

Contact:
Customer Service - CTSLink
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:06 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		08/31/2021	0.00000 %	5,485,353,626.68	0.00	193,572,373.49	0.00	5,291,781,253.18	193,572,373.49	0.00
1M-1	30711XQS6	09/24/2021	0.83438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	09/24/2021	2.73438 %	16,703,640.72	41,867.93	672,923.84	0.00	16,030,716.87	714,791.77	0.00
1M-AH		08/31/2021	0.00000 %	879,312.16	0.00	35,424.02	0.00	843,888.14	35,424.02	0.00
1M-2B	30711XQU1	09/24/2021	2.73438 %	93,986,000.00	235,577.32	0.00	0.00	93,986,000.00	235,577.32	0.00
1M-BH		08/31/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	09/24/2021	2.73438 %	93,986,000.00	235,577.32	0.00	0.00	93,986,000.00	235,577.32	0.00
1M-CH		08/31/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	09/24/2021	2.73438 %	204,675,640.72	513,022.56	672,923.84	0.00	204,002,716.87	1,185,946.40	0.00
1M-2H		08/31/2021	0.00000 %	10,774,524.16	0.00	35,424.02	0.00	10,739,100.14	35,424.02	0.00
1B-1	30711XQW7	09/24/2021	4.23438 %	78,322,000.00	304,008.02	0.00	0.00	78,322,000.00	304,008.02	0.00
1B-1H		08/31/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		08/31/2021	0.00000 %	81,854,256.84	0.00	0.00	(2,248.21)	81,856,505.06	0.00	588,166.94
1A-I1	30711XQZ0	09/24/2021	1.80000 %	0.00	27,561.01	0.00	0.00	0.00	27,561.01	0.00
1A-I2	30711XRB2	09/24/2021	1.40000 %	0.00	21,436.34	0.00	0.00	0.00	21,436.34	0.00
1A-I3	30711XRD8	09/24/2021	1.00000 %	0.00	15,311.67	0.00	0.00	0.00	15,311.67	0.00
1A-I4	30711XRF3	09/24/2021	0.60000 %	0.00	9,187.00	0.00	0.00	0.00	9,187.00	0.00
1B-I1	30711XRH9	09/24/2021	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1B-I2	30711XRK2	09/24/2021	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1B-I3	30711XRM8	09/24/2021	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1B-I4	30711XRP1	09/24/2021	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1C-I1	30711XRR7	09/24/2021	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1C-I2	30711XRT3	09/24/2021	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1C-I3	30711XRV8	09/24/2021	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1C-I4	30711XRX4	09/24/2021	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1E-A1	30711XQY3	09/24/2021	0.93438 %	16,703,640.72	14,306.92	672,923.84	0.00	16,030,716.87	687,230.76	0.00
1E-A2	30711XRA4	09/24/2021	1.33438 %	16,703,640.72	20,431.59	672,923.84	0.00	16,030,716.87	693,355.43	0.00
1E-A3	30711XRC0	09/24/2021	1.73438 %	16,703,640.72	26,556.26	672,923.84	0.00	16,030,716.87	699,480.10	0.00
1E-A4	30711XRE6	09/24/2021	2.13438 %	16,703,640.72	32,680.92	672,923.84	0.00	16,030,716.87	705,604.76	0.00
1E-B1	30711XRG1	09/24/2021	0.93438 %	93,986,000.00	80,500.42	0.00	0.00	93,986,000.00	80,500.42	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	09/24/2021	1.33438 %	93,986,000.00	114,961.95	0.00	0.00	93,986,000.00	114,961.95	0.00
1E-B3	30711XRL0	09/24/2021	1.73438 %	93,986,000.00	149,423.49	0.00	0.00	93,986,000.00	149,423.49	0.00
1E-B4	30711XRN6	09/24/2021	2.13438 %	93,986,000.00	183,885.02	0.00	0.00	93,986,000.00	183,885.02	0.00
1E-C1	30711XRQ9	09/24/2021	0.93438 %	93,986,000.00	80,500.42	0.00	0.00	93,986,000.00	80,500.42	0.00
1E-C2	30711XRS5	09/24/2021	1.33438 %	93,986,000.00	114,961.95	0.00	0.00	93,986,000.00	114,961.95	0.00
1E-C3	30711XRU0	09/24/2021	1.73438 %	93,986,000.00	149,423.49	0.00	0.00	93,986,000.00	149,423.49	0.00
1E-C4	30711XRW6	09/24/2021	2.13438 %	93,986,000.00	183,885.02	0.00	0.00	93,986,000.00	183,885.02	0.00
1E-D1	30711XRY2	09/24/2021	0.93438 %	110,689,640.72	94,807.34	672,923.84	0.00	110,016,716.87	767,731.18	0.00
1E-D2	30711XRZ9	09/24/2021	1.33438 %	110,689,640.72	135,393.54	672,923.84	0.00	110,016,716.87	808,317.38	0.00
1E-D3	30711XSA3	09/24/2021	1.73438 %	110,689,640.72	175,979.74	672,923.84	0.00	110,016,716.87	848,903.58	0.00
1E-D4	30711XSB1	09/24/2021	2.13438 %	110,689,640.72	216,565.94	672,923.84	0.00	110,016,716.87	889,489.78	0.00
1E-D5	30711XSC9	09/24/2021	2.73438 %	110,689,640.72	277,445.24	672,923.84	0.00	110,016,716.87	950,369.08	0.00
1E-F1	30711XSD7	09/24/2021	0.93438 %	187,972,000.00	161,000.84	0.00	0.00	187,972,000.00	161,000.84	0.00
1E-F2	30711XSE5	09/24/2021	1.33438 %	187,972,000.00	229,923.90	0.00	0.00	187,972,000.00	229,923.90	0.00
1E-F3	30711XSF2	09/24/2021	1.73438 %	187,972,000.00	298,846.97	0.00	0.00	187,972,000.00	298,846.97	0.00
1E-F4	30711XSG0	09/24/2021	2.13438 %	187,972,000.00	367,770.04	0.00	0.00	187,972,000.00	367,770.04	0.00
1E-F5	30711XSH8	09/24/2021	2.73438 %	187,972,000.00	471,154.64	0.00	0.00	187,972,000.00	471,154.64	0.00
1X-1	30711XSJ4	09/24/2021	1.80000 %	0.00	182,637.91	0.00	0.00	0.00	182,637.91	0.00
1X-2	30711XSK1	09/24/2021	1.40000 %	0.00	142,051.71	0.00	0.00	0.00	142,051.71	0.00
1X-3	30711XSL9	09/24/2021	1.00000 %	0.00	101,465.50	0.00	0.00	0.00	101,465.50	0.00
1X-4	30711XSM7	09/24/2021	0.60000 %	0.00	60,879.30	0.00	0.00	0.00	60,879.30	0.00
1Y-1	30711XSN5	09/24/2021	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1Y-2	30711XSP0	09/24/2021	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1Y-3	30711XSQ8	09/24/2021	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1Y-4	30711XSR6	09/24/2021	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
2A-H		08/31/2021	0.00000 %	4,244,188,714.80	0.00	188,647,304.30	0.00	4,055,541,410.50	188,647,304.30	0.00
2M-1	30711XSS4	09/24/2021	0.83438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	09/24/2021	2.88438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	09/24/2021	2.88438 %	98,439,659.07	260,275.94	599,179.65	0.00	97,840,479.43	859,455.59	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		08/31/2021	0.00000 %	5,181,293.92	0.00	31,537.35	0.00	5,149,756.57	31,537.35	0.00
2M-2C	30711XSV7	09/24/2021	2.88438 %	120,816,000.00	319,439.32	0.00	0.00	120,816,000.00	319,439.32	0.00
2M-CH		08/31/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	09/24/2021	2.88438 %	219,255,659.07	579,715.25	599,179.65	0.00	218,656,479.43	1,178,894.90	0.00
2M-2H		08/31/2021	0.00000 %	11,540,348.92	0.00	31,537.35	0.00	11,508,811.57	31,537.35	0.00
2B-1	30711XSW5	09/24/2021	4.53438 %	73,668,000.00	306,202.15	0.00	0.00	73,668,000.00	306,202.15	0.00
2B-1H		08/31/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		08/31/2021	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	09/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	09/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	09/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	09/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	09/24/2021	1.80000 %	0.00	162,425.44	0.00	0.00	0.00	162,425.44	0.00
2B-I2	30711XTK0	09/24/2021	1.40000 %	0.00	126,330.90	0.00	0.00	0.00	126,330.90	0.00
2B-I3	30711XTM6	09/24/2021	1.00000 %	0.00	90,236.35	0.00	0.00	0.00	90,236.35	0.00
2B-I4	30711XTP9	09/24/2021	0.60000 %	0.00	54,141.81	0.00	0.00	0.00	54,141.81	0.00
2C-I1	30711XTR5	09/24/2021	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2C-I2	30711XTT1	09/24/2021	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2C-I3	30711XTV6	09/24/2021	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2C-I4	30711XTX2	09/24/2021	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2E-A1	30711XSY1	09/24/2021	1.08438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	09/24/2021	1.48438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	09/24/2021	1.88438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	09/24/2021	2.28438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	09/24/2021	1.08438 %	98,439,659.07	97,850.50	599,179.65	0.00	97,840,479.43	697,030.15	0.00
2E-B2	30711XTJ3	09/24/2021	1.48438 %	98,439,659.07	133,945.04	599,179.65	0.00	97,840,479.43	733,124.69	0.00
2E-B3	30711XTL8	09/24/2021	1.88438 %	98,439,659.07	170,039.58	599,179.65	0.00	97,840,479.43	769,219.23	0.00
2E-B4	30711XTN4	09/24/2021	2.28438 %	98,439,659.07	206,134.12	599,179.65	0.00	97,840,479.43	805,313.77	0.00
2E-C1	30711XTQ7	09/24/2021	1.08438 %	120,816,000.00	120,092.92	0.00	0.00	120,816,000.00	120,092.92	0.00
2E-C2	30711XTS3	09/24/2021	1.48438 %	120,816,000.00	164,392.12	0.00	0.00	120,816,000.00	164,392.12	0.00
2E-C3	30711XTU8	09/24/2021	1.88438 %	120,816,000.00	208,691.32	0.00	0.00	120,816,000.00	208,691.32	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
2E-C4	30711XTW4	09/24/2021	2.28438 %	120,816,000.00	252,990.52	0.00	0.00	120,816,000.00	252,990.52	0.00
2E-D1	30711XTY0	09/24/2021	1.08438 %	98,439,659.07	97,850.50	599,179.65	0.00	97,840,479.43	697,030.15	0.00
2E-D2	30711XTZ7	09/24/2021	1.48438 %	98,439,659.07	133,945.04	599,179.65	0.00	97,840,479.43	733,124.69	0.00
2E-D3	30711XUA0	09/24/2021	1.88438 %	98,439,659.07	170,039.58	599,179.65	0.00	97,840,479.43	769,219.23	0.00
2E-D4	30711XUB8	09/24/2021	2.28438 %	98,439,659.07	206,134.12	599,179.65	0.00	97,840,479.43	805,313.77	0.00
2E-D5	30711XUC6	09/24/2021	2.88438 %	98,439,659.07	260,275.94	599,179.65	0.00	97,840,479.43	859,455.59	0.00
2E-F1	30711XUD4	09/24/2021	1.08438 %	219,255,659.07	217,943.41	599,179.65	0.00	218,656,479.43	817,123.06	0.00
2E-F2	30711XUE2	09/24/2021	1.48438 %	219,255,659.07	298,337.16	599,179.65	0.00	218,656,479.43	897,516.81	0.00
2E-F3	30711XUF9	09/24/2021	1.88438 %	219,255,659.07	378,730.90	599,179.65	0.00	218,656,479.43	977,910.55	0.00
2E-F4	30711XUG7	09/24/2021	2.28438 %	219,255,659.07	459,124.64	599,179.65	0.00	218,656,479.43	1,058,304.29	0.00
2E-F5	30711XUH5	09/24/2021	2.88438 %	219,255,659.07	579,715.25	599,179.65	0.00	218,656,479.43	1,178,894.90	0.00
2X-1	30711XUJ1	09/24/2021	1.80000 %	0.00	162,425.44	0.00	0.00	0.00	162,425.44	0.00
2X-2	30711XUK8	09/24/2021	1.40000 %	0.00	126,330.90	0.00	0.00	0.00	126,330.90	0.00
2X-3	30711XUL6	09/24/2021	1.00000 %	0.00	90,236.35	0.00	0.00	0.00	90,236.35	0.00
2X-4	30711XUM4	09/24/2021	0.60000 %	0.00	54,141.81	0.00	0.00	0.00	54,141.81	0.00
2Y-1	30711XUN2	09/24/2021	1.80000 %	0.00	361,771.84	0.00	0.00	0.00	361,771.84	0.00
2Y-2	30711XUP7	09/24/2021	1.40000 %	0.00	281,378.10	0.00	0.00	0.00	281,378.10	0.00
2Y-3	30711XUQ5	09/24/2021	1.00000 %	0.00	200,984.35	0.00	0.00	0.00	200,984.35	0.00
2Y-4	30711XUR3	09/24/2021	0.60000 %	0.00	120,590.61	0.00	0.00	0.00	120,590.61	0.00
Totals				15,718,935,139.52	15,109,592.45	399,342,637.17	(2,248.21)	15,319,594,750.61	414,452,229.62	588,166.94

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Distribution Date: 27-Sep-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	5,485,353,626.68	10,231,857.29	183,340,516.20	0.00	0.00	193,572,373.49	5,291,781,253.18	0.33360628	193,572,373.49
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	16,703,640.72	672,923.84	0.00	0.00	0.00	672,923.84	16,030,716.87	0.17056494	672,923.84
1M-AH	4,947,606.00	879,312.16	35,424.02	0.00	0.00	0.00	35,424.02	843,888.14	0.17056494	35,424.02
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	204,675,640.72	672,923.84	0.00	0.00	0.00	672,923.84	204,002,716.87	0.72352165	672,923.84
1M-2H	14,842,818.00	10,774,524.16	35,424.02	0.00	0.00	0.00	35,424.02	10,739,100.14	0.72352165	35,424.02
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	81,854,256.84	0.00	0.00	0.00	(2,248.21)	(2,248.21)	81,856,505.06	0.99286592	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	16,703,640.72	672,923.84	0.00	0.00	0.00	672,923.84	16,030,716.87	0.17056494	672,923.84
1E-A2	93,986,000.00	16,703,640.72	672,923.84	0.00	0.00	0.00	672,923.84	16,030,716.87	0.17056494	672,923.84
1E-A3	93,986,000.00	16,703,640.72	672,923.84	0.00	0.00	0.00	672,923.84	16,030,716.87	0.17056494	672,923.84
1E-A4	93,986,000.00	16,703,640.72	672,923.84	0.00	0.00	0.00	672,923.84	16,030,716.87	0.17056494	672,923.84
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: 27-Sep-2021
09-Sep-2021 7:32:06 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	110,689,640.72	672,923.84	0.00	0.00	0.00	672,923.84	110,016,716.87	0.58528247	672,923.84
1E-D2	187,972,000.00	110,689,640.72	672,923.84	0.00	0.00	0.00	672,923.84	110,016,716.87	0.58528247	672,923.84
1E-D3	187,972,000.00	110,689,640.72	672,923.84	0.00	0.00	0.00	672,923.84	110,016,716.87	0.58528247	672,923.84
1E-D4	187,972,000.00	110,689,640.72	672,923.84	0.00	0.00	0.00	672,923.84	110,016,716.87	0.58528247	672,923.84
1E-D5	187,972,000.00	110,689,640.72	672,923.84	0.00	0.00	0.00	672,923.84	110,016,716.87	0.58528247	672,923.84
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	4,244,188,714.80	6,934,793.19	181,712,511.11	0.00	0.00	188,647,304.30	4,055,541,410.50	0.27310017	188,647,304.30
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.80983048	599,179.65
2M-BH	6,359,055.00	5,181,293.92	31,537.35	0.00	0.00	0.00	31,537.35	5,149,756.57	0.80983048	31,537.35
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	219,255,659.07	599,179.65	0.00	0.00	0.00	599,179.65	218,656,479.43	0.60574025	599,179.65

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:06 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,540,348.92	31,537.35	0.00	0.00	0.00	31,537.35	11,508,811.57	0.60571895	31,537.35
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.80983048	599,179.65
2E-B2	120,816,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.80983048	599,179.65
2E-B3	120,816,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.80983048	599,179.65
2E-B4	120,816,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.80983048	599,179.65
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	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.40740046	599,179.65
2E-D2	240,158,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.40740046	599,179.65
2E-D3	240,158,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.40740046	599,179.65
2E-D4	240,158,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.40740046	599,179.65
2E-D5	240,158,000.00	98,439,659.07	599,179.65	0.00	0.00	0.00	599,179.65	97,840,479.43	0.40740046	599,179.65

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:06 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	219,255,659.07	599,179.65	0.00	0.00	0.00	599,179.65	218,656,479.43	0.90491524	599,179.65
2E-F2	241,632,000.00	219,255,659.07	599,179.65	0.00	0.00	0.00	599,179.65	218,656,479.43	0.90491524	599,179.65
2E-F3	241,632,000.00	219,255,659.07	599,179.65	0.00	0.00	0.00	599,179.65	218,656,479.43	0.90491524	599,179.65
2E-F4	241,632,000.00	219,255,659.07	599,179.65	0.00	0.00	0.00	599,179.65	218,656,479.43	0.90491524	599,179.65
2E-F5	241,632,000.00	219,255,659.07	599,179.65	0.00	0.00	0.00	599,179.65	218,656,479.43	0.90491524	599,179.65
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	15,718,935,139.52	34,289,609.86	365,053,027.31	0.00	(2,248.21)	399,340,388.96	15,319,594,750.61	0.38749194	399,342,637.17

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:06 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	345.80953851	0.64504025	11.55821550	0.00000000	0.00000000	12.20325574	333.60628277	0.33360628	12.20325574
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	177.72477518	7.15983061	0.00000000	0.00000000	0.00000000	7.15983061	170.56494446	0.17056494	7.15983061
1M-AH	4,947,606.00	177.72477437	7.15983043	0.00000000	0.00000000	0.00000000	7.15983043	170.56494393	0.17056494	7.15983043
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	725.90825839	2.38661020	0.00000000	0.00000000	0.00000000	2.38661020	723.52164815	0.72352165	2.38661020
1M-2H	14,842,818.00	725.90825812	2.38661014	0.00000000	0.00000000	0.00000000	2.38661014	723.52164798	0.72352165	2.38661014
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	992.83864990	0.00000000	0.00000000	0.00000000	(0.02726932)	(0.02726932)	992.86591934	0.99286592	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	177.72477518	7.15983061	0.00000000	0.00000000	0.00000000	7.15983061	170.56494446	0.17056494	7.15983061
1E-A2	93,986,000.00	177.72477518	7.15983061	0.00000000	0.00000000	0.00000000	7.15983061	170.56494446	0.17056494	7.15983061
1E-A3	93,986,000.00	177.72477518	7.15983061	0.00000000	0.00000000	0.00000000	7.15983061	170.56494446	0.17056494	7.15983061
1E-A4	93,986,000.00	177.72477518	7.15983061	0.00000000	0.00000000	0.00000000	7.15983061	170.56494446	0.17056494	7.15983061
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	588.86238759	3.57991531	0.00000000	0.00000000	0.00000000	3.57991531	585.28247223	0.58528247	3.57991531
1E-D2	187,972,000.00	588.86238759	3.57991531	0.00000000	0.00000000	0.00000000	3.57991531	585.28247223	0.58528247	3.57991531
1E-D3	187,972,000.00	588.86238759	3.57991531	0.00000000	0.00000000	0.00000000	3.57991531	585.28247223	0.58528247	3.57991531
1E-D4	187,972,000.00	588.86238759	3.57991531	0.00000000	0.00000000	0.00000000	3.57991531	585.28247223	0.58528247	3.57991531
1E-D5	187,972,000.00	588.86238759	3.57991531	0.00000000	0.00000000	0.00000000	3.57991531	585.28247223	0.58528247	3.57991531
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	285.80368380	0.46698900	12.23652117	0.00000000	0.00000000	12.70351017	273.10017363	0.27310017	12.70351017
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	814.78992079	4.95943956	0.00000000	0.00000000	0.00000000	4.95943956	809.83048131	0.80983048	4.95943956
2M-BH	6,359,055.00	814.78992083	4.95943973	0.00000000	0.00000000	0.00000000	4.95943973	809.83048110	0.80983048	4.95943973
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	607.40014259	1.65989697	0.00000000	0.00000000	0.00000000	1.65989697	605.74024564	0.60574025	1.65989697

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	607.37879344	1.65983869	0.00000000	0.00000000	0.00000000	1.65983869	605.71895475	0.60571895	1.65983869
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	814.78992079	4.95943956	0.00000000	0.00000000	0.00000000	4.95943956	809.83048131	0.80983048	4.95943956
2E-B2	120,816,000.00	814.78992079	4.95943956	0.00000000	0.00000000	0.00000000	4.95943956	809.83048131	0.80983048	4.95943956
2E-B3	120,816,000.00	814.78992079	4.95943956	0.00000000	0.00000000	0.00000000	4.95943956	809.83048131	0.80983048	4.95943956
2E-B4	120,816,000.00	814.78992079	4.95943956	0.00000000	0.00000000	0.00000000	4.95943956	809.83048131	0.80983048	4.95943956
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	409.89539832	2.49493937	0.00000000	0.00000000	0.00000000	2.49493937	407.40045899	0.40740046	2.49493937
2E-D2	240,158,000.00	409.89539832	2.49493937	0.00000000	0.00000000	0.00000000	2.49493937	407.40045899	0.40740046	2.49493937
2E-D3	240,158,000.00	409.89539832	2.49493937	0.00000000	0.00000000	0.00000000	2.49493937	407.40045899	0.40740046	2.49493937
2E-D4	240,158,000.00	409.89539832	2.49493937	0.00000000	0.00000000	0.00000000	2.49493937	407.40045899	0.40740046	2.49493937
2E-D5	240,158,000.00	409.89539832	2.49493937	0.00000000	0.00000000	0.00000000	2.49493937	407.40045899	0.40740046	2.49493937

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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	907.39496039	2.47971978	0.00000000	0.00000000	0.00000000	2.47971978	904.91524066	0.90491524	2.47971978
2E-F2	241,632,000.00	907.39496039	2.47971978	0.00000000	0.00000000	0.00000000	2.47971978	904.91524066	0.90491524	2.47971978
2E-F3	241,632,000.00	907.39496039	2.47971978	0.00000000	0.00000000	0.00000000	2.47971978	904.91524066	0.90491524	2.47971978
2E-F4	241,632,000.00	907.39496039	2.47971978	0.00000000	0.00000000	0.00000000	2.47971978	904.91524066	0.90491524	2.47971978
2E-F5	241,632,000.00	907.39496039	2.47971978	0.00000000	0.00000000	0.00000000	2.47971978	904.91524066	0.90491524	2.47971978
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,485,353,626.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,291,781,253.18
1M-1	N/A	N/A	0.83438 %	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	08/25/21 - 09/26/21	33	2.73438 %	16,703,640.72	41,867.93	0.00	0.00	0.00	0.00	41,867.93	0.00	16,030,716.87
1M-AH	N/A	N/A	0.00000 %	879,312.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	843,888.14
1M-2B	08/25/21 - 09/26/21	33	2.73438 %	93,986,000.00	235,577.32	0.00	0.00	0.00	0.00	235,577.32	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	08/25/21 - 09/26/21	33	2.73438 %	93,986,000.00	235,577.32	0.00	0.00	0.00	0.00	235,577.32	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	08/25/21 - 09/26/21	33	2.73438 %	204,675,640.72	513,022.56	0.00	0.00	0.00	0.00	513,022.56	0.00	204,002,716.87
1M-2H	N/A	N/A	0.00000 %	10,774,524.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,739,100.14
1B-1	08/25/21 - 09/26/21	33	4.23438 %	78,322,000.00	304,008.02	0.00	0.00	0.00	0.00	304,008.02	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,854,256.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,856,505.06
1A-I1	08/25/21 - 09/26/21	33	1.80000 %	16,703,640.72	27,561.01	0.00	0.00	0.00	0.00	27,561.01	0.00	16,030,716.87
1A-I2	08/25/21 - 09/26/21	33	1.40000 %	16,703,640.72	21,436.34	0.00	0.00	0.00	0.00	21,436.34	0.00	16,030,716.87
1A-I3	08/25/21 - 09/26/21	33	1.00000 %	16,703,640.72	15,311.67	0.00	0.00	0.00	0.00	15,311.67	0.00	16,030,716.87
1A-I4	08/25/21 - 09/26/21	33	0.60000 %	16,703,640.72	9,187.00	0.00	0.00	0.00	0.00	9,187.00	0.00	16,030,716.87
1B-I1	08/25/21 - 09/26/21	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1B-I2	08/25/21 - 09/26/21	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1B-I3	08/25/21 - 09/26/21	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1B-I4	08/25/21 - 09/26/21	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1C-I1	08/25/21 - 09/26/21	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1C-I2	08/25/21 - 09/26/21	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1C-I3	08/25/21 - 09/26/21	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1C-I4	08/25/21 - 09/26/21	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1E-A1	08/25/21 - 09/26/21	33	0.93438 %	16,703,640.72	14,306.92	0.00	0.00	0.00	0.00	14,306.92	0.00	16,030,716.87
1E-A2	08/25/21 - 09/26/21	33	1.33438 %	16,703,640.72	20,431.59	0.00	0.00	0.00	0.00	20,431.59	0.00	16,030,716.87
1E-A3	08/25/21 - 09/26/21	33	1.73438 %	16,703,640.72	26,556.26	0.00	0.00	0.00	0.00	26,556.26	0.00	16,030,716.87
1E-A4	08/25/21 - 09/26/21	33	2.13438 %	16,703,640.72	32,680.92	0.00	0.00	0.00	0.00	32,680.92	0.00	16,030,716.87
1E-B1	08/25/21 - 09/26/21	33	0.93438 %	93,986,000.00	80,500.42	0.00	0.00	0.00	0.00	80,500.42	0.00	93,986,000.00
1E-B2	08/25/21 - 09/26/21	33	1.33438 %	93,986,000.00	114,961.95	0.00	0.00	0.00	0.00	114,961.95	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

**WELLS
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Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:06 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	08/25/21 - 09/26/21	33	1.73438 %	93,986,000.00	149,423.49	0.00	0.00	0.00	0.00	149,423.49	0.00	93,986,000.00
1E-B4	08/25/21 - 09/26/21	33	2.13438 %	93,986,000.00	183,885.02	0.00	0.00	0.00	0.00	183,885.02	0.00	93,986,000.00
1E-C1	08/25/21 - 09/26/21	33	0.93438 %	93,986,000.00	80,500.42	0.00	0.00	0.00	0.00	80,500.42	0.00	93,986,000.00
1E-C2	08/25/21 - 09/26/21	33	1.33438 %	93,986,000.00	114,961.95	0.00	0.00	0.00	0.00	114,961.95	0.00	93,986,000.00
1E-C3	08/25/21 - 09/26/21	33	1.73438 %	93,986,000.00	149,423.49	0.00	0.00	0.00	0.00	149,423.49	0.00	93,986,000.00
1E-C4	08/25/21 - 09/26/21	33	2.13438 %	93,986,000.00	183,885.02	0.00	0.00	0.00	0.00	183,885.02	0.00	93,986,000.00
1E-D1	08/25/21 - 09/26/21	33	0.93438 %	110,689,640.72	94,807.34	0.00	0.00	0.00	0.00	94,807.34	0.00	110,016,716.87
1E-D2	08/25/21 - 09/26/21	33	1.33438 %	110,689,640.72	135,393.54	0.00	0.00	0.00	0.00	135,393.54	0.00	110,016,716.87
1E-D3	08/25/21 - 09/26/21	33	1.73438 %	110,689,640.72	175,979.74	0.00	0.00	0.00	0.00	175,979.74	0.00	110,016,716.87
1E-D4	08/25/21 - 09/26/21	33	2.13438 %	110,689,640.72	216,565.94	0.00	0.00	0.00	0.00	216,565.94	0.00	110,016,716.87
1E-D5	08/25/21 - 09/26/21	33	2.73438 %	110,689,640.72	277,445.24	0.00	0.00	0.00	0.00	277,445.24	0.00	110,016,716.87
1E-F1	08/25/21 - 09/26/21	33	0.93438 %	187,972,000.00	161,000.84	0.00	0.00	0.00	0.00	161,000.84	0.00	187,972,000.00
1E-F2	08/25/21 - 09/26/21	33	1.33438 %	187,972,000.00	229,923.90	0.00	0.00	0.00	0.00	229,923.90	0.00	187,972,000.00
1E-F3	08/25/21 - 09/26/21	33	1.73438 %	187,972,000.00	298,846.97	0.00	0.00	0.00	0.00	298,846.97	0.00	187,972,000.00
1E-F4	08/25/21 - 09/26/21	33	2.13438 %	187,972,000.00	367,770.04	0.00	0.00	0.00	0.00	367,770.04	0.00	187,972,000.00
1E-F5	08/25/21 - 09/26/21	33	2.73438 %	187,972,000.00	471,154.64	0.00	0.00	0.00	0.00	471,154.64	0.00	187,972,000.00
1X-1	08/25/21 - 09/26/21	33	1.80000 %	110,689,640.72	182,637.91	0.00	0.00	0.00	0.00	182,637.91	0.00	110,016,716.87
1X-2	08/25/21 - 09/26/21	33	1.40000 %	110,689,640.72	142,051.71	0.00	0.00	0.00	0.00	142,051.71	0.00	110,016,716.87
1X-3	08/25/21 - 09/26/21	33	1.00000 %	110,689,640.72	101,465.50	0.00	0.00	0.00	0.00	101,465.50	0.00	110,016,716.87
1X-4	08/25/21 - 09/26/21	33	0.60000 %	110,689,640.72	60,879.30	0.00	0.00	0.00	0.00	60,879.30	0.00	110,016,716.87
1Y-1	08/25/21 - 09/26/21	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1Y-2	08/25/21 - 09/26/21	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1Y-3	08/25/21 - 09/26/21	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1Y-4	08/25/21 - 09/26/21	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	4,244,188,714.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,055,541,410.50
2M-1	N/A	N/A	0.83438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.88438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	08/25/21 - 09/26/21	33	2.88438 %	98,439,659.07	260,275.94	0.00	0.00	0.00	0.00	260,275.94	0.00	97,840,479.43
2M-BH	N/A	N/A	0.00000 %	5,181,293.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,149,756.57
2M-2C	08/25/21 - 09/26/21	33	2.88438 %	120,816,000.00	319,439.32	0.00	0.00	0.00	0.00	319,439.32	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:07 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	08/25/21 - 09/26/21	33	2.88438 %	219,255,659.07	579,715.25	0.00	0.00	0.00	0.00	579,715.25	0.00	218,656,479.43
2M-2H	N/A	N/A	0.00000 %	11,540,348.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,508,811.57
2B-1	08/25/21 - 09/26/21	33	4.53438 %	73,668,000.00	306,202.15	0.00	0.00	0.00	0.00	306,202.15	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	08/25/21 - 09/26/21	33	1.80000 %	98,439,659.07	162,425.44	0.00	0.00	0.00	0.00	162,425.44	0.00	97,840,479.43
2B-I2	08/25/21 - 09/26/21	33	1.40000 %	98,439,659.07	126,330.90	0.00	0.00	0.00	0.00	126,330.90	0.00	97,840,479.43
2B-I3	08/25/21 - 09/26/21	33	1.00000 %	98,439,659.07	90,236.35	0.00	0.00	0.00	0.00	90,236.35	0.00	97,840,479.43
2B-I4	08/25/21 - 09/26/21	33	0.60000 %	98,439,659.07	54,141.81	0.00	0.00	0.00	0.00	54,141.81	0.00	97,840,479.43
2C-I1	08/25/21 - 09/26/21	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2C-I2	08/25/21 - 09/26/21	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2C-I3	08/25/21 - 09/26/21	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2C-I4	08/25/21 - 09/26/21	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2E-A1	N/A	N/A	1.08438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.48438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.88438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.28438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/21 - 09/26/21	33	1.08438 %	98,439,659.07	97,850.50	0.00	0.00	0.00	0.00	97,850.50	0.00	97,840,479.43
2E-B2	08/25/21 - 09/26/21	33	1.48438 %	98,439,659.07	133,945.04	0.00	0.00	0.00	0.00	133,945.04	0.00	97,840,479.43
2E-B3	08/25/21 - 09/26/21	33	1.88438 %	98,439,659.07	170,039.58	0.00	0.00	0.00	0.00	170,039.58	0.00	97,840,479.43
2E-B4	08/25/21 - 09/26/21	33	2.28438 %	98,439,659.07	206,134.12	0.00	0.00	0.00	0.00	206,134.12	0.00	97,840,479.43
2E-C1	08/25/21 - 09/26/21	33	1.08438 %	120,816,000.00	120,092.92	0.00	0.00	0.00	0.00	120,092.92	0.00	120,816,000.00
2E-C2	08/25/21 - 09/26/21	33	1.48438 %	120,816,000.00	164,392.12	0.00	0.00	0.00	0.00	164,392.12	0.00	120,816,000.00
2E-C3	08/25/21 - 09/26/21	33	1.88438 %	120,816,000.00	208,691.32	0.00	0.00	0.00	0.00	208,691.32	0.00	120,816,000.00
2E-C4	08/25/21 - 09/26/21	33	2.28438 %	120,816,000.00	252,990.52	0.00	0.00	0.00	0.00	252,990.52	0.00	120,816,000.00
2E-D1	08/25/21 - 09/26/21	33	1.08438 %	98,439,659.07	97,850.50	0.00	0.00	0.00	0.00	97,850.50	0.00	97,840,479.43
2E-D2	08/25/21 - 09/26/21	33	1.48438 %	98,439,659.07	133,945.04	0.00	0.00	0.00	0.00	133,945.04	0.00	97,840,479.43

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:07 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	08/25/21 - 09/26/21	33	1.88438 %	98,439,659.07	170,039.58	0.00	0.00	0.00	0.00	170,039.58	0.00	97,840,479.43
2E-D4	08/25/21 - 09/26/21	33	2.28438 %	98,439,659.07	206,134.12	0.00	0.00	0.00	0.00	206,134.12	0.00	97,840,479.43
2E-D5	08/25/21 - 09/26/21	33	2.88438 %	98,439,659.07	260,275.94	0.00	0.00	0.00	0.00	260,275.94	0.00	97,840,479.43
2E-F1	08/25/21 - 09/26/21	33	1.08438 %	219,255,659.07	217,943.41	0.00	0.00	0.00	0.00	217,943.41	0.00	218,656,479.43
2E-F2	08/25/21 - 09/26/21	33	1.48438 %	219,255,659.07	298,337.16	0.00	0.00	0.00	0.00	298,337.16	0.00	218,656,479.43
2E-F3	08/25/21 - 09/26/21	33	1.88438 %	219,255,659.07	378,730.90	0.00	0.00	0.00	0.00	378,730.90	0.00	218,656,479.43
2E-F4	08/25/21 - 09/26/21	33	2.28438 %	219,255,659.07	459,124.64	0.00	0.00	0.00	0.00	459,124.64	0.00	218,656,479.43
2E-F5	08/25/21 - 09/26/21	33	2.88438 %	219,255,659.07	579,715.25	0.00	0.00	0.00	0.00	579,715.25	0.00	218,656,479.43
2X-1	08/25/21 - 09/26/21	33	1.80000 %	98,439,659.07	162,425.44	0.00	0.00	0.00	0.00	162,425.44	0.00	97,840,479.43
2X-2	08/25/21 - 09/26/21	33	1.40000 %	98,439,659.07	126,330.90	0.00	0.00	0.00	0.00	126,330.90	0.00	97,840,479.43
2X-3	08/25/21 - 09/26/21	33	1.00000 %	98,439,659.07	90,236.35	0.00	0.00	0.00	0.00	90,236.35	0.00	97,840,479.43
2X-4	08/25/21 - 09/26/21	33	0.60000 %	98,439,659.07	54,141.81	0.00	0.00	0.00	0.00	54,141.81	0.00	97,840,479.43
2Y-1	08/25/21 - 09/26/21	33	1.80000 %	219,255,659.07	361,771.84	0.00	0.00	0.00	0.00	361,771.84	0.00	218,656,479.43
2Y-2	08/25/21 - 09/26/21	33	1.40000 %	219,255,659.07	281,378.10	0.00	0.00	0.00	0.00	281,378.10	0.00	218,656,479.43
2Y-3	08/25/21 - 09/26/21	33	1.00000 %	219,255,659.07	200,984.35	0.00	0.00	0.00	0.00	200,984.35	0.00	218,656,479.43
2Y-4	08/25/21 - 09/26/21	33	0.60000 %	219,255,659.07	120,590.61	0.00	0.00	0.00	0.00	120,590.61	0.00	218,656,479.43
Totals					15,109,592.45	0.00	0.00	0.00	0.00	15,109,592.45	0.00	

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

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Series 2017-C06

**WELLS
FARGO**

Distribution Date: 27-Sep-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	345.80953851	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	333.60628277
1M-1	156,644,000.00	0.83438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	2.73438 %	177.72477518	0.44546986	0.00000000	0.00000000	0.00000000	0.00000000	0.44546986	0.00000000	170.56494446
1M-AH	4,947,606.00	0.00000 %	177.72477437	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	170.56494393
1M-2B	93,986,000.00	2.73438 %	1000.00000000	2.50651501	0.00000000	0.00000000	0.00000000	0.00000000	2.50651501	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	2.73438 %	1000.00000000	2.50651501	0.00000000	0.00000000	0.00000000	0.00000000	2.50651501	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	2.73438 %	725.90825839	1.81949993	0.00000000	0.00000000	0.00000000	0.00000000	1.81949993	0.00000000	723.52164815
1M-2H	14,842,818.00	0.00000 %	725.90825812	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	723.52164798
1B-1	78,322,000.00	4.23438 %	1000.00000000	3.88151503	0.00000000	0.00000000	0.00000000	0.00000000	3.88151503	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	992.83864990	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.86591934
1A-I1	0.00	1.80000 %	177.72477518	0.29324591	0.00000000	0.00000000	0.00000000	0.00000000	0.29324591	0.00000000	170.56494446
1A-I2	0.00	1.40000 %	177.72477518	0.22808014	0.00000000	0.00000000	0.00000000	0.00000000	0.22808014	0.00000000	170.56494446
1A-I3	0.00	1.00000 %	177.72477518	0.16291437	0.00000000	0.00000000	0.00000000	0.00000000	0.16291437	0.00000000	170.56494446
1A-I4	0.00	0.60000 %	177.72477518	0.09774860	0.00000000	0.00000000	0.00000000	0.00000000	0.09774860	0.00000000	170.56494446
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	0.93438 %	177.72477518	0.15222395	0.00000000	0.00000000	0.00000000	0.00000000	0.15222395	0.00000000	170.56494446
1E-A2	93,986,000.00	1.33438 %	177.72477518	0.21738972	0.00000000	0.00000000	0.00000000	0.00000000	0.21738972	0.00000000	170.56494446
1E-A3	93,986,000.00	1.73438 %	177.72477518	0.28255549	0.00000000	0.00000000	0.00000000	0.00000000	0.28255549	0.00000000	170.56494446

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Connecticut Avenue Securities

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Series 2017-C06

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Distribution Date: 27-Sep-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.13438 %	177.72477518	0.34772115	0.00000000	0.00000000	0.00000000	0.00000000	0.34772115	0.00000000	170.56494446
1E-B1	93,986,000.00	0.93438 %	1000.00000000	0.85651501	0.00000000	0.00000000	0.00000000	0.00000000	0.85651501	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.33438 %	1000.00000000	1.22318164	0.00000000	0.00000000	0.00000000	0.00000000	1.22318164	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.73438 %	1000.00000000	1.58984838	0.00000000	0.00000000	0.00000000	0.00000000	1.58984838	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.13438 %	1000.00000000	1.95651501	0.00000000	0.00000000	0.00000000	0.00000000	1.95651501	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.93438 %	1000.00000000	0.85651501	0.00000000	0.00000000	0.00000000	0.00000000	0.85651501	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.33438 %	1000.00000000	1.22318164	0.00000000	0.00000000	0.00000000	0.00000000	1.22318164	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.73438 %	1000.00000000	1.58984838	0.00000000	0.00000000	0.00000000	0.00000000	1.58984838	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.13438 %	1000.00000000	1.95651501	0.00000000	0.00000000	0.00000000	0.00000000	1.95651501	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.93438 %	588.86238759	0.50436948	0.00000000	0.00000000	0.00000000	0.00000000	0.50436948	0.00000000	585.28247223
1E-D2	187,972,000.00	1.33438 %	588.86238759	0.72028568	0.00000000	0.00000000	0.00000000	0.00000000	0.72028568	0.00000000	585.28247223
1E-D3	187,972,000.00	1.73438 %	588.86238759	0.93620188	0.00000000	0.00000000	0.00000000	0.00000000	0.93620188	0.00000000	585.28247223
1E-D4	187,972,000.00	2.13438 %	588.86238759	1.15211808	0.00000000	0.00000000	0.00000000	0.00000000	1.15211808	0.00000000	585.28247223
1E-D5	187,972,000.00	2.73438 %	588.86238759	1.47599238	0.00000000	0.00000000	0.00000000	0.00000000	1.47599238	0.00000000	585.28247223
1E-F1	187,972,000.00	0.93438 %	1000.00000000	0.85651501	0.00000000	0.00000000	0.00000000	0.00000000	0.85651501	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.33438 %	1000.00000000	1.22318164	0.00000000	0.00000000	0.00000000	0.00000000	1.22318164	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.73438 %	1000.00000000	1.58984833	0.00000000	0.00000000	0.00000000	0.00000000	1.58984833	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.13438 %	1000.00000000	1.95651501	0.00000000	0.00000000	0.00000000	0.00000000	1.95651501	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.73438 %	1000.00000000	2.50651501	0.00000000	0.00000000	0.00000000	0.00000000	2.50651501	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	588.86238759	0.97162295	0.00000000	0.00000000	0.00000000	0.00000000	0.97162295	0.00000000	585.28247223
1X-2	0.00	1.40000 %	588.86238759	0.75570675	0.00000000	0.00000000	0.00000000	0.00000000	0.75570675	0.00000000	585.28247223
1X-3	0.00	1.00000 %	588.86238759	0.53979050	0.00000000	0.00000000	0.00000000	0.00000000	0.53979050	0.00000000	585.28247223
1X-4	0.00	0.60000 %	588.86238759	0.32387430	0.00000000	0.00000000	0.00000000	0.00000000	0.32387430	0.00000000	585.28247223
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	285.80368380	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	273.10017363
2M-1	117,869,000.00	0.83438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.88438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.88438 %	814.78992079	2.15431681	0.00000000	0.00000000	0.00000000	0.00000000	2.15431681	0.00000000	809.83048131
2M-BH	6,359,055.00	0.0000 %	814.78992083	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	809.83048110
2M-2C	120,816,000.00	2.88438 %	1000.00000000	2.64401503	0.00000000	0.00000000	0.00000000	0.00000000	2.64401503	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.88438 %	607.40014259	1.60597508	0.00000000	0.00000000	0.00000000	0.00000000	1.60597508	0.00000000	605.74024564
2M-2H	19,000,250.00	0.0000 %	607.37879344	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	605.71895475
2B-1	73,668,000.00	4.53438 %	1000.00000000	4.15651504	0.00000000	0.00000000	0.00000000	0.00000000	4.15651504	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	814.78992079	1.34440339	0.00000000	0.00000000	0.00000000	0.00000000	1.34440339	0.00000000	809.83048131
2B-I2	0.00	1.40000 %	814.78992079	1.04564710	0.00000000	0.00000000	0.00000000	0.00000000	1.04564710	0.00000000	809.83048131
2B-I3	0.00	1.00000 %	814.78992079	0.74689073	0.00000000	0.00000000	0.00000000	0.00000000	0.74689073	0.00000000	809.83048131
2B-I4	0.00	0.60000 %	814.78992079	0.44813444	0.00000000	0.00000000	0.00000000	0.00000000	0.44813444	0.00000000	809.83048131
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.08438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.48438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.88438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.28438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.08438 %	814.78992079	0.80991342	0.00000000	0.00000000	0.00000000	0.00000000	0.80991342	0.00000000	809.83048131

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.48438 %	814.78992079	1.10866971	0.00000000	0.00000000	0.00000000	0.00000000	1.10866971	0.00000000	809.83048131
2E-B3	120,816,000.00	1.88438 %	814.78992079	1.40742600	0.00000000	0.00000000	0.00000000	0.00000000	1.40742600	0.00000000	809.83048131
2E-B4	120,816,000.00	2.28438 %	814.78992079	1.70618229	0.00000000	0.00000000	0.00000000	0.00000000	1.70618229	0.00000000	809.83048131
2E-C1	120,816,000.00	1.08438 %	1000.00000000	0.99401503	0.00000000	0.00000000	0.00000000	0.00000000	0.99401503	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.48438 %	1000.00000000	1.36068170	0.00000000	0.00000000	0.00000000	0.00000000	1.36068170	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.88438 %	1000.00000000	1.72734836	0.00000000	0.00000000	0.00000000	0.00000000	1.72734836	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.28438 %	1000.00000000	2.09401503	0.00000000	0.00000000	0.00000000	0.00000000	2.09401503	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.08438 %	409.89539832	0.40744218	0.00000000	0.00000000	0.00000000	0.00000000	0.40744218	0.00000000	407.40045899
2E-D2	240,158,000.00	1.48438 %	409.89539832	0.55773716	0.00000000	0.00000000	0.00000000	0.00000000	0.55773716	0.00000000	407.40045899
2E-D3	240,158,000.00	1.88438 %	409.89539832	0.70803213	0.00000000	0.00000000	0.00000000	0.00000000	0.70803213	0.00000000	407.40045899
2E-D4	240,158,000.00	2.28438 %	409.89539832	0.85832710	0.00000000	0.00000000	0.00000000	0.00000000	0.85832710	0.00000000	407.40045899
2E-D5	240,158,000.00	2.88438 %	409.89539832	1.08376960	0.00000000	0.00000000	0.00000000	0.00000000	1.08376960	0.00000000	407.40045899
2E-F1	241,632,000.00	1.08438 %	907.39496039	0.90196419	0.00000000	0.00000000	0.00000000	0.00000000	0.90196419	0.00000000	904.91524066
2E-F2	241,632,000.00	1.48438 %	907.39496039	1.23467571	0.00000000	0.00000000	0.00000000	0.00000000	1.23467571	0.00000000	904.91524066
2E-F3	241,632,000.00	1.88438 %	907.39496039	1.56738718	0.00000000	0.00000000	0.00000000	0.00000000	1.56738718	0.00000000	904.91524066
2E-F4	241,632,000.00	2.28438 %	907.39496039	1.90009866	0.00000000	0.00000000	0.00000000	0.00000000	1.90009866	0.00000000	904.91524066
2E-F5	241,632,000.00	2.88438 %	907.39496039	2.39916588	0.00000000	0.00000000	0.00000000	0.00000000	2.39916588	0.00000000	904.91524066
2X-1	0.00	1.80000 %	409.89539832	0.67632742	0.00000000	0.00000000	0.00000000	0.00000000	0.67632742	0.00000000	407.40045899
2X-2	0.00	1.40000 %	409.89539832	0.52603245	0.00000000	0.00000000	0.00000000	0.00000000	0.52603245	0.00000000	407.40045899
2X-3	0.00	1.00000 %	409.89539832	0.37573743	0.00000000	0.00000000	0.00000000	0.00000000	0.37573743	0.00000000	407.40045899
2X-4	0.00	0.60000 %	409.89539832	0.22544246	0.00000000	0.00000000	0.00000000	0.00000000	0.22544246	0.00000000	407.40045899
2Y-1	0.00	1.80000 %	907.39496039	1.49720170	0.00000000	0.00000000	0.00000000	0.00000000	1.49720170	0.00000000	904.91524066
2Y-2	0.00	1.40000 %	907.39496039	1.16449022	0.00000000	0.00000000	0.00000000	0.00000000	1.16449022	0.00000000	904.91524066
2Y-3	0.00	1.00000 %	907.39496039	0.83177870	0.00000000	0.00000000	0.00000000	0.00000000	0.83177870	0.00000000	904.91524066
2Y-4	0.00	0.60000 %	907.39496039	0.49906722	0.00000000	0.00000000	0.00000000	0.00000000	0.49906722	0.00000000	904.91524066

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,014,031.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,813.53)
Total Deposits	2,994,218.13
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,975,051.47
Total Withdrawals (Pool Distribution Amount)	2,994,218.13
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	0.084380%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	194,278,473.14
Total Principal Reduction Cumulative	10,818,110,157.41
Scheduled Principal Current	10,940,205.16
Scheduled Principal Cumulative	1,001,130,881.36
Unscheduled Principal Current	183,340,516.20
Unscheduled Principal Cumulative	9,816,391,107.44
Senior Reduction Amount	193,572,373.49
Subordinate Reduction Amount	708,347.87
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,248.22
Modification Loss Amount	5,385.52
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,175.58
Group 2	
Total Principal Reduction Current	189,300,083.04
Total Principal Reduction Cumulative	11,068,256,937.76
Scheduled Principal Current	7,565,510.18
Scheduled Principal Cumulative	866,963,011.82
Unscheduled Principal Current	181,712,511.11
Unscheduled Principal Cumulative	10,201,394,363.19
Senior Reduction Amount	188,647,304.30
Subordinate Reduction Amount	630,716.99
Calculated Tranche Write-Down Amount	22,061.75
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	37,281.78
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	30330
Period Reference Pool Removal Loan Count	854
Period Ending Loan Count	29476
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	5,670,824,247.25
Period PIF Loan Count Current	853
PIF Loan Count Cumulative	39764
Period PIF Loan UPB Current	179,000,843.07
PIF Loan UPB Cumulative	9,488,527,694.15
Period Partial Prepayment Amount	4,894,608.76
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	5,722.92
Credit Event Amount Cumulative	3,341,095.00
Total Active Modified Loan Count	278
Total Active Modified Loan UPB	63,687,611.19
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	25107
Period Reference Pool Removal Loan Count	875
Period Ending Loan Count	24232
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	4,440,896,098.52
Period PIF Loan Count Current	874
PIF Loan Count Cumulative	42107
Period PIF Loan UPB Current	179,347,643.85
PIF Loan UPB Cumulative	9,987,658,559.92
Period Partial Prepayment Amount	2,784,638.87
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	118,673.05
Credit Event Amount Cumulative	12,030,270.34
Total Active Modified Loan Count	513
Total Active Modified Loan UPB	119,202,995.21
Structural Reporting	
Group 1	
Senior Percentage	93.525278%
Subordinate Percentage	6.474722%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	91.663259%
Subordinate Percentage	8.336741%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	97,867.02

Connecticut Avenue Securities

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	6.470000 %	6.680000 %
1M-1	0.00	0.00	2.800000 %	6.470000 %	6.680000 %
1M-1H	0.00	0.00	2.800000 %	6.470000 %	6.680000 %
1M-2A	0.00	0.00	2.200000 %	6.170000 %	6.390000 %
1M-2B	0.00	0.00	1.600000 %	4.490000 %	4.640000 %
1M-2C	0.00	0.00	1.000000 %	2.800000 %	2.900000 %
1M-2	0.00	0.00	1.000000 %	2.800000 %	2.900000 %
1M-2H	0.00	0.00	1.000000 %	2.800000 %	2.900000 %
1B-1	0.00	0.00	0.500000 %	1.400000 %	1.440000 %
1B-1H	0.00	0.00	0.500000 %	1.400000 %	1.440000 %
1B-2H	0.00	2,248.21	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	8.330000 %	8.680000 %
2M-1	0.00	0.00	3.450000 %	8.330000 %	8.680000 %
2M-1H	0.00	0.00	3.450000 %	8.330000 %	8.680000 %
2M-2A	0.00	0.00	2.640000 %	8.330000 %	8.680000 %
2M-2B	0.00	0.00	1.820000 %	6.100000 %	6.360000 %
2M-2C	0.00	0.00	1.000000 %	3.350000 %	3.490000 %
2M-2	0.00	0.00	1.000000 %	3.350000 %	3.490000 %
2M-2H	0.00	0.00	1.000000 %	3.350000 %	3.490000 %
2B-1	0.00	0.00	0.500000 %	1.670000 %	1.750000 %
2B-1H	0.00	0.00	0.500000 %	1.670000 %	1.750000 %
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	529	100,172,688.80	0.984956 %	0.990659 %
60 Days	154	33,337,236.08	0.286736 %	0.329689 %
90 Days	111	21,650,305.74	0.206673 %	0.214111 %
120 Days	85	18,426,156.66	0.158263 %	0.182226 %
150 Days	78	18,238,309.84	0.145230 %	0.180368 %
180+ Days	1691	399,873,233.85	3.148507 %	3.954552 %
Totals	2648	591,697,930.97	4.930364 %	5.851605 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	218	42,223,682.75	0.739585 %	0.744578 %
60 Days	69	15,373,235.68	0.234089 %	0.271093 %
90 Days	49	9,744,628.74	0.166237 %	0.171838 %
120 Days	29	7,146,546.27	0.098385 %	0.126023 %
150 Days	37	9,249,497.10	0.125526 %	0.163107 %
180+ Days	791	194,726,333.96	2.683539 %	3.433828 %
Totals	1193	278,463,924.50	4.047361 %	4.910466 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	311	57,949,006.05	1.283427 %	1.304894 %
60 Days	85	17,964,000.40	0.350776 %	0.404513 %
90 Days	62	11,905,677.00	0.255860 %	0.268092 %
120 Days	56	11,279,610.39	0.231099 %	0.253994 %
150 Days	41	8,988,812.74	0.169198 %	0.202410 %
180+ Days	900	205,146,899.89	3.714097 %	4.619493 %
Totals	1455	313,234,006.47	6.004457 %	7.053396 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	30	8,245,217.46	5,385.52	0.065317
Group 2	263	63,683,228.80	37,281.78	0.058543

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043744717	322,920.05	235.46	0.072916
Group 1	0043747774	198,281.79	8.11	0.004090
Group 1	0043750288	406,040.42	256.04	0.063058
Group 1	0043750423	273,102.14	266.01	0.097403
Group 1	0043750574	484,657.11	505.46	0.104292
Group 1	0043762430	234,610.72	76.43	0.032577
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	179,706.89	59.95	0.033360
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	472,611.49	253.66	0.053672
Group 1	0043773055	282,657.32	232.21	0.082152
Group 1	0043773899	197,288.64	32.37	0.016407
Group 1	0043774094	184,228.62	318.20	0.172720
Group 1	0043775080	213,236.31	151.19	0.070903
Group 1	0043780989	87,247.01	71.98	0.082501
Group 1	0043781034	119,921.96	62.44	0.052067
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	608,751.39	583.22	0.095806
Group 1	0043793126	163,245.61	50.97	0.031223
Group 1	0043793300	231,387.67	120.51	0.052081
Group 1	0043793312	469,796.73	314.91	0.067031
Group 1	0043794105	419,025.80	174.59	0.041666
Group 1	0043797144	70,345.19	178.64	0.253948

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043797346	361,100.16	75.23	0.020834
Group 1	0043801646	128,622.24	93.79	0.072919
Group 1	0043806483	85,809.70	70.79	0.082497
Group 1	0043807625	353,012.01	430.60	0.121979
Group 1	0043808863	142,583.94	6.01	0.004215
Group 1	0043809028	391,548.45	448.65	0.114584
Group 2	0043810281	381,941.88	259.90	0.068047
Group 2	0043810574	326,355.58	135.98	0.041666
Group 2	0043810627	404,984.93	142.65	0.035224
Group 2	0043810652	306,589.71	3.24	0.001057
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	58,813.78	30.19	0.051332
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812134	173,742.53	180.98	0.104166
Group 2	0043812212	201,534.14	27.32	0.013556
Group 2	0043812860	103,038.06	1.50	0.001456
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813786	196,329.23	327.22	0.166669
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	318,087.55	59.53	0.018715
Group 2	0043814648	66,506.39	48.39	0.072760
Group 2	0043814923	316,980.58	23.29	0.007347
Group 2	0043815617	279,190.62	259.41	0.092915
Group 2	0043816083	233,032.03	108.33	0.046487
Group 2	0043816866	103,540.09	107.85	0.104163
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	297,675.19	330.85	0.111145
Group 2	0043817462	233,830.04	62.31	0.026648
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	215,810.86	203.00	0.094064
Group 2	0043818443	34,043.43	18.48	0.054284

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818673	173,014.36	18.02	0.010415
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	255,904.78	137.46	0.053715
Group 2	0043819360	117,700.07	134.86	0.114579
Group 2	0043819757	189,597.09	168.39	0.088815
Group 2	0043820331	159,563.04	83.11	0.052086
Group 2	0043820337	158,273.28	69.62	0.043987
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	228,566.10	165.27	0.072307
Group 2	0043821580	215,665.86	224.65	0.104166
Group 2	0043821855	185,710.79	19.34	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	332,972.10	61.85	0.018575
Group 2	0043822741	166,909.73	43.48	0.026050
Group 2	0043823119	329,661.73	466.22	0.141424
Group 2	0043823164	319,900.03	433.20	0.135417
Group 2	0043823409	239,984.95	154.24	0.064271
Group 2	0043823412	276,651.40	119.02	0.043022
Group 2	0043823460	339,012.01	176.57	0.052084
Group 2	0043823673	119,366.97	87.04	0.072918
Group 2	0043823780	133,338.41	13.27	0.009952
Group 2	0043824039	157,942.16	197.43	0.125001
Group 2	0043824656	135,182.39	84.49	0.062501
Group 2	0043825279	227,167.18	23.87	0.010508
Group 2	0043825287	348,471.52	83.38	0.023927
Group 2	0043825485	123,620.53	15.76	0.012749
Group 2	0043825510	208,376.51	86.82	0.041665
Group 2	0043825634	202,821.68	48.80	0.024061
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	223,864.20	50.03	0.022348
Group 2	0043826271	335,179.31	92.47	0.027588
Group 2	0043826301	203,163.72	52.94	0.026058

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826535	316,221.95	159.47	0.050430
Group 2	0043826576	230,712.33	143.53	0.062212
Group 2	0043826648	96,335.28	99.86	0.103659
Group 2	0043827209	463,472.68	136.57	0.029467
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	243,373.14	45.50	0.018696
Group 2	0043827520	207,712.74	76.21	0.036690
Group 2	0043827637	271,085.86	28.24	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	131,350.29	54.73	0.041667
Group 2	0043828910	420,111.06	312.14	0.074299
Group 2	0043829899	151,913.62	26.53	0.017464
Group 2	0043830309	120,498.25	65.65	0.054482
Group 2	0043830477	274,936.74	401.26	0.145946
Group 2	0043830677	88,827.50	46.26	0.052078
Group 2	0043830697	436,112.84	185.26	0.042480
Group 2	0043831199	218,600.73	140.54	0.064291
Group 2	0043831210	230,551.55	21.33	0.009252
Group 2	0043831472	216,747.24	198.42	0.091544
Group 2	0043831606	357,869.97	93.65	0.026169
Group 2	0043832066	157,821.42	96.47	0.061126
Group 2	0043832276	340,990.80	390.72	0.114584
Group 2	0043832303	224,575.27	140.36	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	215,823.53	157.37	0.072916
Group 2	0043832708	234,283.51	97.62	0.041667
Group 2	0043833586	167,809.80	108.89	0.064889
Group 2	0043833611	85,103.47	44.32	0.052078
Group 2	0043833703	284,933.71	131.01	0.045979
Group 2	0043834118	137,794.02	57.02	0.041381
Group 2	0043834123	152,729.08	159.09	0.104165
Group 2	0043834160	124,431.48	27.25	0.021900
Group 2	0043834183	226,457.52	188.71	0.083331
Group 2	0043834864	198,959.60	147.90	0.074337

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	288,823.97	120.64	0.041769
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	304,600.87	190.38	0.062501
Group 2	0043835927	345,014.11	180.40	0.052288
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,366.25	44.41	0.064022
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	133,937.31	111.61	0.083330
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,147.71	193.98	0.133643
Group 2	0043837149	207,631.52	109.46	0.052718
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	265,536.11	221.28	0.083333
Group 2	0043837876	179,014.44	5.99	0.003346
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	195,631.05	253.36	0.129509
Group 2	0043839538	239,195.09	174.41	0.072915
Group 2	0043839771	297,612.31	85.53	0.028739
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	303,397.43	221.23	0.072918
Group 2	0043840843	183,317.86	151.44	0.082611
Group 2	0043840986	306,042.32	382.55	0.124999
Group 2	0043841361	362,005.87	50.95	0.014074
Group 2	0043841424	375,012.71	94.46	0.025188
Group 2	0043841923	142,407.15	89.00	0.062497
Group 2	0043841961	141,122.78	102.90	0.072915
Group 2	0043841995	112,435.30	15.91	0.014150
Group 2	0043842399	385,818.28	113.90	0.029522

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043842682	280,744.76	116.98	0.041668
Group 2	0043842691	299,073.31	157.22	0.052569
Group 2	0043842714	138,048.68	115.04	0.083333
Group 2	0043842734	277,220.31	155.12	0.055955
Group 2	0043842784	250,462.97	376.13	0.150174
Group 2	0043842906	204,501.91	276.93	0.135417
Group 2	0043843236	110,661.63	40.50	0.036598
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	229,263.37	158.82	0.069274
Group 2	0043843470	191,265.53	90.19	0.047154
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844351	375,986.35	469.98	0.124999
Group 2	0043844621	370,248.26	269.97	0.072916
Group 2	0043844664	139,610.11	38.10	0.027290
Group 2	0043844687	127,817.32	96.37	0.075397
Group 2	0043844901	303,824.89	144.22	0.047468
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845034	243,183.52	297.25	0.122233
Group 2	0043845163	229,745.53	39.39	0.017145
Group 2	0043845191	379,448.80	513.84	0.135417
Group 2	0043845908	579,789.87	31.75	0.005476
Group 2	0043846042	240,972.99	49.80	0.020666
Group 2	0043846554	114,614.77	4.45	0.003883
Group 2	0043846610	321,449.86	200.91	0.062501
Group 2	0043846764	447,052.60	366.67	0.082019
Group 2	0043846856	101,772.49	18.43	0.018109
Group 2	0043846913	185,907.18	40.63	0.021855
Group 2	0043846973	308,833.09	150.45	0.048716
Group 2	0043847345	168,016.56	80.82	0.048102
Group 2	0043847434	205,204.01	92.95	0.045296
Group 2	0043848445	240,247.80	75.08	0.031251
Group 2	0043848608	408,703.55	184.54	0.045153
Group 2	0043848927	189,288.52	47.04	0.024851

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Modification Loss Detail

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Group 2	0043848946	294,559.94	214.78	0.072916
Group 2	0043849270	236,704.39	54.25	0.022919
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	149,673.94	45.74	0.030560
Group 2	0043849854	169,328.94	166.56	0.098365
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	193,387.31	17.13	0.008858
Group 2	0043850625	148,865.76	108.55	0.072918
Group 2	0043850738	150,529.69	78.40	0.052083
Group 2	0043850765	292,720.13	152.62	0.052139
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	107,368.67	78.92	0.073504
Group 2	0043852465	111,825.17	68.44	0.061203
Group 2	0043852701	242,463.69	176.80	0.072918
Group 2	0043853072	369,726.63	252.87	0.068394
Group 2	0043853250	141,525.78	206.39	0.145832
Group 2	0043853380	340,601.05	42.40	0.012449
Group 2	0043854538	371,924.05	66.16	0.017789
Group 2	0043854594	406,228.71	155.67	0.038321
Group 2	0043854633	250,281.21	78.21	0.031249
Group 2	0043855005	294,689.29	32.21	0.010930
Group 2	0043855199	321,366.94	167.38	0.052084
Group 2	0043855514	63,381.93	33.01	0.052081
Group 2	0043855655	179,551.76	40.40	0.022500
Group 2	0043855733	142,716.21	54.64	0.038286
Group 2	0043855776	290,992.54	242.49	0.083332
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	354,646.73	113.77	0.032080
Group 2	0043857123	243,773.10	25.39	0.010415
Group 2	0043857612	125,813.37	144.16	0.114582
Group 2	0043858295	171,109.20	23.38	0.013664
Group 2	0043858379	251,948.28	257.73	0.102295
Group 2	0043859091	361,474.52	527.15	0.145833

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043859262	299,139.26	4.67	0.001561
Group 2	0043859413	354,031.07	190.77	0.053885
Group 2	0043859895	207,540.56	237.81	0.114585
Group 2	0043860139	328,852.22	313.62	0.095368
Group 2	0043860503	434,832.44	204.20	0.046961
Group 2	0043860712	167,028.91	93.72	0.056110
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	393,506.80	200.94	0.051064
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	253,960.35	186.16	0.073303
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	315,558.52	203.03	0.064340
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	229,766.04	239.34	0.104167
Group 2	0043862332	176,208.74	183.55	0.104166
Group 2	0043862402	159,315.77	86.12	0.054056
Group 2	0043862569	126,885.74	114.36	0.090128
Group 2	0043862745	288,323.88	195.79	0.067906
Group 2	0043863009	396,566.80	165.24	0.041668
Group 2	0043863219	404,765.96	463.79	0.114582
Group 2	0043863440	452,776.81	255.71	0.056476
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	243,747.84	88.76	0.036415
Group 2	0043864325	47,112.52	20.53	0.043577
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	323,034.33	134.60	0.041667
Group 2	0043865091	174,080.42	145.07	0.083335
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	281,547.86	174.01	0.061805
Group 2	0043865594	148,530.48	61.89	0.041668
Group 2	0043865894	99,730.56	50.51	0.050646
Group 2	0043866196	115,167.92	25.66	0.022281
Group 2	0043866415	248,098.38	256.37	0.103334
Group 2	0043866686	213,248.39	111.07	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043867128	359,266.88	149.69	0.041665
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	138,246.80	144.01	0.104169
Group 2	0043868595	184,956.80	243.36	0.131577
Group 2	0043868873	218,334.63	90.97	0.041665
Group 2	0043869417	145,507.42	75.79	0.052087
Group 2	0043870369	234,850.53	18.89	0.008043
Group 2	0043870820	352,413.02	73.42	0.020834
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	400,392.58	140.41	0.035068
Group 2	0043871323	271,023.17	254.08	0.093748
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,559.20	42.70	0.048216
Group 2	0043872136	143,251.97	82.68	0.057716
Group 2	0043872770	67,403.88	105.32	0.156252
Group 2	0043872811	186,690.40	350.04	0.187498
Group 2	0043872834	600,377.21	437.78	0.072917
Group 2	0043873126	205,573.58	149.90	0.072918
Group 2	0043873145	88,556.17	37.62	0.042482
Group 2	0043873365	197,183.54	93.65	0.047494
Group 2	0043873542	334,935.23	125.98	0.037613
Group 2	0043874333	164,748.02	291.74	0.177083
Group 2	0043874656	383,233.26	184.26	0.048080
Group 2	0043874891	199,291.60	73.57	0.036916
Group 2	0043874901	307,645.58	291.86	0.094869
Group 2	0043875397	119,503.85	56.65	0.047404
Group 2	0043875453	382,759.41	637.93	0.166666
Group 2	0043875511	386,253.06	241.41	0.062500
Group 2	0043876004	160,703.24	92.65	0.057653
Group 2	0043876485	333,052.48	173.46	0.052082

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	124,395.97	(2,307.58)	(1.855)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043790205	5,722.92	(2,248.22)	(39.284)
0043813259	118,673.05	(59.36)	(0.050)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	261,904.98	22,121.11	89,377.04	34.126

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043836478	152,277.81	22,118.11	85,716.52	56.290
0043841888	109,627.17	3.00	3,660.52	3.339

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
96	15,371,365.34	490,301.87	3.190

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043754962	43,717.86	15,716.37	35.950
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	(59.36)	(0.050)
0043814839	81,630.78	(15,914.28)	(19.495)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(41,897.14)	(13.033)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043829382	399,655.56	(38,190.26)	(9.556)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	85,716.52	56.290
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	3,660.52	3.339
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	5,722.92	(2,248.22)	(0.000 %)	0	0.00	0.00	0.000 %	1	5,722.92	(2,248.22)	(0.000 %)
Group 2	3	380,578.03	22,061.75	0.000 %	0	0.00	0.00	0.000 %	3	380,578.03	22,061.75	0.000 %
Total	4	386,300.95	19,813.53	0.000 %	0	0.00	0.00	0.000 %	4	386,300.95	19,813.53	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043790205	271,000.00	4.750 %	CO	75.00	360	5,722.92	08/31/2021	(2,248.22)	(2,248.22)
Group 2	0043813259	125,000.00	3.990 %	NC	95.00	360	118,673.05	08/31/2021	(59.36)	(59.36)
Group 2	0043836478	158,000.00	4.750 %	LA	95.00	360	152,277.81	07/31/2021	22,118.11	85,716.52
Group 2	0043841888	116,000.00	4.000 %	WA	86.00	360	109,627.17	07/31/2021	3.00	3,660.52

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



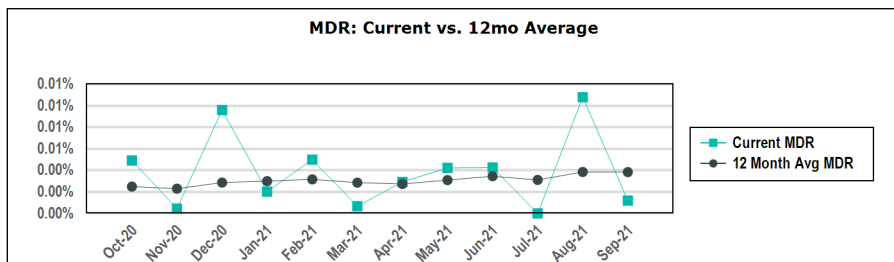
Distribution Date: 27-Sep-2021
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Realized Loss Report - Collateral

Summary

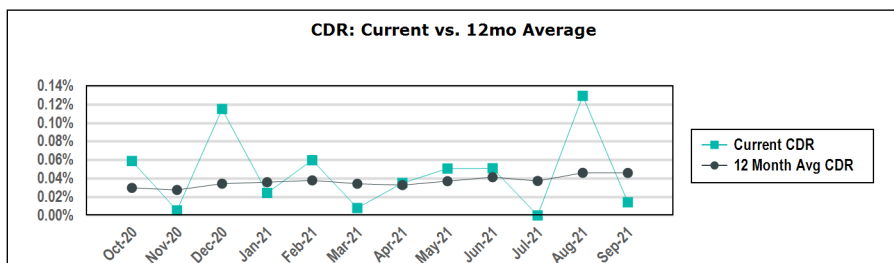
MDR

Current Month 0.001 %
3 Month Average 0.004 %
12 Month Average 0.004 %



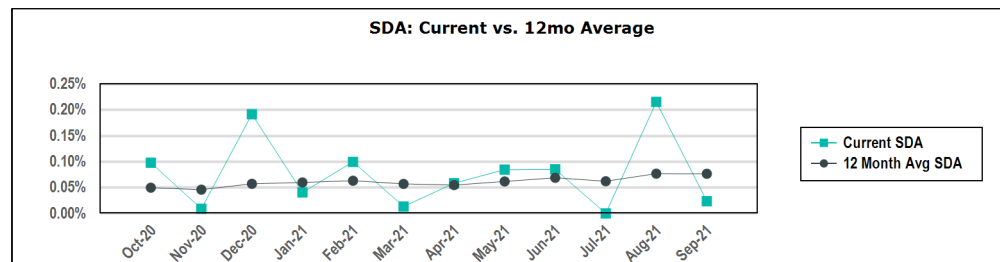
CDR

Current Month 0.014 %
3 Month Average 0.048 %
12 Month Average 0.046 %



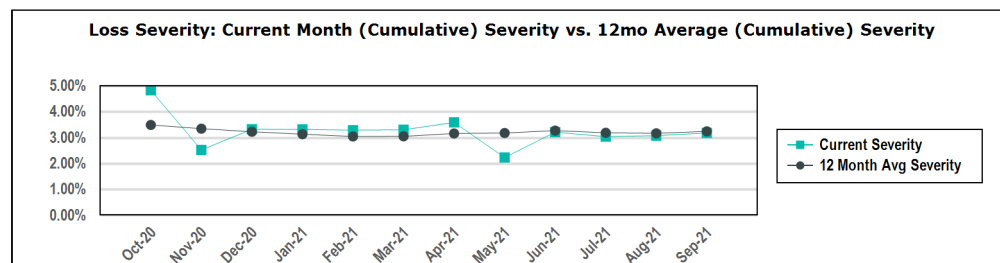
SDA

Current Month 0.024 %
3 Month Average 0.080 %
12 Month Average 0.077 %



Loss Severity

Current Month (Cumulative) 3.190 %
3 Month Average (Cumulative) 3.108 %
12 Month Average (Cumulative) 3.252 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



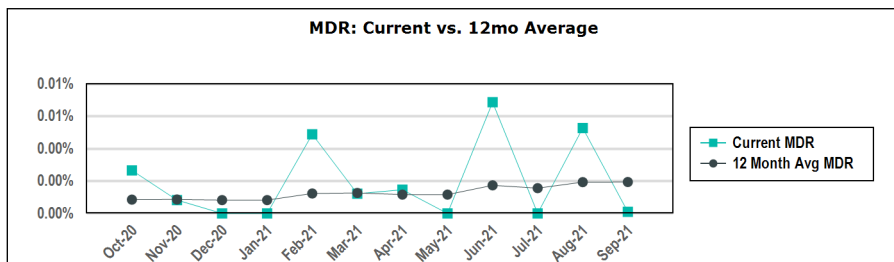
Distribution Date: 27-Sep-2021
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Realized Loss Report - Collateral

Group 1

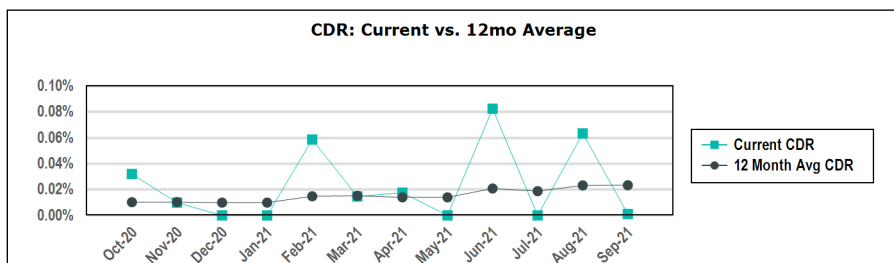
MDR

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



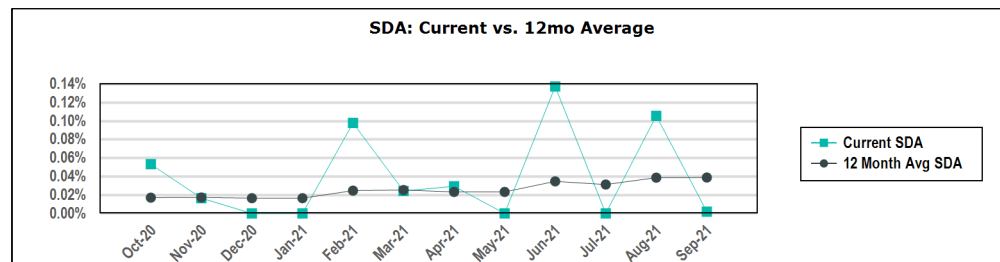
CDR

Current Month 0.001 %
 3 Month Average 0.022 %
 12 Month Average 0.023 %



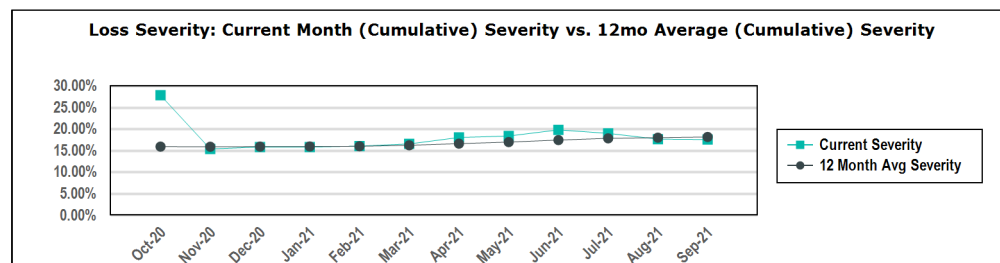
SDA

Current Month 0.002 %
 3 Month Average 0.036 %
 12 Month Average 0.039 %



Loss Severity

Current Month (Cumulative) 17.604 %
 3 Month Average (Cumulative) 18.117 %
 12 Month Average (Cumulative) 18.202 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



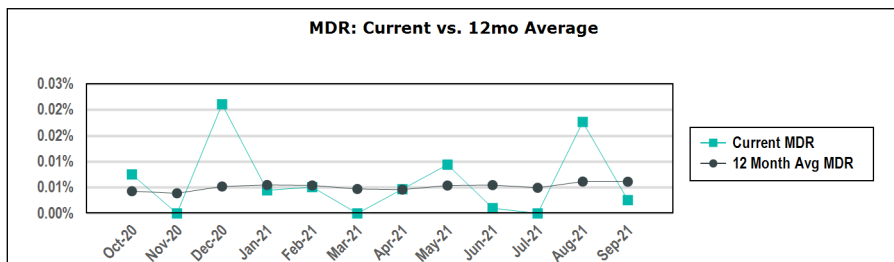
Distribution Date: 27-Sep-2021
09-Sep-2021 7:32:09 AM

Realized Loss Report - Collateral

Group 2

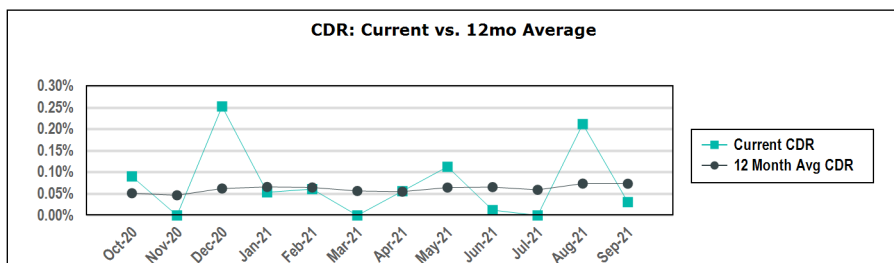
MDR

Current Month 0.003 %
3 Month Average 0.007 %
12 Month Average 0.006 %



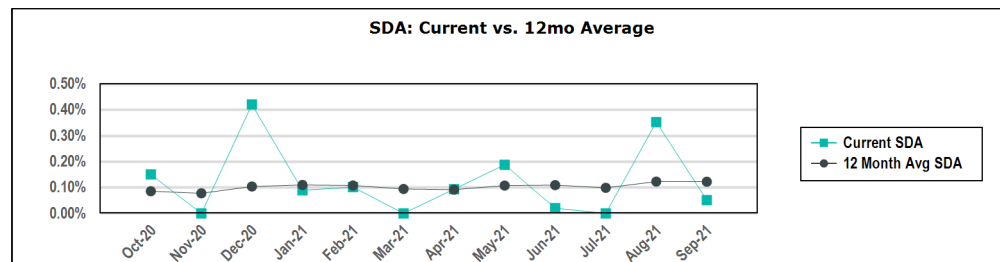
CDR

Current Month 0.031 %
3 Month Average 0.081 %
12 Month Average 0.074 %



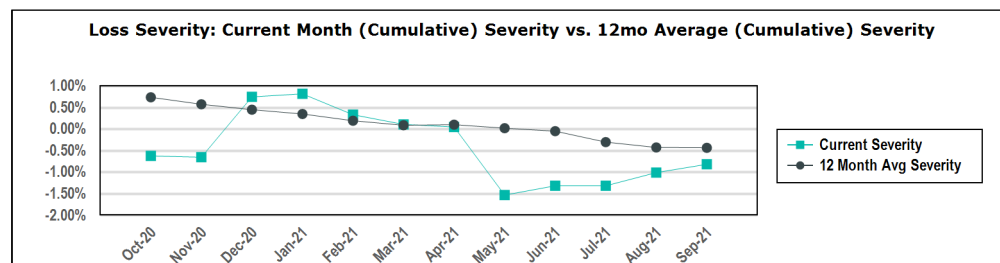
SDA

Current Month 0.051 %
3 Month Average 0.135 %
12 Month Average 0.123 %



Loss Severity

Current Month (Cumulative) (0.814) %
3 Month Average (Cumulative) (1.044) %
12 Month Average (Cumulative) (0.431) %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 27-Sep-2021
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Prepayment Rates

Summary

SMM

Current Month	3.485 %
3 Month Average	3.713 %
12 Month Average	4.515 %

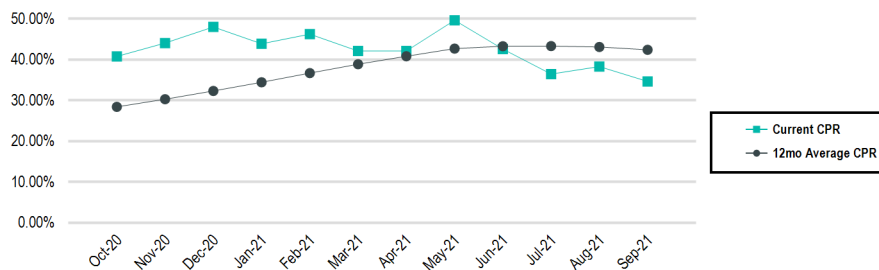
CPR

Current Month	34.663 %
3 Month Average	36.482 %
12 Month Average	42.416 %

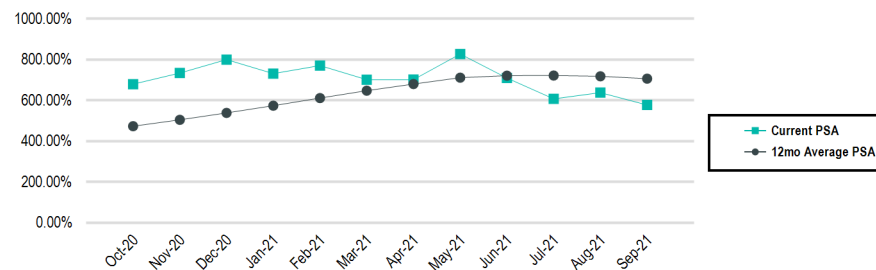
PSA

Current Month	577.714 %
3 Month Average	608.026 %
12 Month Average	706.942 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.132 %
3 Month Average	3.339 %
12 Month Average	4.208 %

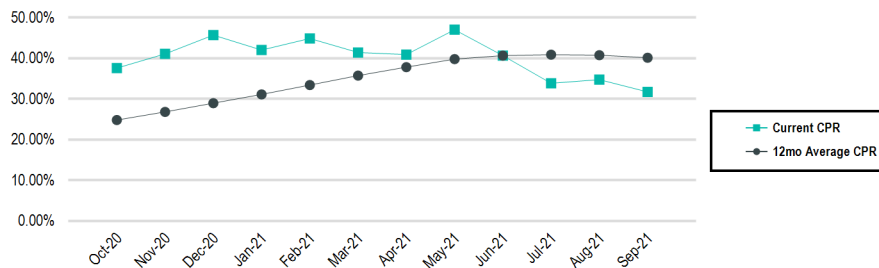
CPR

Current Month	31.738 %
3 Month Average	33.457 %
12 Month Average	40.147 %

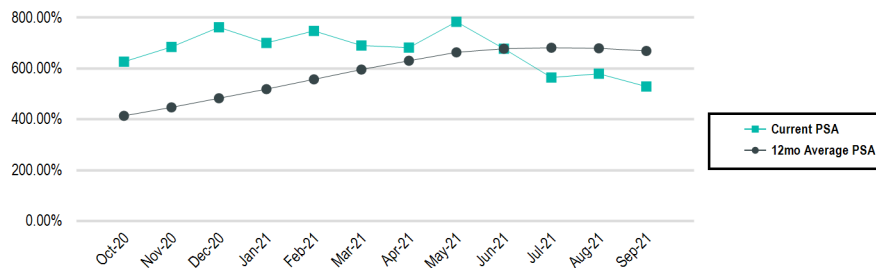
PSA

Current Month	528.972 %
3 Month Average	557.622 %
12 Month Average	669.111 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

Group 2

SMM

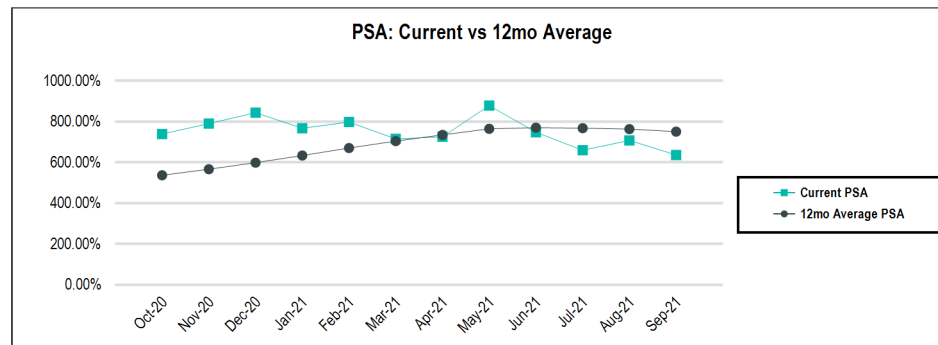
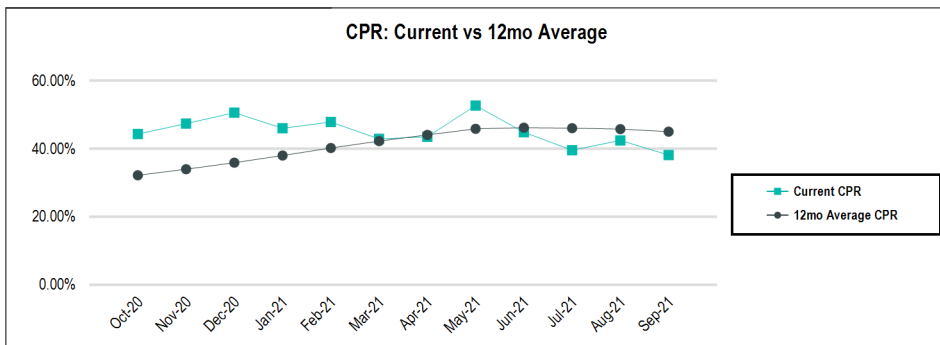
Current Month	3.931 %
3 Month Average	4.184 %
12 Month Average	4.890 %

CPR

Current Month	38.202 %
3 Month Average	40.095 %
12 Month Average	45.069 %

PSA

Current Month	636.694 %
3 Month Average	668.252 %
12 Month Average	751.143 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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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.