	33,230.67

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	3.830000 %	3.830000 %
1M-1	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-1H	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-2A	0.00	0.00	2.200000 %	3.150000 %	3.220000 %
1M-2B	0.00	0.00	1.600000 %	2.290000 %	2.340000 %
1M-2C	0.00	0.00	1.000000 %	1.430000 %	1.460000 %
1M-2	0.00	0.00	1.000000 %	1.430000 %	1.460000 %
1M-2H	0.00	0.00	1.000000 %	1.430000 %	1.460000 %
1B-1	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
1B-1H	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
1B-2H	5,335.61	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.510000 %	4.510000 %
2M-1	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-1H	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-2A	0.00	0.00	2.640000 %	3.930000 %	4.060000 %
2M-2B	0.00	0.00	1.820000 %	2.710000 %	2.800000 %
2M-2C	0.00	0.00	1.000000 %	1.490000 %	1.540000 %
2M-2	0.00	0.00	1.000000 %	1.490000 %	1.540000 %
2M-2H	0.00	0.00	1.000000 %	1.490000 %	1.540000 %
2B-1	0.00	0.00	0.500000 %	0.740000 %	0.770000 %
2B-1H	0.00	0.00	0.500000 %	0.740000 %	0.770000 %
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	1053	226,783,917.70	1.061150 %	1.062753 %
60 Days	212	44,373,080.38	0.213641 %	0.207941 %
90 Days	91	18,530,312.25	0.091704 %	0.086837 %
120 Days	65	14,052,834.67	0.065503 %	0.065854 %
150 Days	55	12,581,393.80	0.055426 %	0.058959 %
180+ Days	234	47,670,237.79	0.235811 %	0.223392 %
Totals	1710	363,991,776.59	1.723234 %	1.705735 %

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Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	436	94,602,818.28	0.848332 %	0.840717 %
60 Days	91	19,383,883.55	0.177060 %	0.172261 %
90 Days	32	6,139,853.89	0.062263 %	0.054564 %
120 Days	24	5,256,220.21	0.046697 %	0.046711 %
150 Days	19	3,985,513.96	0.036969 %	0.035418 %
180+ Days	85	18,198,953.98	0.165386 %	0.161731 %
Totals	687	147,567,243.87	1.336706 %	1.311401 %

DELINQUENCY 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	617	132,181,099.42	1.289797 %	1.310456 %
60 Days	121	24,989,196.83	0.252942 %	0.247745 %
90 Days	59	12,390,458.36	0.123335 %	0.122840 %
120 Days	41	8,796,614.46	0.085708 %	0.087210 %
150 Days	36	8,595,879.84	0.075256 %	0.085220 %
180+ Days	149	29,471,283.81	0.311474 %	0.292181 %
Totals	1023	216,424,532.72	2.138512 %	2.145654 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	26	6,076,189.30	3,632.11	0.059776
Group 2	258	63,430,509.31	28,565.04	0.045034

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043743840	152,541.77	161.95	0.106168
Group 1	0043747774	203,702.00	8.11	0.003981
Group 1	0043750423	276,867.15	268.37	0.096931
Group 1	0043762430	231,158.76	76.43	0.033064
Group 1	0043763807	298,956.73	93.42	0.031249
Group 1	0043764167	182,383.11	60.50	0.033172
Group 1	0043765536	250,466.02	78.27	0.031250
Group 1	0043766893	480,882.87	255.38	0.053106
Group 1	0043773899	199,932.89	32.37	0.016190
Group 1	0043774094	186,526.36	320.12	0.171622
Group 1	0043775080	215,961.95	152.89	0.070795
Group 1	0043780989	88,602.02	73.10	0.082504
Group 1	0043781034	123,163.25	63.79	0.051793
Group 1	0043784458	201,113.96	133.77	0.066515
Group 1	0043790013	259,869.66	54.14	0.020834
Group 1	0043793126	167,159.76	51.78	0.030976
Group 1	0043793312	464,266.43	312.60	0.067332
Group 1	0043794105	399,747.42	166.56	0.041666
Group 1	0043797152	112,836.85	35.12	0.031125
Group 1	0043797346	370,862.27	77.26	0.020833
Group 1	0043798911	93,143.53	97.02	0.104162
Group 1	0043801646	133,498.91	97.34	0.072914
Group 1	0043806483	89,178.22	73.57	0.082498
Group 1	0043807625	356,214.42	430.94	0.120978

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043808863	143,288.07	6.01	0.004194
Group 1	0043809028	393,864.92	451.30	0.114582
Group 2	0043810156	208,448.42	86.85	0.041665
Group 2	0043810281	374,793.81	255.43	0.068152
Group 2	0043810652	311,453.30	3.24	0.001040
Group 2	0043811359	386,320.87	168.56	0.043632
Group 2	0043811403	222,992.13	56.85	0.025494
Group 2	0043811806	59,927.94	30.42	0.050761
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812860	106,350.06	1.50	0.001410
Group 2	0043813964	188,984.36	19.69	0.010419
Group 2	0043814490	323,063.18	59.53	0.018427
Group 2	0043814648	67,429.43	48.39	0.071764
Group 2	0043814923	322,061.74	23.29	0.007232
Group 2	0043815407	321,829.15	100.57	0.031249
Group 2	0043816083	235,949.71	108.63	0.046039
Group 2	0043816926	279,022.90	107.22	0.038427
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818443	34,421.17	18.48	0.053688
Group 2	0043818584	181,697.17	92.79	0.051068
Group 2	0043818673	162,002.84	16.88	0.010420
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	259,436.25	138.57	0.053412
Group 2	0043819360	119,634.48	137.08	0.114582
Group 2	0043819757	193,048.08	171.26	0.088714
Group 2	0043820331	162,035.03	84.39	0.052081
Group 2	0043820337	160,465.60	70.08	0.043673
Group 2	0043820601	140,839.36	94.32	0.066970
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	224,706.84	163.66	0.072833
Group 2	0043820718	181,374.80	56.67	0.031245

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	336,042.44	114.68	0.034127
Group 2	0043822161	423,709.82	88.27	0.020833
Group 2	0043822458	328,406.80	61.37	0.018687
Group 2	0043822741	154,774.85	43.48	0.028092
Group 2	0043823119	327,332.54	238.68	0.072917
Group 2	0043823305	319,932.05	125.81	0.039324
Group 2	0043823409	242,012.31	154.24	0.063732
Group 2	0043823412	252,577.37	111.49	0.044141
Group 2	0043823460	351,052.91	182.84	0.052083
Group 2	0043823780	135,102.03	13.27	0.009822
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	137,362.17	85.85	0.062499
Group 2	0043825279	230,590.73	23.87	0.010352
Group 2	0043825287	352,956.89	48.88	0.013849
Group 2	0043825485	127,235.70	15.76	0.012386
Group 2	0043825510	214,454.43	89.36	0.041669
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043826233	216,769.28	50.03	0.023080
Group 2	0043826271	336,598.34	92.47	0.027472
Group 2	0043826301	203,840.20	52.94	0.025971
Group 2	0043826535	316,707.63	159.62	0.050400
Group 2	0043826571	274,550.97	285.99	0.104166
Group 2	0043826576	233,308.08	144.35	0.061871
Group 2	0043826648	92,972.69	40.40	0.043454
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	246,635.68	45.50	0.018448
Group 2	0043827520	209,218.56	76.21	0.036426
Group 2	0043827637	278,870.65	29.05	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	135,821.62	56.59	0.041665
Group 2	0043828742	337,910.58	114.02	0.033743
Group 2	0043828856	74,016.76	27.83	0.037600

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828910	424,865.38	313.59	0.073809
Group 2	0043829022	188,674.90	105.38	0.055853
Group 2	0043829370	345,138.35	60.66	0.017576
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	153,902.87	26.53	0.017238
Group 2	0043830309	117,505.50	64.72	0.055078
Group 2	0043830443	373,074.13	149.81	0.040156
Group 2	0043830458	330,120.23	152.13	0.046083
Group 2	0043830465	212,833.85	100.67	0.047300
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830504	222,033.28	161.90	0.072917
Group 2	0043830677	91,565.61	47.69	0.052083
Group 2	0043830697	408,828.03	179.57	0.043923
Group 2	0043830892	387,366.22	69.73	0.018001
Group 2	0043831199	221,530.75	142.07	0.064131
Group 2	0043831210	224,672.95	21.33	0.009494
Group 2	0043831472	207,642.54	198.42	0.095558
Group 2	0043831606	362,274.34	93.65	0.025851
Group 2	0043832066	160,031.73	97.62	0.061000
Group 2	0043832276	322,740.64	100.86	0.031251
Group 2	0043832303	226,469.92	141.54	0.062498
Group 2	0043832708	238,217.21	99.26	0.041668
Group 2	0043833586	169,509.58	109.25	0.064451
Group 2	0043833611	87,803.69	45.73	0.052082
Group 2	0043833686	190,859.92	79.52	0.041664
Group 2	0043833703	288,473.25	132.49	0.045928
Group 2	0043834118	139,498.45	57.19	0.040997
Group 2	0043834160	125,924.93	27.25	0.021640
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	202,964.70	150.40	0.074102
Group 2	0043834924	217,102.61	169.05	0.077866
Group 2	0043835128	292,082.27	120.64	0.041303
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	309,115.52	193.20	0.062501

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Group 2	0043835530	214,219.38	44.63	0.020834
Group 2	0043835927	346,655.42	181.08	0.052236
Group 2	0043836074	79,097.66	117.16	0.148121
Group 2	0043836090	70,349.78	45.03	0.064009
Group 2	0043836131	633,760.50	517.62	0.081674
Group 2	0043836143	413,927.54	528.00	0.127559
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,832.24	52.00	0.029914
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043837118	135,519.55	64.26	0.047418
Group 2	0043837149	203,641.48	108.21	0.053138
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837415	421,759.94	111.53	0.026444
Group 2	0043837815	267,831.65	223.19	0.083332
Group 2	0043837876	181,685.36	5.99	0.003297
Group 2	0043838114	503,225.32	471.77	0.093749
Group 2	0043838891	337,238.67	314.69	0.093314
Group 2	0043838945	198,301.66	255.87	0.129031
Group 2	0043839771	301,257.53	85.53	0.028391
Group 2	0043840171	365,342.40	151.27	0.041405
Group 2	0043840199	396,486.94	231.84	0.058474
Group 2	0043840843	185,505.03	66.64	0.035924
Group 2	0043841064	115,142.19	53.95	0.046855
Group 2	0043841176	264,931.34	87.21	0.032918
Group 2	0043841313	159,135.77	132.61	0.083331
Group 2	0043841361	366,744.80	50.95	0.013892
Group 2	0043841387	147,628.05	66.17	0.044822
Group 2	0043841754	263,426.74	153.02	0.058088
Group 2	0043841961	143,309.14	104.50	0.072919
Group 2	0043841995	113,377.73	15.91	0.014033
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	399,888.02	41.66	0.010418
Group 2	0043842682	282,061.48	117.53	0.041668

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043842691	303,856.77	159.72	0.052564
Group 2	0043842734	280,742.92	156.95	0.055905
Group 2	0043842796	164,488.32	68.54	0.041669
Group 2	0043842906	207,748.79	281.33	0.135418
Group 2	0043843236	112,130.93	40.90	0.036475
Group 2	0043843296	373,136.26	233.21	0.062500
Group 2	0043843418	218,810.25	8.59	0.003926
Group 2	0043843439	274,328.42	116.19	0.042354
Group 2	0043843470	194,105.39	91.07	0.046918
Group 2	0043843491	164,452.33	18.15	0.011037
Group 2	0043843495	271,646.34	4.77	0.001756
Group 2	0043843644	343,895.85	184.77	0.053728
Group 2	0043843910	216,767.74	101.11	0.046644
Group 2	0043844350	345,108.41	287.59	0.083333
Group 2	0043844621	375,690.28	273.94	0.072916
Group 2	0043844664	137,689.28	38.10	0.027671
Group 2	0043844687	129,578.65	97.29	0.075082
Group 2	0043844880	367,409.76	267.90	0.072916
Group 2	0043844901	308,355.72	145.64	0.047231
Group 2	0043844996	190,981.14	72.05	0.037726
Group 2	0043845034	245,621.90	204.68	0.083331
Group 2	0043845163	232,849.07	39.39	0.016917
Group 2	0043845319	278,334.02	84.34	0.030302
Group 2	0043845340	254,744.55	80.83	0.031730
Group 2	0043845780	224,626.39	93.59	0.041665
Group 2	0043845908	586,591.47	31.75	0.005413
Group 2	0043846042	244,181.97	50.13	0.020530
Group 2	0043846554	116,818.34	4.45	0.003809
Group 2	0043846610	338,986.62	211.87	0.062501
Group 2	0043846764	419,826.55	34.05	0.008110
Group 2	0043846856	103,960.87	18.43	0.017728
Group 2	0043846913	182,120.86	40.63	0.022309
Group 2	0043846973	311,864.66	150.45	0.048242
Group 2	0043847434	208,125.64	93.56	0.044954

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-May-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043848224	318,417.51	66.34	0.020834
Group 2	0043848445	247,945.73	77.48	0.031249
Group 2	0043848608	414,351.98	186.89	0.045104
Group 2	0043848927	191,841.98	47.04	0.024520
Group 2	0043849270	240,273.21	54.25	0.022578
Group 2	0043849330	219,923.20	45.82	0.020835
Group 2	0043849415	409,733.78	95.26	0.023249
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	171,593.19	167.74	0.097754
Group 2	0043849990	196,380.92	17.13	0.008723
Group 2	0043850625	150,912.31	110.04	0.072917
Group 2	0043850738	155,852.81	81.17	0.052081
Group 2	0043850765	296,694.74	153.04	0.051582
Group 2	0043851263	402,323.32	113.08	0.028107
Group 2	0043851792	101,683.61	76.55	0.075283
Group 2	0043852243	80,303.06	43.66	0.054369
Group 2	0043852439	316,791.49	263.99	0.083332
Group 2	0043852465	109,141.85	67.60	0.061938
Group 2	0043852701	249,952.22	182.26	0.072918
Group 2	0043853072	368,166.32	252.05	0.068461
Group 2	0043853380	345,704.51	42.40	0.012265
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	409,174.55	155.67	0.038045
Group 2	0043854633	257,395.74	80.44	0.031251
Group 2	0043855005	296,648.40	32.21	0.010858
Group 2	0043855199	325,693.54	169.63	0.052083
Group 2	0043855514	64,592.31	33.64	0.052081
Group 2	0043855655	182,974.57	40.40	0.022080
Group 2	0043855733	144,359.09	54.64	0.037850
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	411,814.82	13.49	0.003276
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043857123	246,012.47	25.63	0.010418
Group 2	0043858295	166,296.06	22.88	0.013759

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043858827	161,278.33	67.20	0.041667
Group 2	0043859413	358,638.45	192.69	0.053728
Group 2	0043860139	332,612.75	317.15	0.095351
Group 2	0043860503	435,693.93	204.20	0.046868
Group 2	0043860712	168,533.72	93.72	0.055609
Group 2	0043861008	397,841.46	201.84	0.050734
Group 2	0043861739	353,749.20	58.06	0.016413
Group 2	0043861777	238,015.83	179.52	0.075424
Group 2	0043862024	124,308.62	64.74	0.052080
Group 2	0043862035	267,388.36	167.12	0.062501
Group 2	0043862041	348,253.86	10.71	0.003075
Group 2	0043862125	318,387.95	203.03	0.063768
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	227,677.63	166.01	0.072914
Group 2	0043862402	161,083.00	86.12	0.053463
Group 2	0043862745	291,753.93	197.94	0.067845
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	514,320.01	128.52	0.024988
Group 2	0043863569	246,979.18	88.76	0.035938
Group 2	0043864325	47,406.69	20.65	0.043559
Group 2	0043865251	112,358.11	9.53	0.008482
Group 2	0043865301	286,005.79	176.34	0.061656
Group 2	0043865594	153,453.16	63.94	0.041667
Group 2	0043865894	101,159.32	50.95	0.050366
Group 2	0043866196	116,954.54	25.66	0.021940
Group 2	0043866786	202,688.57	131.85	0.065051
Group 2	0043867128	371,020.01	154.59	0.041666
Group 2	0043867274	379,025.74	118.45	0.031251
Group 2	0043868265	143,806.35	149.80	0.104168
Group 2	0043868277	285,556.45	208.22	0.072917
Group 2	0043868873	225,365.15	93.90	0.041666
Group 2	0043869405	359,346.82	187.16	0.052083
Group 2	0043869417	150,412.94	78.34	0.052083
Group 2	0043869592	427,632.07	178.18	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043870369	237,766.25	18.89	0.007945
Group 2	0043870820	371,696.07	77.44	0.020834
Group 2	0043871081	94,044.58	60.78	0.064629
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871231	326,451.11	272.04	0.083333
Group 2	0043871300	405,661.90	141.51	0.034884
Group 2	0043871515	269,781.92	196.72	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,789.00	42.70	0.047556
Group 2	0043872136	145,028.51	83.24	0.057396
Group 2	0043873145	89,632.02	37.62	0.041972
Group 2	0043873365	182,872.01	89.18	0.048766
Group 2	0043873489	209,262.99	108.99	0.052083
Group 2	0043873542	338,988.86	126.83	0.037414
Group 2	0043874498	244,057.88	62.02	0.025412
Group 2	0043874656	387,789.14	185.21	0.047760
Group 2	0043874891	201,873.83	73.84	0.036577
Group 2	0043875350	285,474.49	89.21	0.031250
Group 2	0043875397	114,673.23	55.14	0.048084
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	162,671.61	93.26	0.057330
Group 2	0043876485	344,651.74	179.51	0.052084

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Connecticut Avenue Securities

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,159,667.16	(20,806.17)	65,055.44	5.610

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043780901	93,911.13	5,335.61	3,199.70	3.407
0043811262	195,074.13	2.20	(28,937.01)	(14.834)
0043816865	101,708.79	9,074.63	14,243.88	14.005
0043851226	104,043.59	(35,147.99)	12,574.42	12.086
0043864192	374,485.77	26.00	49,060.17	13.101
0043867771	134,773.57	2.20	12,999.64	9.646
0043868926	155,670.18	(98.82)	1,914.64	1.230

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
51	7,500,153.23	150,964.49	2.013

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043765027	58,833.71	16,851.37	28.642
0043775162	164,527.69	60,609.89	36.839
0043780901	93,911.13	3,199.70	3.407
0043785720	104,145.84	6,503.21	6.244
0043795728	91,391.47	10,646.77	11.650
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	32,197.53	24.831
0043811262	195,074.13	(28,937.01)	(14.834)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816865	101,708.79	14,243.88	14.005
0043818201	107,383.96	2,634.90	2.454
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393

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Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823106	276,246.76	(11,493.29)	(4.161)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043829607	298,382.23	(13,747.14)	(4.607)
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	1,052.30	0.497
0043838337	231,374.80	5,419.21	2.342
0043845254	181,908.35	4,116.72	2.263
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,090.12)	(6.744)
0043848554	302,025.92	2,840.93	0.941
0043848996	178,541.99	14,728.80	8.249
0043851226	104,043.59	12,574.42	12.086
0043854079	154,005.35	2,623.59	1.704
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,864.96	2.568
0043860297	46,453.96	4,510.78	9.710
0043863422	43,409.14	(3,796.19)	(8.745)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,914.64	1.230
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043876272	174,521.22	(55,572.03)	(31.843)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	(2,135.91)	5,335.61	0.000 %	0	0.00	0.00	0.000 %	1	(2,135.91)	5,335.61	0.000 %
Group 2	6	88,293.98	(26,141.78)	(0.000 %)	0	0.00	0.00	0.000 %	6	88,293.98	(26,141.78)	(0.000 %)
Total	7	86,158.07	(20,806.17)	(0.000 %)	0	0.00	0.00	0.000 %	7	86,158.07	(20,806.17)	(0.000 %)

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043780901	97,000.00	4.180 %	SC	67.00	360	(2,135.91)	03/31/2020	5,335.61	3,199.70
Group 2	0043811262	197,000.00	5.000 %	NC	90.00	360	(28,939.21)	03/31/2020	2.20	(28,937.01)
Group 2	0043816865	105,000.00	4.625 %	IL	95.00	360	5,169.25	03/31/2020	9,074.63	14,243.88
Group 2	0043851226	107,000.00	4.375 %	OK	95.00	360	47,722.41	02/29/2020	(35,147.99)	12,574.42
Group 2	0043864192	380,000.00	4.250 %	IL	95.00	360	49,034.17	09/30/2019	26.00	49,060.17
Group 2	0043867771	139,000.00	4.375 %	WI	97.00	360	12,997.44	03/31/2020	2.20	12,999.64
Group 2	0043868926	158,000.00	4.750 %	TX	97.00	360	2,309.92	01/31/2020	(98.82)	1,914.64

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: 26-May-2020
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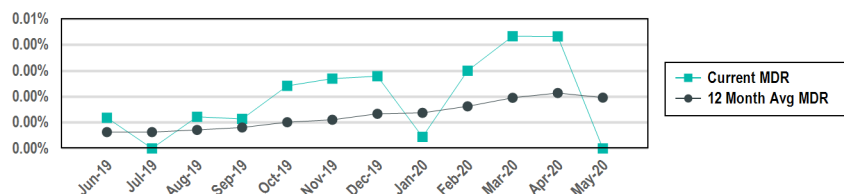
Realized Loss Report - Collateral

Summary

MDR

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

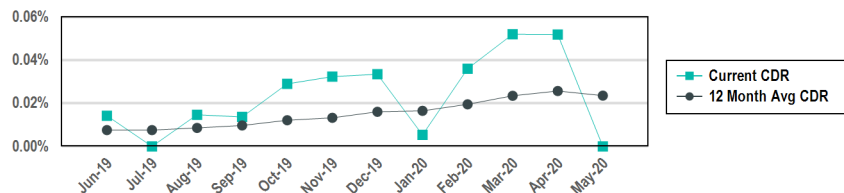
MDR: Current vs. 12mo Average



CDR

Current Month 0.000 %
3 Month Average 0.035 %
12 Month Average 0.024 %

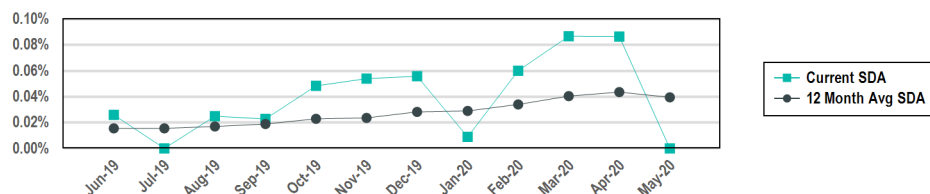
CDR: Current vs. 12mo Average



SDA

Current Month 0.000 %
3 Month Average 0.058 %
12 Month Average 0.040 %

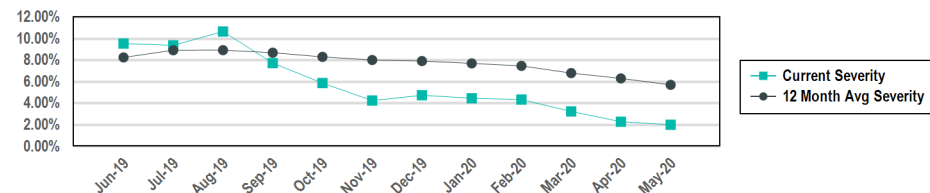
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 2.013 %
3 Month Average (Cumulative) 2.517 %
12 Month Average (Cumulative) 5.716 %

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



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



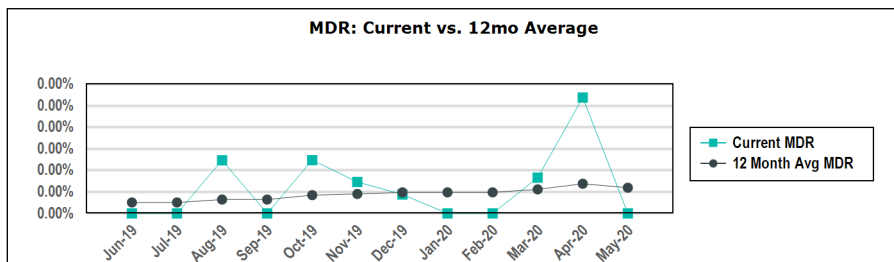
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Realized Loss Report - Collateral

Group 1

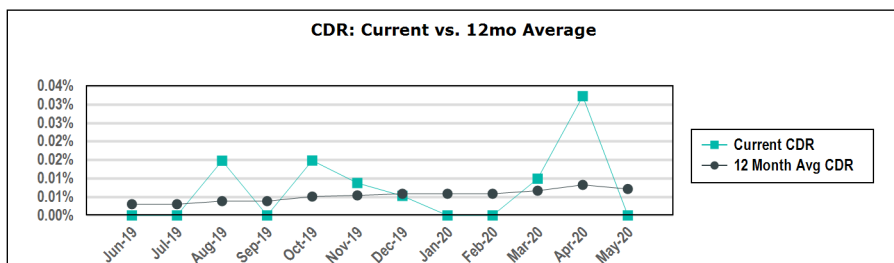
MDR

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



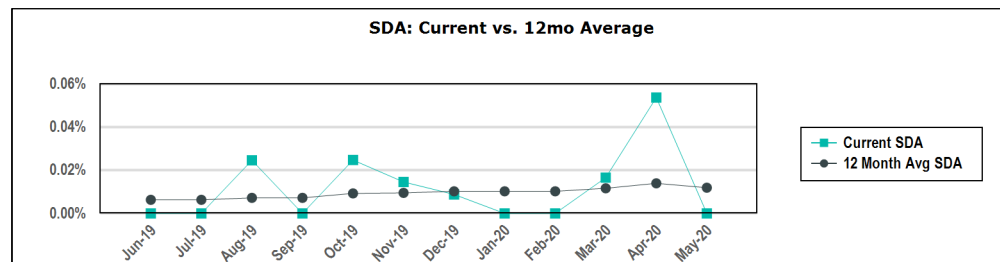
CDR

Current Month 0.000 %
3 Month Average 0.014 %
12 Month Average 0.007 %



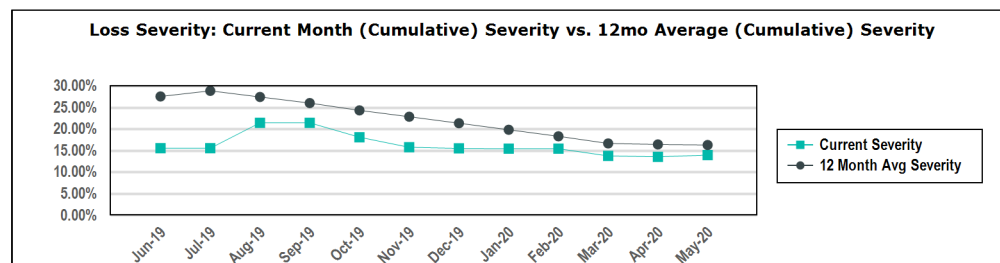
SDA

Current Month 0.000 %
3 Month Average 0.023 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 14.000 %
3 Month Average (Cumulative) 13.800 %
12 Month Average (Cumulative) 16.337 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



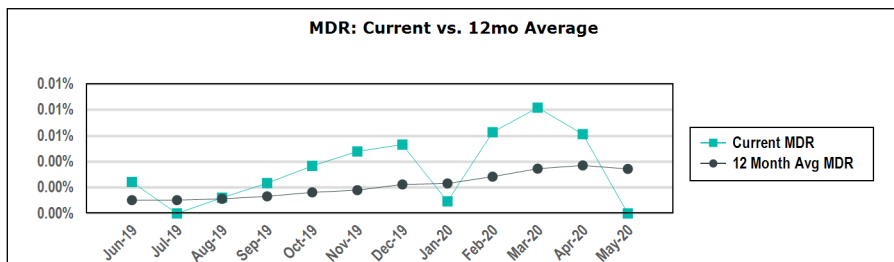
Distribution Date: 26-May-2020
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Realized Loss Report - Collateral

Group 2

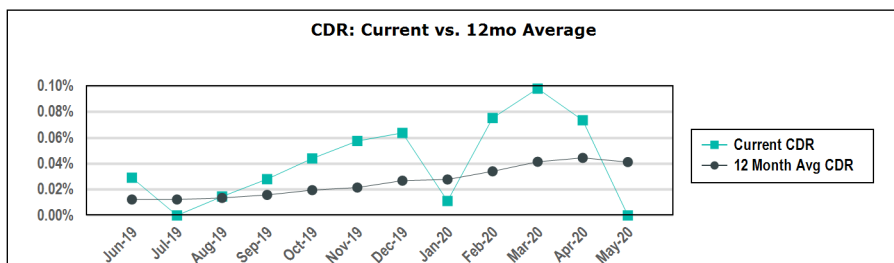
MDR

Current Month 0.000 %
3 Month Average 0.005 %
12 Month Average 0.003 %



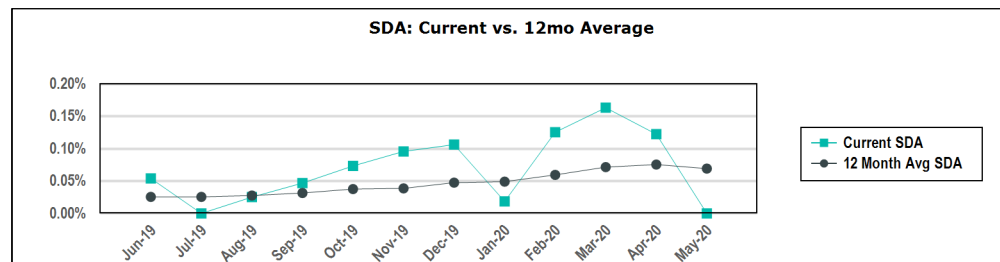
CDR

Current Month 0.000 %
3 Month Average 0.057 %
12 Month Average 0.041 %



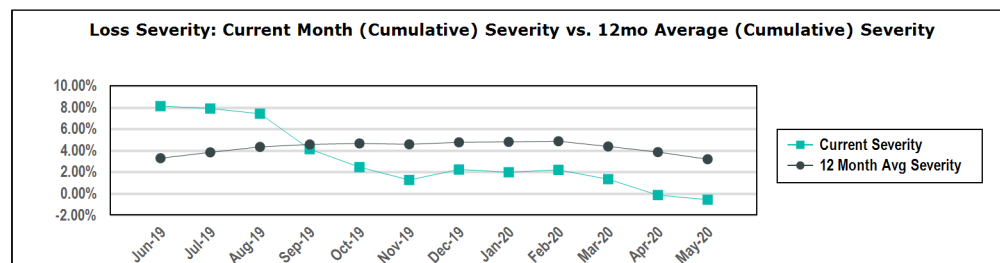
SDA

Current Month 0.000 %
3 Month Average 0.095 %
12 Month Average 0.069 %



Loss Severity

Current Month (Cumulative) -0.537 %
3 Month Average (Cumulative) 0.238 %
12 Month Average (Cumulative) 3.220 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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Prepayment Rates

Summary

SMM

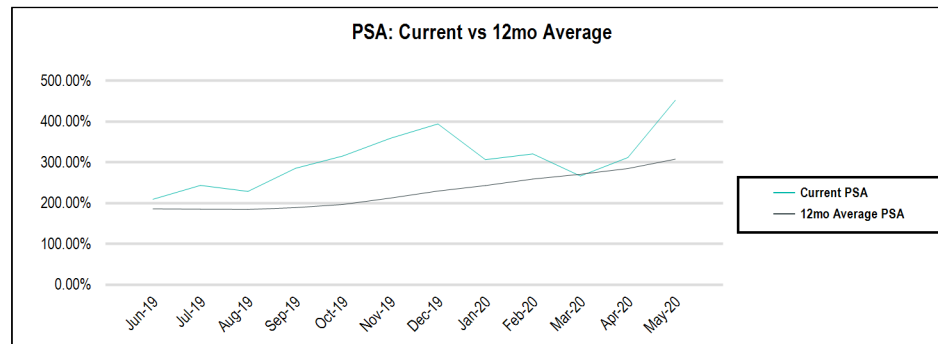
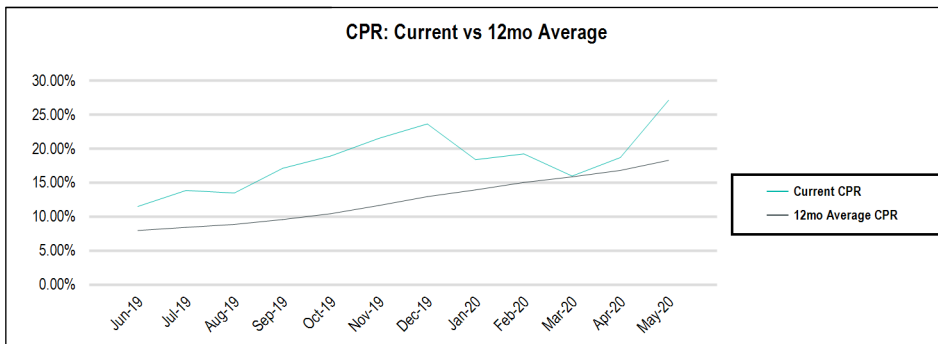
Current Month	2.606 %
3 Month Average	1.921 %
12 Month Average	1.682 %

CPR

Current Month	27.155 %
3 Month Average	20.629 %
12 Month Average	18.316 %

PSA

Current Month	452.578 %
3 Month Average	343.814 %
12 Month Average	308.103 %



Group 1

SMM

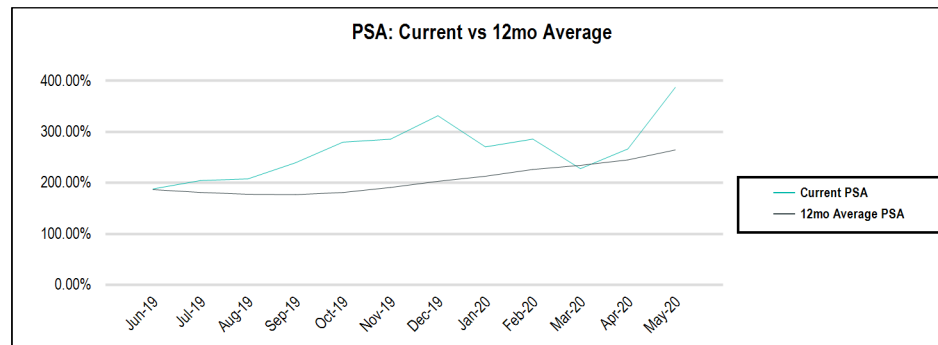
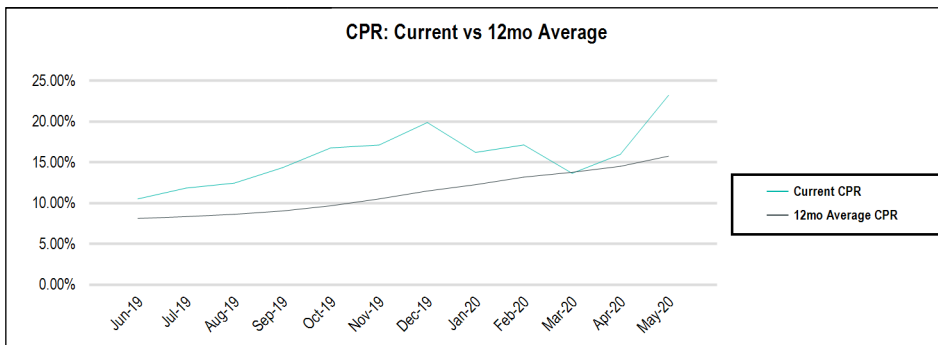
Current Month	2.180 %
3 Month Average	1.613 %
12 Month Average	1.427 %

CPR

Current Month	23.239 %
3 Month Average	17.634 %
12 Month Average	15.778 %

PSA

Current Month	387.320 %
3 Month Average	293.897 %
12 Month Average	264.577 %



Contact:
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Prepayment Rates

Group 2

SMM

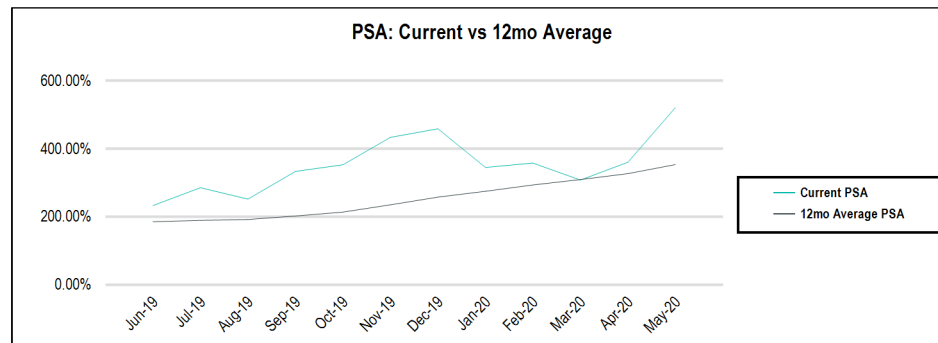
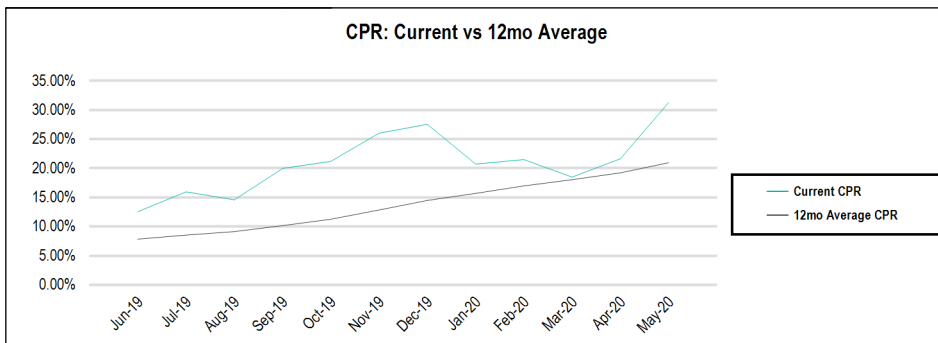
Current Month	3.076 %
3 Month Average	2.259 %
12 Month Average	1.957 %

CPR

Current Month	31.269 %
3 Month Average	23.800 %
12 Month Average	20.954 %

PSA

Current Month	521.152 %
3 Month Average	396.667 %
12 Month Average	353.713 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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