

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:11 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2020	0.00000 %	10,480,571,946.02	0.00	336,420,276.14	0.00	10,144,151,669.87	336,420,276.14	0.00
1M-1	30711XQS6	07/24/2020	0.93450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	07/24/2020	2.83450 %	52,133,905.76	131,354.27	12,722,360.34	0.00	39,411,545.42	12,853,714.61	0.00
1M-AH		06/30/2020	0.00000 %	2,744,430.29	0.00	669,729.81	0.00	2,074,700.47	669,729.81	0.00
1M-2B	30711XQU1	07/24/2020	2.83450 %	93,986,000.00	236,802.95	0.00	0.00	93,986,000.00	236,802.95	0.00
1M-BH		06/30/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	07/24/2020	2.83450 %	93,986,000.00	236,802.95	0.00	0.00	93,986,000.00	236,802.95	0.00
1M-CH		06/30/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	07/24/2020	2.83450 %	240,105,905.76	604,960.17	12,722,360.34	0.00	227,383,545.42	13,327,320.51	0.00
1M-2H		06/30/2020	0.00000 %	12,639,642.29	0.00	669,729.81	0.00	11,969,912.47	669,729.81	0.00
1B-1	30711XQW7	07/24/2020	4.33450 %	78,322,000.00	301,765.96	0.00	0.00	78,322,000.00	301,765.96	0.00
1B-1H		06/30/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		06/30/2020	0.00000 %	82,257,351.84	0.00	0.00	32,488.93	82,224,862.91	0.00	219,809.09
1A-I1	30711XQZ0	07/24/2020	1.80000 %	0.00	83,414.25	0.00	0.00	0.00	83,414.25	0.00
1A-I2	30711XRB2	07/24/2020	1.40000 %	0.00	64,877.75	0.00	0.00	0.00	64,877.75	0.00
1A-I3	30711XRD8	07/24/2020	1.00000 %	0.00	46,341.25	0.00	0.00	0.00	46,341.25	0.00
1A-I4	30711XRF3	07/24/2020	0.60000 %	0.00	27,804.75	0.00	0.00	0.00	27,804.75	0.00
1B-I1	30711XRH9	07/24/2020	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1B-I2	30711XRK2	07/24/2020	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1B-I3	30711XRM8	07/24/2020	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1B-I4	30711XRP1	07/24/2020	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1C-I1	30711XRR7	07/24/2020	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1C-I2	30711XRT3	07/24/2020	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1C-I3	30711XRV8	07/24/2020	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1C-I4	30711XRX4	07/24/2020	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1E-A1	30711XQY3	07/24/2020	1.03450 %	52,133,905.76	47,940.02	12,722,360.34	0.00	39,411,545.42	12,770,300.36	0.00
1E-A2	30711XRA4	07/24/2020	1.43450 %	52,133,905.76	66,476.52	12,722,360.34	0.00	39,411,545.42	12,788,836.86	0.00
1E-A3	30711XRC0	07/24/2020	1.83450 %	52,133,905.76	85,013.02	12,722,360.34	0.00	39,411,545.42	12,807,373.36	0.00
1E-A4	30711XRE6	07/24/2020	2.23450 %	52,133,905.76	103,549.52	12,722,360.34	0.00	39,411,545.42	12,825,909.86	0.00
1E-B1	30711XRG1	07/24/2020	1.03450 %	93,986,000.00	86,425.35	0.00	0.00	93,986,000.00	86,425.35	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jul-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	07/24/2020	1.43450 %	93,986,000.00	119,842.59	0.00	0.00	93,986,000.00	119,842.59	0.00
1E-B3	30711XRL0	07/24/2020	1.83450 %	93,986,000.00	153,259.84	0.00	0.00	93,986,000.00	153,259.84	0.00
1E-B4	30711XRN6	07/24/2020	2.23450 %	93,986,000.00	186,677.08	0.00	0.00	93,986,000.00	186,677.08	0.00
1E-C1	30711XRQ9	07/24/2020	1.03450 %	93,986,000.00	86,425.35	0.00	0.00	93,986,000.00	86,425.35	0.00
1E-C2	30711XRS5	07/24/2020	1.43450 %	93,986,000.00	119,842.59	0.00	0.00	93,986,000.00	119,842.59	0.00
1E-C3	30711XRU0	07/24/2020	1.83450 %	93,986,000.00	153,259.84	0.00	0.00	93,986,000.00	153,259.84	0.00
1E-C4	30711XRW6	07/24/2020	2.23450 %	93,986,000.00	186,677.08	0.00	0.00	93,986,000.00	186,677.08	0.00
1E-D1	30711XRY2	07/24/2020	1.03450 %	146,119,905.76	134,365.37	12,722,360.34	0.00	133,397,545.42	12,856,725.71	0.00
1E-D2	30711XRZ9	07/24/2020	1.43450 %	146,119,905.76	186,319.12	12,722,360.34	0.00	133,397,545.42	12,908,679.46	0.00
1E-D3	30711XSA3	07/24/2020	1.83450 %	146,119,905.76	238,272.86	12,722,360.34	0.00	133,397,545.42	12,960,633.20	0.00
1E-D4	30711XSB1	07/24/2020	2.23450 %	146,119,905.76	290,226.60	12,722,360.34	0.00	133,397,545.42	13,012,586.94	0.00
1E-D5	30711XSC9	07/24/2020	2.83450 %	146,119,905.76	368,157.22	12,722,360.34	0.00	133,397,545.42	13,090,517.56	0.00
1E-F1	30711XSD7	07/24/2020	1.03450 %	187,972,000.00	172,850.70	0.00	0.00	187,972,000.00	172,850.70	0.00
1E-F2	30711XSE5	07/24/2020	1.43450 %	187,972,000.00	239,685.19	0.00	0.00	187,972,000.00	239,685.19	0.00
1E-F3	30711XSF2	07/24/2020	1.83450 %	187,972,000.00	306,519.67	0.00	0.00	187,972,000.00	306,519.67	0.00
1E-F4	30711XSG0	07/24/2020	2.23450 %	187,972,000.00	373,354.16	0.00	0.00	187,972,000.00	373,354.16	0.00
1E-F5	30711XSH8	07/24/2020	2.83450 %	187,972,000.00	473,605.90	0.00	0.00	187,972,000.00	473,605.90	0.00
1X-1	30711XSJ4	07/24/2020	1.80000 %	0.00	233,791.85	0.00	0.00	0.00	233,791.85	0.00
1X-2	30711XSK1	07/24/2020	1.40000 %	0.00	181,838.10	0.00	0.00	0.00	181,838.10	0.00
1X-3	30711XSL9	07/24/2020	1.00000 %	0.00	129,884.36	0.00	0.00	0.00	129,884.36	0.00
1X-4	30711XSM7	07/24/2020	0.60000 %	0.00	77,930.62	0.00	0.00	0.00	77,930.62	0.00
1Y-1	30711XSN5	07/24/2020	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1Y-2	30711XSP0	07/24/2020	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1Y-3	30711XSQ8	07/24/2020	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1Y-4	30711XSR6	07/24/2020	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
2A-H		06/30/2020	0.00000 %	9,204,856,098.86	0.00	415,915,715.54	0.00	8,788,940,383.32	415,915,715.54	0.00
2M-1	30711XSS4	07/24/2020	0.93450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	07/24/2020	2.98450 %	23,672,285.93	62,799.94	18,625,855.96	0.00	5,046,429.96	18,688,655.90	0.00
2M-AH		06/30/2020	0.00000 %	1,246,104.59	0.00	980,461.49	0.00	265,643.11	980,461.49	0.00
2M-2B	30711XSU9	07/24/2020	2.98450 %	120,816,000.00	320,511.42	0.00	0.00	120,816,000.00	320,511.42	0.00

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2M-BH		06/30/2020	0.0000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	07/24/2020	2.9845 %	120,816,000.00	320,511.42	0.00	0.00	120,816,000.00	320,511.42	0.00
2M-CH		06/30/2020	0.0000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	07/24/2020	2.9845 %	265,304,285.93	703,822.79	18,625,855.96	0.00	246,678,429.96	19,329,678.75	0.00
2M-2H		06/30/2020	0.0000 %	13,964,214.59	0.00	980,461.49	0.00	12,983,753.11	980,461.49	0.00
2B-1	30711XSW5	07/24/2020	4.6345 %	73,668,000.00	303,479.42	0.00	0.00	73,668,000.00	303,479.42	0.00
2B-1H		06/30/2020	0.0000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		06/30/2020	0.0000 %	77,545,765.00	0.00	0.00	118,162.69	77,427,602.31	0.00	118,162.69
2A-11	30711XSZ8	07/24/2020	1.8000 %	0.00	37,875.66	0.00	0.00	0.00	37,875.66	0.00
2A-12	30711XTB0	07/24/2020	1.4000 %	0.00	29,458.84	0.00	0.00	0.00	29,458.84	0.00
2A-13	30711XTD6	07/24/2020	1.0000 %	0.00	21,042.03	0.00	0.00	0.00	21,042.03	0.00
2A-14	30711XTF1	07/24/2020	0.6000 %	0.00	12,625.22	0.00	0.00	0.00	12,625.22	0.00
2B-11	30711XTH7	07/24/2020	1.8000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2B-12	30711XTK0	07/24/2020	1.4000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2B-13	30711XTM6	07/24/2020	1.0000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2B-14	30711XTP9	07/24/2020	0.6000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2C-11	30711XTR5	07/24/2020	1.8000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2C-12	30711XTT1	07/24/2020	1.4000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2C-13	30711XTV6	07/24/2020	1.0000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2C-14	30711XTX2	07/24/2020	0.6000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2E-A1	30711XSY1	07/24/2020	1.1845 %	23,672,285.93	24,924.29	18,625,855.96	0.00	5,046,429.96	18,650,780.25	0.00
2E-A2	30711XTA2	07/24/2020	1.5845 %	23,672,285.93	33,341.10	18,625,855.96	0.00	5,046,429.96	18,659,197.06	0.00
2E-A3	30711XTC8	07/24/2020	1.9845 %	23,672,285.93	41,757.91	18,625,855.96	0.00	5,046,429.96	18,667,613.87	0.00
2E-A4	30711XTE4	07/24/2020	2.3845 %	23,672,285.93	50,174.73	18,625,855.96	0.00	5,046,429.96	18,676,030.69	0.00
2E-B1	30711XTG9	07/24/2020	1.1845 %	120,816,000.00	127,205.82	0.00	0.00	120,816,000.00	127,205.82	0.00
2E-B2	30711XTJ3	07/24/2020	1.5845 %	120,816,000.00	170,162.62	0.00	0.00	120,816,000.00	170,162.62	0.00
2E-B3	30711XTL8	07/24/2020	1.9845 %	120,816,000.00	213,119.42	0.00	0.00	120,816,000.00	213,119.42	0.00
2E-B4	30711XTN4	07/24/2020	2.3845 %	120,816,000.00	256,076.22	0.00	0.00	120,816,000.00	256,076.22	0.00
2E-C1	30711XTQ7	07/24/2020	1.1845 %	120,816,000.00	127,205.82	0.00	0.00	120,816,000.00	127,205.82	0.00
2E-C2	30711XTS3	07/24/2020	1.5845 %	120,816,000.00	170,162.62	0.00	0.00	120,816,000.00	170,162.62	0.00
2E-C3	30711XTU8	07/24/2020	1.9845 %	120,816,000.00	213,119.42	0.00	0.00	120,816,000.00	213,119.42	0.00

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Distribution Date: 27-Jul-2020
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Certificateholder Distribution Summary

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2E-C4	30711XTW4	07/24/2020	2.38450 %	120,816,000.00	256,076.22	0.00	0.00	120,816,000.00	256,076.22	0.00
2E-D1	30711XTY0	07/24/2020	1.18450 %	144,488,285.93	152,130.11	18,625,855.96	0.00	125,862,429.96	18,777,986.07	0.00
2E-D2	30711XTZ7	07/24/2020	1.58450 %	144,488,285.93	203,503.72	18,625,855.96	0.00	125,862,429.96	18,829,359.68	0.00
2E-D3	30711XUA0	07/24/2020	1.98450 %	144,488,285.93	254,877.34	18,625,855.96	0.00	125,862,429.96	18,880,733.30	0.00
2E-D4	30711XUB8	07/24/2020	2.38450 %	144,488,285.93	306,250.95	18,625,855.96	0.00	125,862,429.96	18,932,106.91	0.00
2E-D5	30711XUC6	07/24/2020	2.98450 %	144,488,285.93	383,311.37	18,625,855.96	0.00	125,862,429.96	19,009,167.33	0.00
2E-F1	30711XUD4	07/24/2020	1.18450 %	241,632,000.00	254,411.65	0.00	0.00	241,632,000.00	254,411.65	0.00
2E-F2	30711XUE2	07/24/2020	1.58450 %	241,632,000.00	340,325.25	0.00	0.00	241,632,000.00	340,325.25	0.00
2E-F3	30711XUF9	07/24/2020	1.98450 %	241,632,000.00	426,238.85	0.00	0.00	241,632,000.00	426,238.85	0.00
2E-F4	30711XUG7	07/24/2020	2.38450 %	241,632,000.00	512,152.45	0.00	0.00	241,632,000.00	512,152.45	0.00
2E-F5	30711XUH5	07/24/2020	2.98450 %	241,632,000.00	641,022.85	0.00	0.00	241,632,000.00	641,022.85	0.00
2X-1	30711XUJ1	07/24/2020	1.80000 %	0.00	231,181.26	0.00	0.00	0.00	231,181.26	0.00
2X-2	30711XUK8	07/24/2020	1.40000 %	0.00	179,807.64	0.00	0.00	0.00	179,807.64	0.00
2X-3	30711XUL6	07/24/2020	1.00000 %	0.00	128,434.03	0.00	0.00	0.00	128,434.03	0.00
2X-4	30711XUM4	07/24/2020	0.60000 %	0.00	77,060.42	0.00	0.00	0.00	77,060.42	0.00
2Y-1	30711XUN2	07/24/2020	1.80000 %	0.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00
2Y-2	30711XUP7	07/24/2020	1.40000 %	0.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00
2Y-3	30711XUQ5	07/24/2020	1.00000 %	0.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00
2Y-4	30711XUR3	07/24/2020	0.60000 %	0.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00
Totals				26,691,951,421.07	17,788,429.78	1,100,466,753.58	150,651.62	25,591,334,015.75	1,118,255,183.36	337,971.78

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

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

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Series 2017-C06



Distribution Date: 27-Jul-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	10,480,571,946.02	18,343,314.74	318,076,961.41	0.00	0.00	336,420,276.14	10,144,151,669.87	0.63951108	336,420,276.14
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	52,133,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	39,411,545.42	0.41933421	12,722,360.34
1M-AH	4,947,606.00	2,744,430.29	36,538.11	633,191.71	0.00	0.00	669,729.81	2,074,700.47	0.41933421	669,729.81
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	240,105,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	227,383,545.42	0.80644474	12,722,360.34
1M-2H	14,842,818.00	12,639,642.29	36,538.11	633,191.71	0.00	0.00	669,729.81	11,969,912.47	0.80644474	669,729.81
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,257,351.84	0.00	0.00	0.00	32,488.93	32,488.93	82,224,862.91	0.99733386	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	52,133,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	39,411,545.42	0.41933421	12,722,360.34
1E-A2	93,986,000.00	52,133,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	39,411,545.42	0.41933421	12,722,360.34
1E-A3	93,986,000.00	52,133,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	39,411,545.42	0.41933421	12,722,360.34
1E-A4	93,986,000.00	52,133,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	39,411,545.42	0.41933421	12,722,360.34
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-Jul-2020
 09-Jul-2020 11:25:11 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	146,119,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	133,397,545.42	0.70966711	12,722,360.34
1E-D2	187,972,000.00	146,119,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	133,397,545.42	0.70966711	12,722,360.34
1E-D3	187,972,000.00	146,119,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	133,397,545.42	0.70966711	12,722,360.34
1E-D4	187,972,000.00	146,119,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	133,397,545.42	0.70966711	12,722,360.34
1E-D5	187,972,000.00	146,119,905.76	694,087.31	12,028,273.03	0.00	0.00	12,722,360.34	133,397,545.42	0.70966711	12,722,360.34
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	9,204,856,098.86	15,164,189.76	400,751,525.79	0.00	0.00	415,915,715.54	8,788,940,383.32	0.59184728	415,915,715.54
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	23,672,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	5,046,429.96	0.04228545	18,625,855.96
2M-AH	6,282,140.00	1,246,104.59	35,786.32	944,675.17	0.00	0.00	980,461.49	265,643.11	0.04228545	980,461.49
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	265,304,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	246,678,429.96	0.68336897	18,625,855.96

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:11 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	13,964,214.59	35,786.32	944,675.17	0.00	0.00	980,461.49	12,983,753.11	0.68334644	980,461.49
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	118,162.69	118,162.69	77,427,602.31	0.99847622	0.00
2A-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	23,672,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	5,046,429.96	0.04228545	18,625,855.96
2E-A2	119,342,000.00	23,672,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	5,046,429.96	0.04228545	18,625,855.96
2E-A3	119,342,000.00	23,672,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	5,046,429.96	0.04228545	18,625,855.96
2E-A4	119,342,000.00	23,672,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	5,046,429.96	0.04228545	18,625,855.96
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	144,488,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	125,862,429.96	0.52408177	18,625,855.96
2E-D2	240,158,000.00	144,488,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	125,862,429.96	0.52408177	18,625,855.96
2E-D3	240,158,000.00	144,488,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	125,862,429.96	0.52408177	18,625,855.96
2E-D4	240,158,000.00	144,488,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	125,862,429.96	0.52408177	18,625,855.96
2E-D5	240,158,000.00	144,488,285.93	679,833.69	17,946,022.27	0.00	0.00	18,625,855.96	125,862,429.96	0.52408177	18,625,855.96

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:11 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	26,691,951,421.07	48,765,284.36	1,051,701,469.26	0.00	150,651.62	1,100,617,405.20	25,591,334,015.75	0.64730404	1,100,466,753.58

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:12 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	660.71979943	1.15640552	20.05231654	0.00000000	0.00000000	21.20872205	639.51107737	0.63951108	21.20872205
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	554.69863341	7.38500745	127.97941215	0.00000000	0.00000000	135.36441959	419.33421382	0.41933421	135.36441959
1M-AH	4,947,606.00	554.69863405	7.38500802	127.97941267	0.00000000	0.00000000	135.36441867	419.33421335	0.41933421	135.36441867
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	851.56621114	2.46166915	42.65980405	0.00000000	0.00000000	45.12147320	806.44473794	0.80644474	45.12147320
1M-2H	14,842,818.00	851.56621135	2.46166934	42.65980422	0.00000000	0.00000000	45.12147289	806.44473778	0.80644474	45.12147289
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	997.72792886	0.00000000	0.00000000	0.00000000	0.39406949	0.39406949	997.33385937	0.99733386	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	554.69863341	7.38500745	127.97941215	0.00000000	0.00000000	135.36441959	419.33421382	0.41933421	135.36441959
1E-A2	93,986,000.00	554.69863341	7.38500745	127.97941215	0.00000000	0.00000000	135.36441959	419.33421382	0.41933421	135.36441959
1E-A3	93,986,000.00	554.69863341	7.38500745	127.97941215	0.00000000	0.00000000	135.36441959	419.33421382	0.41933421	135.36441959
1E-A4	93,986,000.00	554.69863341	7.38500745	127.97941215	0.00000000	0.00000000	135.36441959	419.33421382	0.41933421	135.36441959
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-Jul-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	777.34931671	3.69250372	63.98970607	0.00000000	0.00000000	67.68220980	709.66710691	0.70966711	67.68220980
1E-D2	187,972,000.00	777.34931671	3.69250372	63.98970607	0.00000000	0.00000000	67.68220980	709.66710691	0.70966711	67.68220980
1E-D3	187,972,000.00	777.34931671	3.69250372	63.98970607	0.00000000	0.00000000	67.68220980	709.66710691	0.70966711	67.68220980
1E-D4	187,972,000.00	777.34931671	3.69250372	63.98970607	0.00000000	0.00000000	67.68220980	709.66710691	0.70966711	67.68220980
1E-D5	187,972,000.00	777.34931671	3.69250372	63.98970607	0.00000000	0.00000000	67.68220980	709.66710691	0.70966711	67.68220980
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	619.85504384	1.02115659	26.98660923	0.00000000	0.00000000	28.00776583	591.84727801	0.59184728	28.00776583
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	198.35670535	5.69651665	150.37474041	0.00000000	0.00000000	156.07125706	42.28544821	0.04228545	156.07125706
2M-AH	6,282,140.00	198.35670488	5.69651743	150.37474014	0.00000000	0.00000000	156.07125757	42.28544891	0.04228545	156.07125757
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	734.96785345	1.88333146	49.71555367	0.00000000	0.00000000	51.59888513	683.36896829	0.68336897	51.59888513

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	734.94899225	1.88346574	49.71909159	0.00000000	0.00000000	51.60255733	683.34643544	0.68334644	51.60255733
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	1.52378005	1.52378005	998.47621995	0.99847622	0.00000000
2A-11	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-12	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-13	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-14	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-11	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-12	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-13	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-14	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-11	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-12	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-13	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-14	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	198.35670535	5.69651665	150.37474041	0.00000000	0.00000000	156.07125706	42.28544821	0.04228545	156.07125706
2E-A2	119,342,000.00	198.35670535	5.69651665	150.37474041	0.00000000	0.00000000	156.07125706	42.28544821	0.04228545	156.07125706
2E-A3	119,342,000.00	198.35670535	5.69651665	150.37474041	0.00000000	0.00000000	156.07125706	42.28544821	0.04228545	156.07125706
2E-A4	119,342,000.00	198.35670535	5.69651665	150.37474041	0.00000000	0.00000000	156.07125706	42.28544821	0.04228545	156.07125706
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	601.63844606	2.83077678	74.72589824	0.00000000	0.00000000	77.55667502	524.08177100	0.52408177	77.55667502
2E-D2	240,158,000.00	601.63844606	2.83077678	74.72589824	0.00000000	0.00000000	77.55667502	524.08177100	0.52408177	77.55667502
2E-D3	240,158,000.00	601.63844606	2.83077678	74.72589824	0.00000000	0.00000000	77.55667502	524.08177100	0.52408177	77.55667502
2E-D4	240,158,000.00	601.63844606	2.83077678	74.72589824	0.00000000	0.00000000	77.55667502	524.08177100	0.52408177	77.55667502
2E-D5	240,158,000.00	601.63844606	2.83077678	74.72589824	0.00000000	0.00000000	77.55667502	524.08177100	0.52408177	77.55667502

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Principal Distribution Factors Statement

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:12 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
1A-H	N/A	N/A	0.00000 %	10,480,571,946.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,144,151,669.87
1M-1	N/A	N/A	0.93450 %	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	06/25/20 - 07/26/20	32	2.83450 %	52,133,905.76	131,354.27	0.00	0.00	0.00	0.00	131,354.27	0.00	39,411,545.42
1M-AH	N/A	N/A	0.00000 %	2,744,430.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,074,700.47
1M-2B	06/25/20 - 07/26/20	32	2.83450 %	93,986,000.00	236,802.95	0.00	0.00	0.00	0.00	236,802.95	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	06/25/20 - 07/26/20	32	2.83450 %	93,986,000.00	236,802.95	0.00	0.00	0.00	0.00	236,802.95	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	06/25/20 - 07/26/20	32	2.83450 %	240,105,905.76	604,960.17	0.00	0.00	0.00	0.00	604,960.17	0.00	227,383,545.42
1M-2H	N/A	N/A	0.00000 %	12,639,642.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,969,912.47
1B-1	06/25/20 - 07/26/20	32	4.33450 %	78,322,000.00	301,765.96	0.00	0.00	0.00	0.00	301,765.96	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,257,351.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,224,862.91
1A-11	06/25/20 - 07/26/20	32	1.80000 %	52,133,905.76	83,414.25	0.00	0.00	0.00	0.00	83,414.25	0.00	39,411,545.42
1A-12	06/25/20 - 07/26/20	32	1.40000 %	52,133,905.76	64,877.75	0.00	0.00	0.00	0.00	64,877.75	0.00	39,411,545.42
1A-13	06/25/20 - 07/26/20	32	1.00000 %	52,133,905.76	46,341.25	0.00	0.00	0.00	0.00	46,341.25	0.00	39,411,545.42
1A-14	06/25/20 - 07/26/20	32	0.60000 %	52,133,905.76	27,804.75	0.00	0.00	0.00	0.00	27,804.75	0.00	39,411,545.42
1B-11	06/25/20 - 07/26/20	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1B-12	06/25/20 - 07/26/20	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1B-13	06/25/20 - 07/26/20	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1B-14	06/25/20 - 07/26/20	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1C-11	06/25/20 - 07/26/20	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1C-12	06/25/20 - 07/26/20	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1C-13	06/25/20 - 07/26/20	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1C-14	06/25/20 - 07/26/20	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1E-A1	06/25/20 - 07/26/20	32	1.03450 %	52,133,905.76	47,940.02	0.00	0.00	0.00	0.00	47,940.02	0.00	39,411,545.42
1E-A2	06/25/20 - 07/26/20	32	1.43450 %	52,133,905.76	66,476.52	0.00	0.00	0.00	0.00	66,476.52	0.00	39,411,545.42
1E-A3	06/25/20 - 07/26/20	32	1.83450 %	52,133,905.76	85,013.02	0.00	0.00	0.00	0.00	85,013.02	0.00	39,411,545.42
1E-A4	06/25/20 - 07/26/20	32	2.23450 %	52,133,905.76	103,549.52	0.00	0.00	0.00	0.00	103,549.52	0.00	39,411,545.42
1E-B1	06/25/20 - 07/26/20	32	1.03450 %	93,986,000.00	86,425.35	0.00	0.00	0.00	0.00	86,425.35	0.00	93,986,000.00
1E-B2	06/25/20 - 07/26/20	32	1.43450 %	93,986,000.00	119,842.59	0.00	0.00	0.00	0.00	119,842.59	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:12 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	06/25/20 - 07/26/20	32	1.83450 %	93,986,000.00	153,259.84	0.00	0.00	0.00	0.00	153,259.84	0.00	93,986,000.00
1E-B4	06/25/20 - 07/26/20	32	2.23450 %	93,986,000.00	186,677.08	0.00	0.00	0.00	0.00	186,677.08	0.00	93,986,000.00
1E-C1	06/25/20 - 07/26/20	32	1.03450 %	93,986,000.00	86,425.35	0.00	0.00	0.00	0.00	86,425.35	0.00	93,986,000.00
1E-C2	06/25/20 - 07/26/20	32	1.43450 %	93,986,000.00	119,842.59	0.00	0.00	0.00	0.00	119,842.59	0.00	93,986,000.00
1E-C3	06/25/20 - 07/26/20	32	1.83450 %	93,986,000.00	153,259.84	0.00	0.00	0.00	0.00	153,259.84	0.00	93,986,000.00
1E-C4	06/25/20 - 07/26/20	32	2.23450 %	93,986,000.00	186,677.08	0.00	0.00	0.00	0.00	186,677.08	0.00	93,986,000.00
1E-D1	06/25/20 - 07/26/20	32	1.03450 %	146,119,905.76	134,365.37	0.00	0.00	0.00	0.00	134,365.37	0.00	133,397,545.42
1E-D2	06/25/20 - 07/26/20	32	1.43450 %	146,119,905.76	186,319.12	0.00	0.00	0.00	0.00	186,319.12	0.00	133,397,545.42
1E-D3	06/25/20 - 07/26/20	32	1.83450 %	146,119,905.76	238,272.86	0.00	0.00	0.00	0.00	238,272.86	0.00	133,397,545.42
1E-D4	06/25/20 - 07/26/20	32	2.23450 %	146,119,905.76	290,226.60	0.00	0.00	0.00	0.00	290,226.60	0.00	133,397,545.42
1E-D5	06/25/20 - 07/26/20	32	2.83450 %	146,119,905.76	368,157.22	0.00	0.00	0.00	0.00	368,157.22	0.00	133,397,545.42
1E-F1	06/25/20 - 07/26/20	32	1.03450 %	187,972,000.00	172,850.70	0.00	0.00	0.00	0.00	172,850.70	0.00	187,972,000.00
1E-F2	06/25/20 - 07/26/20	32	1.43450 %	187,972,000.00	239,685.19	0.00	0.00	0.00	0.00	239,685.19	0.00	187,972,000.00
1E-F3	06/25/20 - 07/26/20	32	1.83450 %	187,972,000.00	306,519.67	0.00	0.00	0.00	0.00	306,519.67	0.00	187,972,000.00
1E-F4	06/25/20 - 07/26/20	32	2.23450 %	187,972,000.00	373,354.16	0.00	0.00	0.00	0.00	373,354.16	0.00	187,972,000.00
1E-F5	06/25/20 - 07/26/20	32	2.83450 %	187,972,000.00	473,605.90	0.00	0.00	0.00	0.00	473,605.90	0.00	187,972,000.00
1X-1	06/25/20 - 07/26/20	32	1.80000 %	146,119,905.76	233,791.85	0.00	0.00	0.00	0.00	233,791.85	0.00	133,397,545.42
1X-2	06/25/20 - 07/26/20	32	1.40000 %	146,119,905.76	181,838.10	0.00	0.00	0.00	0.00	181,838.10	0.00	133,397,545.42
1X-3	06/25/20 - 07/26/20	32	1.00000 %	146,119,905.76	129,884.36	0.00	0.00	0.00	0.00	129,884.36	0.00	133,397,545.42
1X-4	06/25/20 - 07/26/20	32	0.60000 %	146,119,905.76	77,930.62	0.00	0.00	0.00	0.00	77,930.62	0.00	133,397,545.42
1Y-1	06/25/20 - 07/26/20	32	1.80000 %	187,972,000.00	300,755.20	0.00	0.00	0.00	0.00	300,755.20	0.00	187,972,000.00
1Y-2	06/25/20 - 07/26/20	32	1.40000 %	187,972,000.00	233,920.71	0.00	0.00	0.00	0.00	233,920.71	0.00	187,972,000.00
1Y-3	06/25/20 - 07/26/20	32	1.00000 %	187,972,000.00	167,086.22	0.00	0.00	0.00	0.00	167,086.22	0.00	187,972,000.00
1Y-4	06/25/20 - 07/26/20	32	0.60000 %	187,972,000.00	100,251.73	0.00	0.00	0.00	0.00	100,251.73	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	9,204,856,098.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,788,940,383.32
2M-1	N/A	N/A	0.93450 %	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	06/25/20 - 07/26/20	32	2.98450 %	23,672,285.93	62,799.94	0.00	0.00	0.00	0.00	62,799.94	0.00	5,046,429.96
2M-AH	N/A	N/A	0.00000 %	1,246,104.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	265,643.11
2M-2B	06/25/20 - 07/26/20	32	2.98450 %	120,816,000.00	320,511.42	0.00	0.00	0.00	0.00	320,511.42	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	06/25/20 - 07/26/20	32	2.98450 %	120,816,000.00	320,511.42	0.00	0.00	0.00	0.00	320,511.42	0.00	120,816,000.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:12 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	0.0000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	06/25/20 - 07/26/20	32	2.98450 %	265,304,285.93	703,822.79	0.00	0.00	0.00	0.00	703,822.79	0.00	246,678,429.96
2M-2H	N/A	N/A	0.00000 %	13,964,214.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,983,753.11
2B-1	06/25/20 - 07/26/20	32	4.63450 %	73,668,000.00	303,479.42	0.00	0.00	0.00	0.00	303,479.42	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	77,427,602.31
2A-I1	06/25/20 - 07/26/20	32	1.80000 %	23,672,285.93	37,875.66	0.00	0.00	0.00	0.00	37,875.66	0.00	5,046,429.96
2A-I2	06/25/20 - 07/26/20	32	1.40000 %	23,672,285.93	29,458.84	0.00	0.00	0.00	0.00	29,458.84	0.00	5,046,429.96
2A-I3	06/25/20 - 07/26/20	32	1.00000 %	23,672,285.93	21,042.03	0.00	0.00	0.00	0.00	21,042.03	0.00	5,046,429.96
2A-I4	06/25/20 - 07/26/20	32	0.60000 %	23,672,285.93	12,625.22	0.00	0.00	0.00	0.00	12,625.22	0.00	5,046,429.96
2B-I1	06/25/20 - 07/26/20	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2B-I2	06/25/20 - 07/26/20	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2B-I3	06/25/20 - 07/26/20	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2B-I4	06/25/20 - 07/26/20	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2C-I1	06/25/20 - 07/26/20	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2C-I2	06/25/20 - 07/26/20	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2C-I3	06/25/20 - 07/26/20	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2C-I4	06/25/20 - 07/26/20	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2E-A1	06/25/20 - 07/26/20	32	1.18450 %	23,672,285.93	24,924.29	0.00	0.00	0.00	0.00	24,924.29	0.00	5,046,429.96
2E-A2	06/25/20 - 07/26/20	32	1.58450 %	23,672,285.93	33,341.10	0.00	0.00	0.00	0.00	33,341.10	0.00	5,046,429.96
2E-A3	06/25/20 - 07/26/20	32	1.98450 %	23,672,285.93	41,757.91	0.00	0.00	0.00	0.00	41,757.91	0.00	5,046,429.96
2E-A4	06/25/20 - 07/26/20	32	2.38450 %	23,672,285.93	50,174.73	0.00	0.00	0.00	0.00	50,174.73	0.00	5,046,429.96
2E-B1	06/25/20 - 07/26/20	32	1.18450 %	120,816,000.00	127,205.82	0.00	0.00	0.00	0.00	127,205.82	0.00	120,816,000.00
2E-B2	06/25/20 - 07/26/20	32	1.58450 %	120,816,000.00	170,162.62	0.00	0.00	0.00	0.00	170,162.62	0.00	120,816,000.00
2E-B3	06/25/20 - 07/26/20	32	1.98450 %	120,816,000.00	213,119.42	0.00	0.00	0.00	0.00	213,119.42	0.00	120,816,000.00
2E-B4	06/25/20 - 07/26/20	32	2.38450 %	120,816,000.00	256,076.22	0.00	0.00	0.00	0.00	256,076.22	0.00	120,816,000.00
2E-C1	06/25/20 - 07/26/20	32	1.18450 %	120,816,000.00	127,205.82	0.00	0.00	0.00	0.00	127,205.82	0.00	120,816,000.00
2E-C2	06/25/20 - 07/26/20	32	1.58450 %	120,816,000.00	170,162.62	0.00	0.00	0.00	0.00	170,162.62	0.00	120,816,000.00
2E-C3	06/25/20 - 07/26/20	32	1.98450 %	120,816,000.00	213,119.42	0.00	0.00	0.00	0.00	213,119.42	0.00	120,816,000.00
2E-C4	06/25/20 - 07/26/20	32	2.38450 %	120,816,000.00	256,076.22	0.00	0.00	0.00	0.00	256,076.22	0.00	120,816,000.00
2E-D1	06/25/20 - 07/26/20	32	1.18450 %	144,488,285.93	152,130.11	0.00	0.00	0.00	0.00	152,130.11	0.00	125,862,429.96
2E-D2	06/25/20 - 07/26/20	32	1.58450 %	144,488,285.93	203,503.72	0.00	0.00	0.00	0.00	203,503.72	0.00	125,862,429.96

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:12 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	06/25/20 - 07/26/20	32	1.98450 %	144,488,285.93	254,877.34	0.00	0.00	0.00	0.00	254,877.34	0.00	125,862,429.96
2E-D4	06/25/20 - 07/26/20	32	2.38450 %	144,488,285.93	306,250.95	0.00	0.00	0.00	0.00	306,250.95	0.00	125,862,429.96
2E-D5	06/25/20 - 07/26/20	32	2.98450 %	144,488,285.93	383,311.37	0.00	0.00	0.00	0.00	383,311.37	0.00	125,862,429.96
2E-F1	06/25/20 - 07/26/20	32	1.18450 %	241,632,000.00	254,411.65	0.00	0.00	0.00	0.00	254,411.65	0.00	241,632,000.00
2E-F2	06/25/20 - 07/26/20	32	1.58450 %	241,632,000.00	340,325.25	0.00	0.00	0.00	0.00	340,325.25	0.00	241,632,000.00
2E-F3	06/25/20 - 07/26/20	32	1.98450 %	241,632,000.00	426,238.85	0.00	0.00	0.00	0.00	426,238.85	0.00	241,632,000.00
2E-F4	06/25/20 - 07/26/20	32	2.38450 %	241,632,000.00	512,152.45	0.00	0.00	0.00	0.00	512,152.45	0.00	241,632,000.00
2E-F5	06/25/20 - 07/26/20	32	2.98450 %	241,632,000.00	641,022.85	0.00	0.00	0.00	0.00	641,022.85	0.00	241,632,000.00
2X-1	06/25/20 - 07/26/20	32	1.80000 %	144,488,285.93	231,181.26	0.00	0.00	0.00	0.00	231,181.26	0.00	125,862,429.96
2X-2	06/25/20 - 07/26/20	32	1.40000 %	144,488,285.93	179,807.64	0.00	0.00	0.00	0.00	179,807.64	0.00	125,862,429.96
2X-3	06/25/20 - 07/26/20	32	1.00000 %	144,488,285.93	128,434.03	0.00	0.00	0.00	0.00	128,434.03	0.00	125,862,429.96
2X-4	06/25/20 - 07/26/20	32	0.60000 %	144,488,285.93	77,060.42	0.00	0.00	0.00	0.00	77,060.42	0.00	125,862,429.96
2Y-1	06/25/20 - 07/26/20	32	1.80000 %	241,632,000.00	386,611.20	0.00	0.00	0.00	0.00	386,611.20	0.00	241,632,000.00
2Y-2	06/25/20 - 07/26/20	32	1.40000 %	241,632,000.00	300,697.60	0.00	0.00	0.00	0.00	300,697.60	0.00	241,632,000.00
2Y-3	06/25/20 - 07/26/20	32	1.00000 %	241,632,000.00	214,784.00	0.00	0.00	0.00	0.00	214,784.00	0.00	241,632,000.00
2Y-4	06/25/20 - 07/26/20	32	0.60000 %	241,632,000.00	128,870.40	0.00	0.00	0.00	0.00	128,870.40	0.00	241,632,000.00
Totals					17,788,429.78	0.00	0.00	0.00	0.00	17,788,429.78	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:12 AM

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 %	660.71979943	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	639.51107737
1M-1	156,644,000.00	0.93450 %	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	2.83450 %	554.69863341	1.39759400	0.00000000	0.00000000	0.00000000	0.00000000	1.39759400	0.00000000	419.33421382
1M-AH	4,947,606.00	0.00000 %	554.69863405	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	419.33421335
1M-2B	93,986,000.00	2.83450 %	1000.00000000	2.51955557	0.00000000	0.00000000	0.00000000	0.00000000	2.51955557	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	2.83450 %	1000.00000000	2.51955557	0.00000000	0.00000000	0.00000000	0.00000000	2.51955557	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	2.83450 %	851.56621114	2.14556838	0.00000000	0.00000000	0.00000000	0.00000000	2.14556838	0.00000000	806.44473794
1M-2H	14,842,818.00	0.00000 %	851.56621135	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	806.44473778
1B-1	78,322,000.00	4.33450 %	1000.00000000	3.85288884	0.00000000	0.00000000	0.00000000	0.00000000	3.85288884	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 %	997.72792886	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.33385937
1A-I1	0.00	1.80000 %	554.69863341	0.88751782	0.00000000	0.00000000	0.00000000	0.00000000	0.88751782	0.00000000	419.33421382
1A-I2	0.00	1.40000 %	554.69863341	0.69029164	0.00000000	0.00000000	0.00000000	0.00000000	0.69029164	0.00000000	419.33421382
1A-I3	0.00	1.00000 %	554.69863341	0.49306546	0.00000000	0.00000000	0.00000000	0.00000000	0.49306546	0.00000000	419.33421382
1A-I4	0.00	0.60000 %	554.69863341	0.29583927	0.00000000	0.00000000	0.00000000	0.00000000	0.29583927	0.00000000	419.33421382
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	1.03450 %	554.69863341	0.51007618	0.00000000	0.00000000	0.00000000	0.00000000	0.51007618	0.00000000	419.33421382
1E-A2	93,986,000.00	1.43450 %	554.69863341	0.70730236	0.00000000	0.00000000	0.00000000	0.00000000	0.70730236	0.00000000	419.33421382
1E-A3	93,986,000.00	1.83450 %	554.69863341	0.90452855	0.00000000	0.00000000	0.00000000	0.00000000	0.90452855	0.00000000	419.33421382

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.23450 %	554.69863341	1.10175473	0.00000000	0.00000000	0.00000000	0.00000000	1.10175473	0.00000000	419.33421382
1E-B1	93,986,000.00	1.03450 %	1000.00000000	0.91955557	0.00000000	0.00000000	0.00000000	0.00000000	0.91955557	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.43450 %	1000.00000000	1.27511108	0.00000000	0.00000000	0.00000000	0.00000000	1.27511108	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.83450 %	1000.00000000	1.63066670	0.00000000	0.00000000	0.00000000	0.00000000	1.63066670	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.23450 %	1000.00000000	1.98622220	0.00000000	0.00000000	0.00000000	0.00000000	1.98622220	0.00000000	1000.00000000
1E-C1	93,986,000.00	1.03450 %	1000.00000000	0.91955557	0.00000000	0.00000000	0.00000000	0.00000000	0.91955557	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.43450 %	1000.00000000	1.27511108	0.00000000	0.00000000	0.00000000	0.00000000	1.27511108	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.83450 %	1000.00000000	1.63066670	0.00000000	0.00000000	0.00000000	0.00000000	1.63066670	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.23450 %	1000.00000000	1.98622220	0.00000000	0.00000000	0.00000000	0.00000000	1.98622220	0.00000000	1000.00000000
1E-D1	187,972,000.00	1.03450 %	777.34931671	0.71481588	0.00000000	0.00000000	0.00000000	0.00000000	0.71481588	0.00000000	709.66710691
1E-D2	187,972,000.00	1.43450 %	777.34931671	0.99120678	0.00000000	0.00000000	0.00000000	0.00000000	0.99120678	0.00000000	709.66710691
1E-D3	187,972,000.00	1.83450 %	777.34931671	1.26759762	0.00000000	0.00000000	0.00000000	0.00000000	1.26759762	0.00000000	709.66710691
1E-D4	187,972,000.00	2.23450 %	777.34931671	1.54398847	0.00000000	0.00000000	0.00000000	0.00000000	1.54398847	0.00000000	709.66710691
1E-D5	187,972,000.00	2.83450 %	777.34931671	1.95857479	0.00000000	0.00000000	0.00000000	0.00000000	1.95857479	0.00000000	709.66710691
1E-F1	187,972,000.00	1.03450 %	1000.00000000	0.91955557	0.00000000	0.00000000	0.00000000	0.00000000	0.91955557	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.43450 %	1000.00000000	1.27511113	0.00000000	0.00000000	0.00000000	0.00000000	1.27511113	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.83450 %	1000.00000000	1.63066664	0.00000000	0.00000000	0.00000000	0.00000000	1.63066664	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.23450 %	1000.00000000	1.98622220	0.00000000	0.00000000	0.00000000	0.00000000	1.98622220	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.83450 %	1000.00000000	2.51955557	0.00000000	0.00000000	0.00000000	0.00000000	2.51955557	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	777.34931671	1.24375891	0.00000000	0.00000000	0.00000000	0.00000000	1.24375891	0.00000000	709.66710691
1X-2	0.00	1.40000 %	777.34931671	0.96736801	0.00000000	0.00000000	0.00000000	0.00000000	0.96736801	0.00000000	709.66710691
1X-3	0.00	1.00000 %	777.34931671	0.69097717	0.00000000	0.00000000	0.00000000	0.00000000	0.69097717	0.00000000	709.66710691
1X-4	0.00	0.60000 %	777.34931671	0.41458632	0.00000000	0.00000000	0.00000000	0.00000000	0.41458632	0.00000000	709.66710691
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	619.85504384	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	591.84727801
2M-1	117,869,000.00	0.93450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-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	2.9845 %	198.35670535	0.52621826	0.00000000	0.00000000	0.00000000	0.00000000	0.52621826	0.00000000	42.28544821
2M-AH	6,282,140.00	0.0000 %	198.35670488	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	42.28544891
2M-2B	120,816,000.00	2.9845 %	1000.00000000	2.65288886	0.00000000	0.00000000	0.00000000	0.00000000	2.65288886	0.00000000	1000.00000000
2M-BH	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-2C	120,816,000.00	2.9845 %	1000.00000000	2.65288886	0.00000000	0.00000000	0.00000000	0.00000000	2.65288886	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	2.9845 %	734.96785345	1.94978805	0.00000000	0.00000000	0.00000000	0.00000000	1.94978805	0.00000000	683.36896829
2M-2H	19,000,250.00	0.0000 %	734.94899225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	683.34643544
2B-1	73,668,000.00	4.6345 %	1000.00000000	4.11955557	0.00000000	0.00000000	0.00000000	0.00000000	4.11955557	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	998.47621995
2A-I1	0.00	1.8000 %	198.35670535	0.31737075	0.00000000	0.00000000	0.00000000	0.00000000	0.31737075	0.00000000	42.28544821
2A-I2	0.00	1.4000 %	198.35670535	0.24684386	0.00000000	0.00000000	0.00000000	0.00000000	0.24684386	0.00000000	42.28544821
2A-I3	0.00	1.0000 %	198.35670535	0.17631706	0.00000000	0.00000000	0.00000000	0.00000000	0.17631706	0.00000000	42.28544821
2A-I4	0.00	0.6000 %	198.35670535	0.10579025	0.00000000	0.00000000	0.00000000	0.00000000	0.10579025	0.00000000	42.28544821
2B-I1	0.00	1.8000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.4000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2B-I3	0.00	1.0000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2B-I4	0.00	0.6000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2C-I1	0.00	1.8000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.1845 %	198.35670535	0.20884760	0.00000000	0.00000000	0.00000000	0.00000000	0.20884760	0.00000000	42.28544821
2E-A2	119,342,000.00	1.5845 %	198.35670535	0.27937440	0.00000000	0.00000000	0.00000000	0.00000000	0.27937440	0.00000000	42.28544821
2E-A3	119,342,000.00	1.9845 %	198.35670535	0.34990121	0.00000000	0.00000000	0.00000000	0.00000000	0.34990121	0.00000000	42.28544821
2E-A4	119,342,000.00	2.3845 %	198.35670535	0.42042810	0.00000000	0.00000000	0.00000000	0.00000000	0.42042810	0.00000000	42.28544821
2E-B1	120,816,000.00	1.1845 %	1000.00000000	1.05288886	0.00000000	0.00000000	0.00000000	0.00000000	1.05288886	0.00000000	1000.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.58450 %	1000.00000000	1.40844441	0.00000000	0.00000000	0.00000000	0.00000000	1.40844441	0.00000000	1000.00000000
2E-B3	120,816,000.00	1.98450 %	1000.00000000	1.76399997	0.00000000	0.00000000	0.00000000	0.00000000	1.76399997	0.00000000	1000.00000000
2E-B4	120,816,000.00	2.38450 %	1000.00000000	2.11955552	0.00000000	0.00000000	0.00000000	0.00000000	2.11955552	0.00000000	1000.00000000
2E-C1	120,816,000.00	1.18450 %	1000.00000000	1.05288886	0.00000000	0.00000000	0.00000000	0.00000000	1.05288886	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.58450 %	1000.00000000	1.40844441	0.00000000	0.00000000	0.00000000	0.00000000	1.40844441	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.98450 %	1000.00000000	1.76399997	0.00000000	0.00000000	0.00000000	0.00000000	1.76399997	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.38450 %	1000.00000000	2.11955552	0.00000000	0.00000000	0.00000000	0.00000000	2.11955552	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.18450 %	601.63844606	0.63345843	0.00000000	0.00000000	0.00000000	0.00000000	0.63345843	0.00000000	524.08177100
2E-D2	240,158,000.00	1.58450 %	601.63844606	0.84737431	0.00000000	0.00000000	0.00000000	0.00000000	0.84737431	0.00000000	524.08177100
2E-D3	240,158,000.00	1.98450 %	601.63844606	1.06129023	0.00000000	0.00000000	0.00000000	0.00000000	1.06129023	0.00000000	524.08177100
2E-D4	240,158,000.00	2.38450 %	601.63844606	1.27520611	0.00000000	0.00000000	0.00000000	0.00000000	1.27520611	0.00000000	524.08177100
2E-D5	240,158,000.00	2.98450 %	601.63844606	1.59607996	0.00000000	0.00000000	0.00000000	0.00000000	1.59607996	0.00000000	524.08177100
2E-F1	241,632,000.00	1.18450 %	1000.00000000	1.05288890	0.00000000	0.00000000	0.00000000	0.00000000	1.05288890	0.00000000	1000.00000000
2E-F2	241,632,000.00	1.58450 %	1000.00000000	1.40844445	0.00000000	0.00000000	0.00000000	0.00000000	1.40844445	0.00000000	1000.00000000
2E-F3	241,632,000.00	1.98450 %	1000.00000000	1.76400001	0.00000000	0.00000000	0.00000000	0.00000000	1.76400001	0.00000000	1000.00000000
2E-F4	241,632,000.00	2.38450 %	1000.00000000	2.11955556	0.00000000	0.00000000	0.00000000	0.00000000	2.11955556	0.00000000	1000.00000000
2E-F5	241,632,000.00	2.98450 %	1000.00000000	2.65288890	0.00000000	0.00000000	0.00000000	0.00000000	2.65288890	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	601.63844606	0.96262152	0.00000000	0.00000000	0.00000000	0.00000000	0.96262152	0.00000000	524.08177100
2X-2	0.00	1.40000 %	601.63844606	0.74870560	0.00000000	0.00000000	0.00000000	0.00000000	0.74870560	0.00000000	524.08177100
2X-3	0.00	1.00000 %	601.63844606	0.53478972	0.00000000	0.00000000	0.00000000	0.00000000	0.53478972	0.00000000	524.08177100
2X-4	0.00	0.60000 %	601.63844606	0.32087384	0.00000000	0.00000000	0.00000000	0.00000000	0.32087384	0.00000000	524.08177100
2Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	33,462,478.82
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(181,067.52)
Total Deposits	33,281,411.30
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	33,262,244.64
Total Withdrawals (Pool Distribution Amount)	33,281,411.30
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	0.184500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	349,844,855.23
Total Principal Reduction Cumulative	5,940,759,740.30
Scheduled Principal Current	19,073,940.15
Scheduled Principal Cumulative	799,901,898.69
Unscheduled Principal Current	330,738,426.15
Unscheduled Principal Cumulative	5,140,638,032.52
Senior Reduction Amount	336,420,276.14
Subordinate Reduction Amount	13,392,090.16
Calculated Tranche Write-Down Amount	32,488.93
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,729.09
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,624.60
Group 2	
Total Principal Reduction Current	435,670,611.58
Total Principal Reduction Cumulative	6,305,577,102.30
Scheduled Principal Current	15,879,809.76
Scheduled Principal Cumulative	715,295,692.11
Unscheduled Principal Current	419,642,223.23
Unscheduled Principal Cumulative	5,590,165,817.98
Senior Reduction Amount	415,915,715.54
Subordinate Reduction Amount	19,606,317.45
Calculated Tranche Write-Down Amount	118,162.41
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	30,298.86
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	50120
Period Reference Pool Removal Loan Count	1293
Period Ending Loan Count	48827
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	10,548,174,664.36
Period PIF Loan Count Current	1291
PIF Loan Count Cumulative	20471
Period PIF Loan UPB Current	326,318,167.49
PIF Loan UPB Cumulative	4,888,270,309.73
Period Partial Prepayment Amount	5,090,851.16
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,504,410.31
Credit Event Amount Current	226,677.59
Credit Event Amount Cumulative	1,542,329.69
Total Active Modified Loan Count	256
Total Active Modified Loan UPB	57,249,152.84
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	46135
Period Reference Pool Removal Loan Count	1701
Period Ending Loan Count	44434
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	9,203,575,933.98
Period PIF Loan Count Current	1698
PIF Loan Count Cumulative	21969
Period PIF Loan UPB Current	416,668,049.56
PIF Loan UPB Cumulative	5,420,363,815.44
Period Partial Prepayment Amount	3,508,473.46
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	45
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	10,192,704.54
Credit Event Amount Current	600,896.82
Credit Event Amount Cumulative	6,785,397.95
Total Active Modified Loan Count	473
Total Active Modified Loan UPB	112,655,078.69
Structural Reporting	
Group 1	
Senior Percentage	96.169510%
Subordinate Percentage	3.830490%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.493523%
Subordinate Percentage	4.506477%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	3.830000 %	3.830000 %
1M-1	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-1H	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-2A	0.00	0.00	2.200000 %	3.330000 %	3.440000 %
1M-2B	0.00	0.00	1.600000 %	2.420000 %	2.500000 %
1M-2C	0.00	0.00	1.000000 %	1.510000 %	1.560000 %
1M-2	0.00	0.00	1.000000 %	1.510000 %	1.560000 %
1M-2H	0.00	0.00	1.000000 %	1.510000 %	1.560000 %
1B-1	0.00	0.00	0.500000 %	0.750000 %	0.780000 %
1B-1H	0.00	0.00	0.500000 %	0.750000 %	0.780000 %
1B-2H	32,488.93	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.510000 %	4.510000 %
2M-1	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-1H	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-2A	0.00	0.00	2.640000 %	4.250000 %	4.450000 %
2M-2B	0.00	0.00	1.820000 %	2.930000 %	3.070000 %
2M-2C	0.00	0.00	1.000000 %	1.610000 %	1.680000 %
2M-2	0.00	0.00	1.000000 %	1.610000 %	1.680000 %
2M-2H	0.00	0.00	1.000000 %	1.610000 %	1.680000 %
2B-1	0.00	0.00	0.500000 %	0.800000 %	0.840000 %
2B-1H	0.00	0.00	0.500000 %	0.800000 %	0.840000 %
2B-2H	118,162.69	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	2712	617,817,850.13	2.907968 %	3.127914 %
60 Days	2969	737,673,119.37	3.183539 %	3.734723 %
90 Days	279	65,535,605.96	0.299160 %	0.331796 %
120 Days	76	17,027,511.31	0.081492 %	0.086208 %
150 Days	63	13,589,053.88	0.067552 %	0.068799 %
180+ Days	258	52,800,046.97	0.276643 %	0.267318 %
Totals	6357	1,504,443,187.62	6.816354 %	7.616759 %

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Connecticut Avenue Securities

Credit-Linked Notes

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1303	298,546,587.82	2.668605 %	2.830315 %
60 Days	1440	370,907,940.15	2.949188 %	3.516323 %
90 Days	123	29,374,549.49	0.251910 %	0.278480 %
120 Days	38	7,905,506.55	0.077826 %	0.074947 %
150 Days	23	4,337,493.89	0.047105 %	0.041121 %
180+ Days	94	19,240,683.36	0.192516 %	0.182408 %
Totals	3021	730,312,761.26	6.187151 %	6.923594 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1409	319,271,262.31	3.170995 %	3.468991 %
60 Days	1529	366,765,179.22	3.441059 %	3.985029 %
90 Days	156	36,161,056.47	0.351083 %	0.392902 %
120 Days	38	9,122,004.76	0.085520 %	0.099114 %
150 Days	40	9,251,559.99	0.090021 %	0.100521 %
180+ Days	164	33,559,363.61	0.369087 %	0.364634 %
Totals	3336	774,130,426.36	7.507764 %	8.411192 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	6,508,081.97	3,729.09	0.057299
Group 2	268	65,892,207.44	30,298.86	0.045982

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043743840	152,541.77	161.95	0.106168
Group 1	0043747774	202,771.75	8.11	0.004000
Group 1	0043750423	276,406.74	268.08	0.096988
Group 1	0043762430	230,611.41	76.43	0.033142
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	182,056.32	60.44	0.033199
Group 1	0043765536	250,041.72	78.14	0.031251
Group 1	0043766893	479,749.17	255.14	0.053182
Group 1	0043773899	199,587.43	32.37	0.016218
Group 1	0043774094	186,295.41	319.93	0.171733
Group 1	0043775080	215,629.86	152.69	0.070811
Group 1	0043780989	88,436.56	72.96	0.082500
Group 1	0043781034	122,695.67	63.59	0.051827
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,724.04	133.53	0.066524
Group 1	0043793126	166,683.21	51.68	0.031005
Group 1	0043793312	463,573.01	312.31	0.067370
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043797152	112,685.27	35.12	0.031166
Group 1	0043797346	369,681.98	77.02	0.020834
Group 1	0043798911	92,687.69	96.55	0.104167
Group 1	0043801646	132,903.44	96.91	0.072918
Group 1	0043802890	287,651.03	153.85	0.053485
Group 1	0043806483	88,766.90	73.23	0.082497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043807625	355,849.14	430.90	0.121091
Group 1	0043808863	143,033.63	6.01	0.004202
Group 1	0043809028	390,924.87	447.93	0.114582
Group 2	0043810156	208,448.42	86.85	0.041665
Group 2	0043810281	374,053.03	254.97	0.068164
Group 2	0043810652	310,858.98	3.24	0.001042
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	59,672.03	30.37	0.050895
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812212	203,309.46	27.32	0.013438
Group 2	0043812860	106,150.95	1.50	0.001413
Group 2	0043813782	125,945.39	11.57	0.009187
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043813964	188,333.23	19.62	0.010418
Group 2	0043814490	322,204.19	59.53	0.018476
Group 2	0043814648	67,143.54	48.39	0.072069
Group 2	0043814923	321,354.59	23.29	0.007247
Group 2	0043815407	320,511.40	100.16	0.031250
Group 2	0043816083	235,594.22	108.59	0.046092
Group 2	0043816926	279,022.90	107.22	0.038427
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818443	34,375.22	18.48	0.053760
Group 2	0043818584	181,697.17	92.79	0.051068
Group 2	0043818673	162,002.84	16.88	0.010420
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	258,789.35	138.36	0.053464
Group 2	0043819360	119,300.28	136.70	0.114585
Group 2	0043819757	192,625.14	170.91	0.088727
Group 2	0043820331	161,732.51	84.24	0.052086
Group 2	0043820337	160,198.10	70.02	0.043708

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043820601	140,203.83	93.99	0.067038
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	224,706.84	163.66	0.072833
Group 2	0043820718	181,374.80	56.67	0.031245
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	423,410.77	88.21	0.020833
Group 2	0043822458	328,406.80	61.37	0.018687
Group 2	0043822741	154,646.66	43.48	0.028116
Group 2	0043823119	327,029.95	238.46	0.072917
Group 2	0043823305	319,387.84	125.81	0.039391
Group 2	0043823409	241,859.93	154.24	0.063772
Group 2	0043823412	252,379.57	111.43	0.044152
Group 2	0043823460	350,741.42	182.68	0.052084
Group 2	0043823780	134,890.20	13.27	0.009838
Group 2	0043824039	160,080.92	200.10	0.124999
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	136,883.40	85.55	0.062498
Group 2	0043825279	230,183.59	23.87	0.010370
Group 2	0043825287	352,642.75	83.82	0.023769
Group 2	0043825485	127,144.78	15.76	0.012395
Group 2	0043825510	213,712.27	89.05	0.041668
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	216,769.28	50.03	0.023080
Group 2	0043826271	336,316.42	92.47	0.027495
Group 2	0043826301	203,671.90	52.94	0.025993
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826571	274,061.71	285.48	0.104166
Group 2	0043826576	232,992.74	144.25	0.061912
Group 2	0043826648	92,893.15	40.39	0.043480
Group 2	0043827209	469,327.93	42.96	0.009154
Group 2	0043827268	241,980.95	27.93	0.011542

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043827505	246,257.37	45.50	0.018477
Group 2	0043827520	208,921.88	76.21	0.036478
Group 2	0043827637	277,920.07	28.95	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	135,276.04	56.37	0.041670
Group 2	0043828742	336,928.88	114.02	0.033841
Group 2	0043828856	73,846.84	27.81	0.037659
Group 2	0043828910	424,865.38	313.59	0.073809
Group 2	0043829022	188,332.71	105.24	0.055880
Group 2	0043829370	345,138.35	60.66	0.017576
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	153,660.32	26.53	0.017265
Group 2	0043830309	117,333.38	64.66	0.055108
Group 2	0043830443	372,424.13	149.68	0.040191
Group 2	0043830465	212,516.76	100.60	0.047337
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830677	91,231.51	47.52	0.052087
Group 2	0043830697	408,491.07	179.50	0.043942
Group 2	0043830892	386,991.00	69.73	0.018019
Group 2	0043831199	221,173.24	141.88	0.064149
Group 2	0043831210	224,471.61	21.33	0.009502
Group 2	0043831472	207,501.21	198.42	0.095624
Group 2	0043831606	361,737.72	93.65	0.025889
Group 2	0043832066	159,778.54	97.49	0.061016
Group 2	0043832276	322,740.64	100.86	0.031251
Group 2	0043832303	226,469.92	141.54	0.062498
Group 2	0043832701	218,746.18	159.50	0.072916
Group 2	0043832708	237,743.44	99.06	0.041667
Group 2	0043833586	169,271.88	109.20	0.064512
Group 2	0043833611	87,474.22	45.56	0.052084
Group 2	0043833686	189,944.25	79.14	0.041665
Group 2	0043833703	288,011.26	132.30	0.045936
Group 2	0043834118	139,303.82	57.17	0.041040
Group 2	0043834160	125,730.35	27.25	0.021673

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	201,549.82	149.51	0.074180
Group 2	0043834924	216,745.28	168.79	0.077875
Group 2	0043835128	291,710.49	120.64	0.041356
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	308,840.13	193.03	0.062502
Group 2	0043835530	214,219.38	44.63	0.020834
Group 2	0043835927	346,655.42	181.08	0.052236
Group 2	0043836074	79,012.48	117.12	0.148230
Group 2	0043836090	70,237.29	44.96	0.064012
Group 2	0043836131	632,892.32	516.99	0.081687
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	135,790.76	113.16	0.083334
Group 2	0043837118	135,318.89	64.23	0.047466
Group 2	0043837149	203,641.48	108.21	0.053138
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837415	420,642.91	111.53	0.026514
Group 2	0043837815	267,327.45	222.77	0.083332
Group 2	0043837876	181,239.51	5.99	0.003305
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	336,520.91	314.24	0.093379
Group 2	0043838945	197,975.56	255.56	0.129087
Group 2	0043839771	301,257.53	85.53	0.028391
Group 2	0043840171	364,718.07	151.07	0.041421
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840843	185,198.20	152.42	0.082301
Group 2	0043840986	310,510.26	388.14	0.125001
Group 2	0043841064	114,985.01	53.95	0.046919
Group 2	0043841176	264,466.11	87.17	0.032961
Group 2	0043841361	366,167.41	50.95	0.013914

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841387	147,248.13	66.09	0.044883
Group 2	0043841424	379,849.06	95.43	0.025123
Group 2	0043841754	262,944.51	152.77	0.058100
Group 2	0043841961	143,041.58	104.30	0.072916
Group 2	0043841995	113,209.25	15.91	0.014054
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	399,888.02	41.66	0.010418
Group 2	0043842682	282,061.48	117.53	0.041668
Group 2	0043842691	303,314.44	159.43	0.052563
Group 2	0043842734	280,098.84	156.62	0.055916
Group 2	0043842796	163,548.93	68.15	0.041669
Group 2	0043842906	207,539.64	281.04	0.135415
Group 2	0043843236	111,962.88	40.86	0.036494
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	218,180.51	8.59	0.003937
Group 2	0043843439	274,113.06	116.14	0.042369
Group 2	0043843470	193,758.62	90.97	0.046950
Group 2	0043843491	164,194.33	18.15	0.011054
Group 2	0043843495	270,767.94	4.77	0.001762
Group 2	0043843644	343,313.01	184.64	0.053782
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844350	344,469.41	287.06	0.083334
Group 2	0043844621	375,025.28	273.46	0.072918
Group 2	0043844664	137,574.23	38.10	0.027694
Group 2	0043844687	129,274.29	97.13	0.075135
Group 2	0043844880	366,188.33	267.01	0.072916
Group 2	0043844901	307,605.13	145.40	0.047268
Group 2	0043844996	190,716.42	72.05	0.037779
Group 2	0043845034	245,390.09	204.49	0.083333
Group 2	0043845163	232,470.66	39.39	0.016944
Group 2	0043845319	277,928.91	84.34	0.030346
Group 2	0043845340	254,744.55	80.83	0.031730
Group 2	0043845780	224,626.39	93.59	0.041665
Group 2	0043845908	585,707.11	31.75	0.005421

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846042	243,790.42	50.09	0.020546
Group 2	0043846554	116,458.11	4.45	0.003821
Group 2	0043846610	337,055.39	210.66	0.062500
Group 2	0043846764	419,179.98	34.05	0.008123
Group 2	0043846856	103,811.22	18.43	0.017753
Group 2	0043846913	182,120.86	40.63	0.022309
Group 2	0043846973	311,441.51	150.45	0.048308
Group 2	0043847434	207,769.54	93.49	0.044997
Group 2	0043848445	247,018.68	77.19	0.031249
Group 2	0043848608	413,663.78	186.60	0.045109
Group 2	0043848927	191,508.16	47.04	0.024563
Group 2	0043849270	239,176.40	54.25	0.022682
Group 2	0043849330	219,213.37	45.67	0.020834
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	171,299.27	167.59	0.097835
Group 2	0043849990	196,014.57	17.13	0.008739
Group 2	0043850625	150,645.12	109.85	0.072920
Group 2	0043850738	155,852.81	81.17	0.052081
Group 2	0043850765	296,214.61	152.99	0.051648
Group 2	0043851263	402,036.32	113.08	0.028127
Group 2	0043851792	101,610.62	76.52	0.075307
Group 2	0043852243	80,240.11	43.66	0.054412
Group 2	0043852439	315,394.05	262.83	0.083334
Group 2	0043852465	108,959.96	67.55	0.061995
Group 2	0043852701	249,087.22	181.63	0.072918
Group 2	0043853072	367,520.21	251.72	0.068491
Group 2	0043853380	344,599.26	42.40	0.012304
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	409,174.55	155.67	0.038045
Group 2	0043854633	256,932.41	80.29	0.031249
Group 2	0043855005	296,163.65	32.21	0.010876
Group 2	0043855199	325,166.01	169.36	0.052084
Group 2	0043855514	64,359.09	33.52	0.052083

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
 09-Jul-2020 11:25:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855655	182,177.90	40.40	0.022176
Group 2	0043855733	144,159.07	54.64	0.037903
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	411,492.30	13.49	0.003278
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043856910	359,432.38	115.27	0.032070
Group 2	0043857123	245,567.57	25.58	0.010417
Group 2	0043857612	127,634.45	146.25	0.114585
Group 2	0043858295	166,296.06	22.88	0.013759
Group 2	0043858379	255,024.10	260.30	0.102069
Group 2	0043858827	160,669.34	66.95	0.041669
Group 2	0043859413	358,076.68	192.45	0.053745
Group 2	0043860139	331,995.41	316.57	0.095354
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	168,323.81	93.72	0.055678
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	397,277.85	201.73	0.050778
Group 2	0043861739	353,474.50	58.06	0.016426
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,831.81	64.50	0.052087
Group 2	0043862035	266,824.74	166.77	0.062502
Group 2	0043862041	347,491.83	10.71	0.003082
Group 2	0043862125	317,993.76	203.03	0.063847
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	232,787.89	242.49	0.104168
Group 2	0043862402	160,868.00	86.12	0.053535
Group 2	0043862745	290,975.91	197.45	0.067858
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	514,320.01	128.52	0.024988
Group 2	0043863569	246,201.01	88.76	0.036052
Group 2	0043864325	47,323.32	20.61	0.043551
Group 2	0043865251	112,198.38	9.53	0.008494
Group 2	0043865301	285,494.32	176.07	0.061672
Group 2	0043865594	152,852.06	63.69	0.041668

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043865894	101,009.80	50.90	0.050391
Group 2	0043866196	116,609.57	25.66	0.022005
Group 2	0043866786	202,372.52	131.69	0.065073
Group 2	0043867128	369,596.91	154.00	0.041667
Group 2	0043867274	379,025.74	118.45	0.031251
Group 2	0043868265	143,127.48	149.09	0.104166
Group 2	0043868277	284,317.11	207.31	0.072915
Group 2	0043868873	224,507.30	93.54	0.041665
Group 2	0043869405	358,632.83	186.79	0.052084
Group 2	0043869417	149,813.94	78.03	0.052085
Group 2	0043869592	426,259.09	177.61	0.041667
Group 2	0043870369	237,396.68	18.89	0.007957
Group 2	0043870820	368,352.71	76.74	0.020833
Group 2	0043871081	93,978.15	60.76	0.064653
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871231	324,890.13	270.74	0.083333
Group 2	0043871300	405,027.76	141.38	0.034906
Group 2	0043871515	269,781.92	196.72	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,789.00	42.70	0.047556
Group 2	0043872136	144,812.22	83.17	0.057433
Group 2	0043873145	89,568.55	37.62	0.042001
Group 2	0043873365	182,605.55	89.10	0.048794
Group 2	0043873489	208,403.00	108.54	0.052082
Group 2	0043873542	338,460.72	126.72	0.037440
Group 2	0043874498	243,719.88	61.99	0.025435
Group 2	0043874656	386,986.71	185.04	0.047816
Group 2	0043874891	201,559.22	73.80	0.036615
Group 2	0043875350	284,440.23	88.89	0.031251
Group 2	0043875397	114,589.10	55.11	0.048094
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	162,431.79	93.19	0.057372
Group 2	0043876485	343,235.38	178.77	0.052084

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	827,574.41	180,583.43	21.821

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	101,708.79	484.09	16,613.83	16.335

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043760735	80,853.98	33,057.27	40.885
0043803566	145,823.61	(568.34)	(0.390)
0043810171	131,109.15	10.06	0.008
0043816703	86,281.14	69,501.01	80.552
0043865707	383,506.53	78,583.43	20.491

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043816865	101,708.79	484.09	16,613.83	16.335

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
56	8,327,727.64	337,971.81	4.058

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043765027	58,833.71	16,851.37	28.642
0043775162	164,527.69	60,609.89	36.839
0043780901	93,911.13	3,199.70	3.407
0043785720	104,145.84	6,503.21	6.244
0043795728	91,391.47	10,646.77	11.650
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(568.34)	(0.390)
0043810171	131,109.15	10.06	0.008
0043811262	195,074.13	(28,937.01)	(14.834)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	16,613.83	16.335
0043818201	107,383.96	2,472.40	2.302

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043829607	298,382.23	(13,747.14)	(4.607)
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	1,052.30	0.497
0043838337	231,374.80	5,419.21	2.342
0043845254	181,908.35	4,116.72	2.263
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,090.12)	(6.744)
0043848554	302,025.92	2,840.93	0.941
0043848996	178,541.99	14,728.80	8.249
0043851226	104,043.59	12,586.42	12.097
0043854079	154,005.35	2,623.59	1.704
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	78,583.43	20.491
0043867771	134,773.57	12,999.64	9.646

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043868926	155,670.18	1,815.82	1.166
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475
0043876272	174,521.22	(55,572.03)	(31.843)

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	2	226,677.59	32,488.93	0.000 %	0	0.00	0.00	0.000 %	2	226,677.59	32,488.93	0.000 %
Group 2	4	702,605.61	148,578.59	0.002 %	0	0.00	0.00	0.000 %	4	702,605.61	148,578.59	0.002 %
Total	6	929,283.20	181,067.52	0.001 %	0	0.00	0.00	0.000 %	6	929,283.20	181,067.52	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043760735	84,000.00	4.250 %	PA	72.00	360	80,853.98	06/30/2020	33,057.27	33,057.27
Group 1	0043803566	150,000.00	3.750 %	WI	67.00	360	145,823.61	06/30/2020	(568.34)	(568.34)
Group 2	0043810171	138,000.00	3.875 %	MI	94.00	360	131,109.15	06/30/2020	10.06	10.06
Group 2	0043816703	87,000.00	5.500 %	MO	97.00	360	86,281.14	06/30/2020	69,501.01	69,501.01
Group 2	0043816865	105,000.00	4.625 %	IL	95.00	360	101,708.79	03/31/2020	484.09	16,613.83
Group 2	0043865707	395,000.00	4.375 %	TX	90.00	360	383,506.53	06/30/2020	78,583.43	78,583.43

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



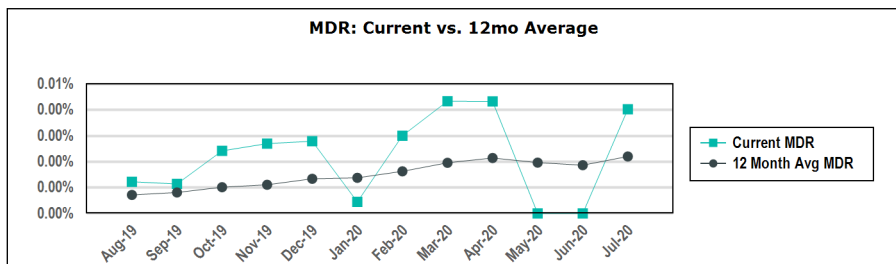
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Realized Loss Report - Collateral

Summary

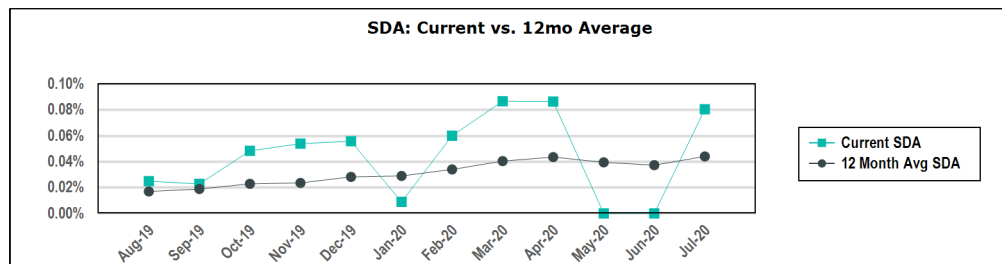
MDR

Current Month 0.004 %
 3 Month Average 0.001 %
 12 Month Average 0.002 %



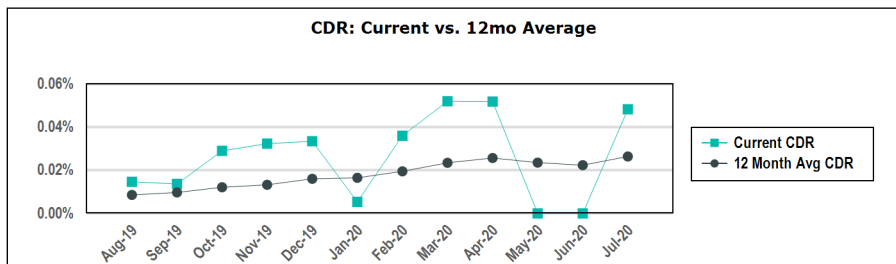
SDA

Current Month 0.081 %
 3 Month Average 0.027 %
 12 Month Average 0.044 %



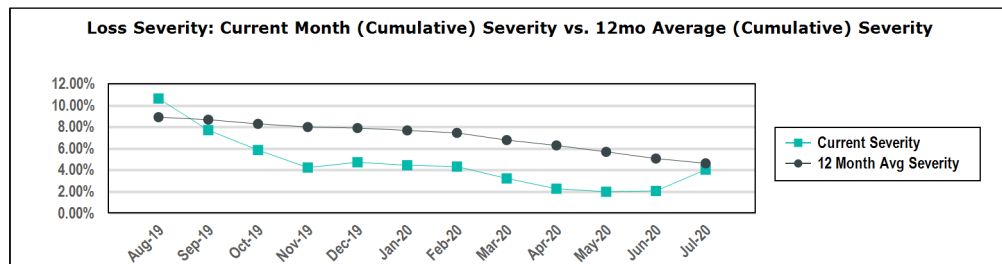
CDR

Current Month 0.048 %
 3 Month Average 0.016 %
 12 Month Average 0.026 %



Loss Severity

Current Month (Cumulative) 4.058 %
 3 Month Average (Cumulative) 2.721 %
 12 Month Average (Cumulative) 4.651 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



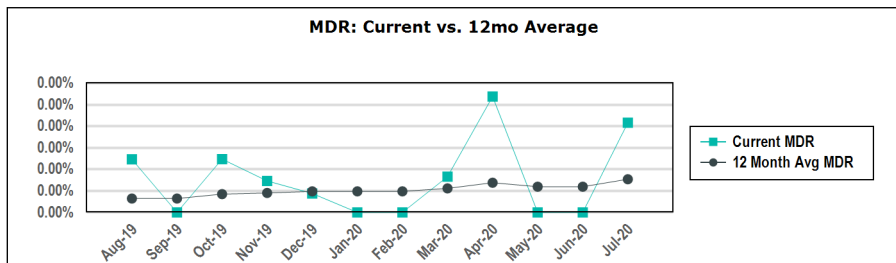
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Realized Loss Report - Collateral

Group 1

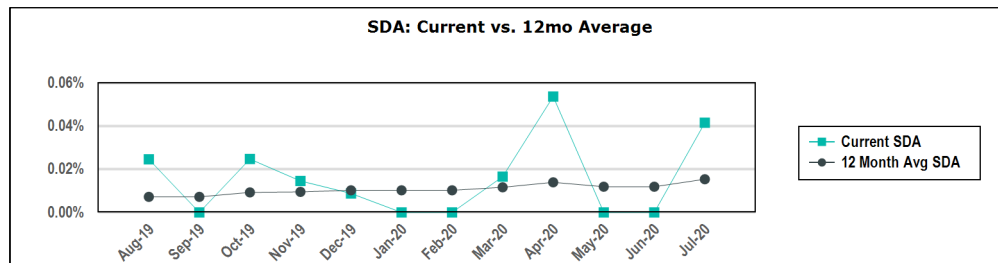
MDR

Current Month 0.002 %
 3 Month Average 0.001 %
 12 Month Average 0.001 %



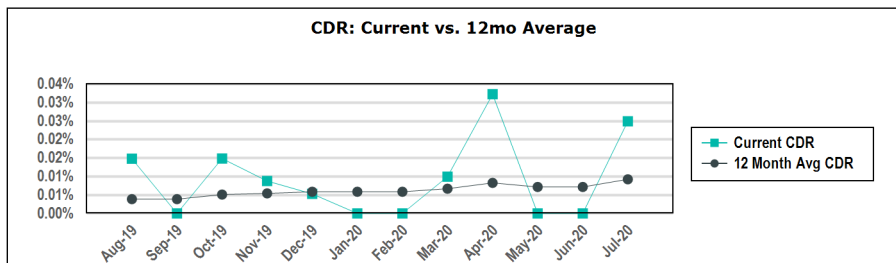
SDA

Current Month 0.042 %
 3 Month Average 0.014 %
 12 Month Average 0.015 %



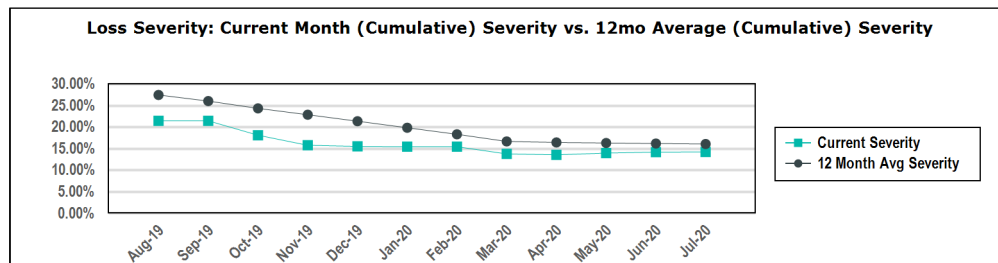
CDR

Current Month 0.025 %
 3 Month Average 0.008 %
 12 Month Average 0.009 %



Loss Severity

Current Month (Cumulative) 14.252 %
 3 Month Average (Cumulative) 14.163 %
 12 Month Average (Cumulative) 16.112 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



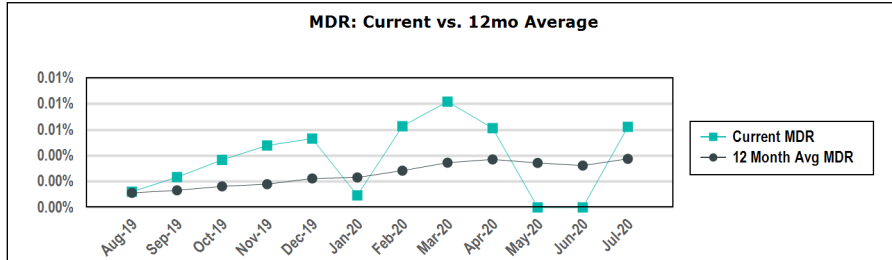
Distribution Date: 27-Jul-2020
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Realized Loss Report - Collateral

Group 2

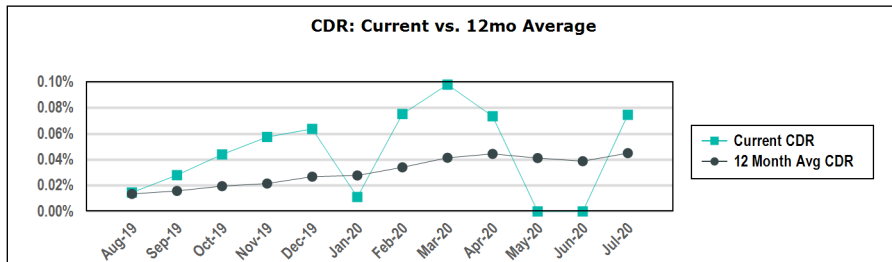
MDR

Current Month	0.006 %
3 Month Average	0.002 %
12 Month Average	0.004 %



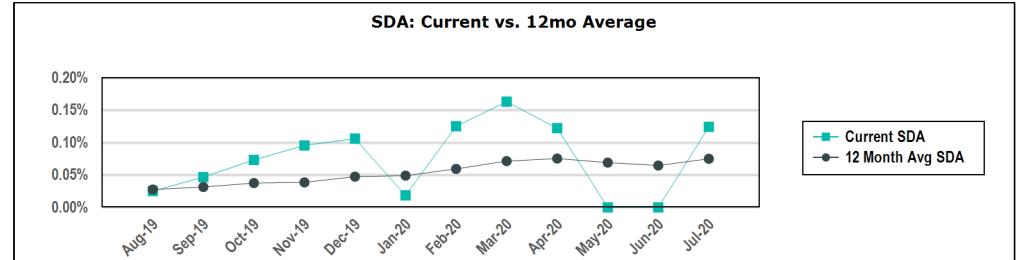
CDR

Current Month	0.075 %
3 Month Average	0.025 %
12 Month Average	0.045 %



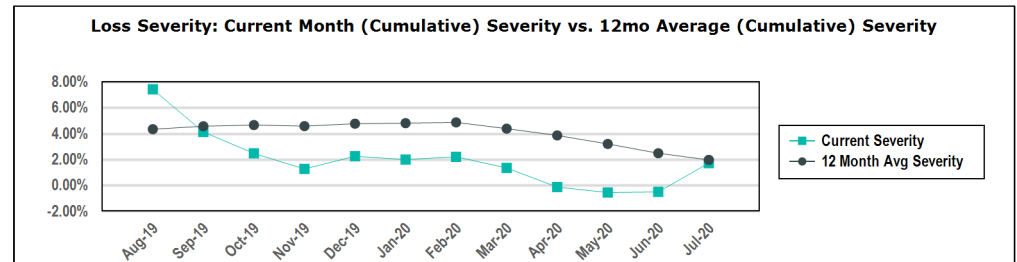
SDA

Current Month	0.125 %
3 Month Average	0.042 %
12 Month Average	0.075 %



Loss Severity

Current Month (Cumulative)	1.741 %
3 Month Average (Cumulative)	0.237 %
12 Month Average (Cumulative)	1.985 %



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



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Prepayment Rates

Summary

SMM

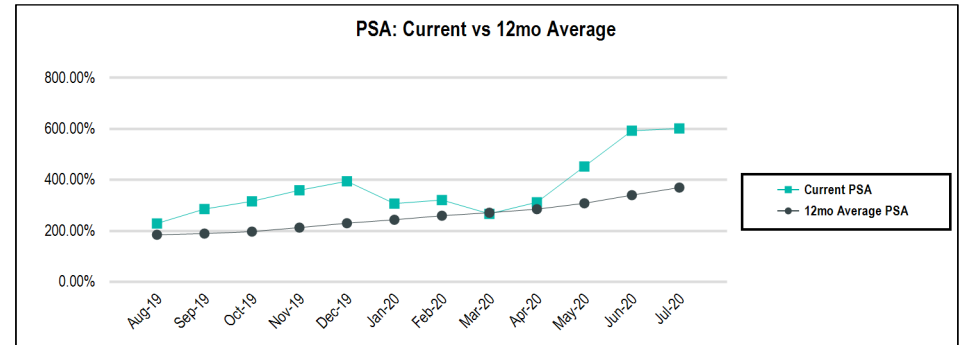
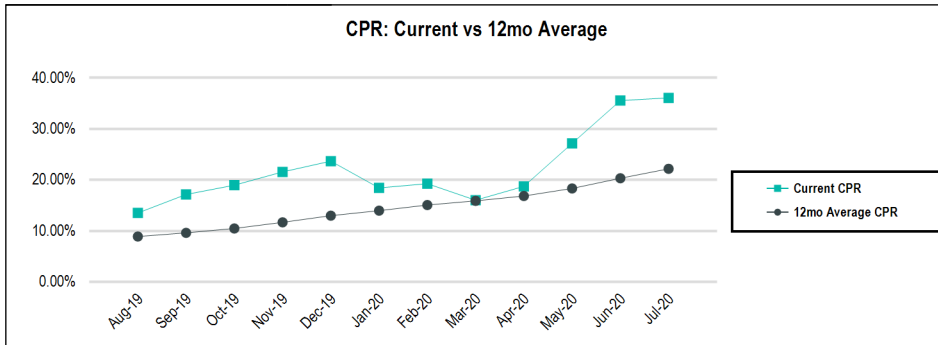
Current Month	3.661 %
3 Month Average	3.287 %
12 Month Average	2.099 %

CPR

Current Month	36.081 %
3 Month Average	32.930 %
12 Month Average	22.168 %

PSA

Current Month	601.343 %
3 Month Average	548.830 %
12 Month Average	369.798 %



Group 1

SMM

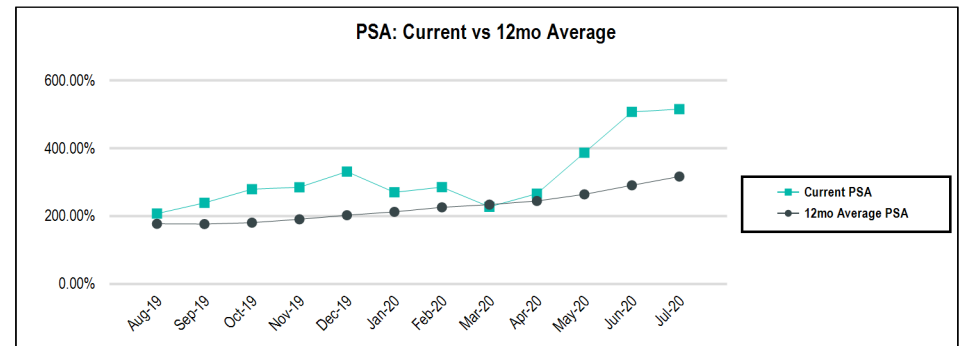
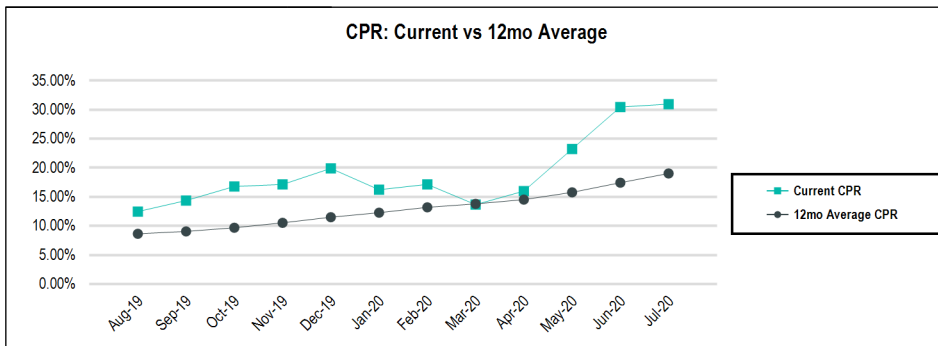
Current Month	3.040 %
3 Month Average	2.734 %
12 Month Average	1.765 %

CPR

Current Month	30.962 %
3 Month Average	28.222 %
12 Month Average	19.031 %

PSA

Current Month	516.039 %
3 Month Average	470.364 %
12 Month Average	317.176 %



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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Prepayment Rates

Group 2

SMM

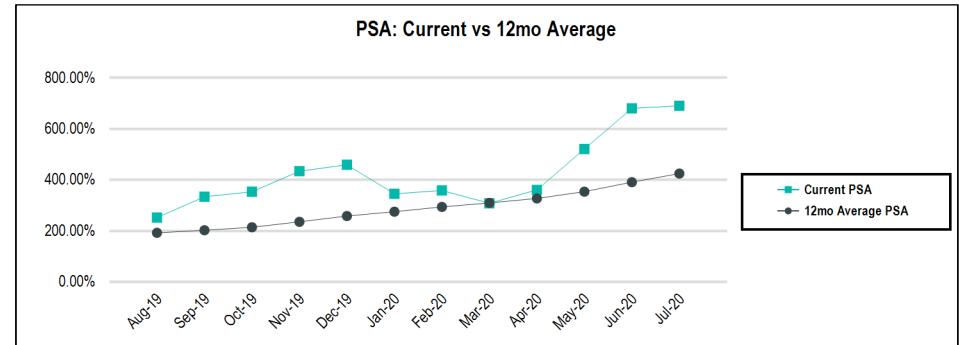
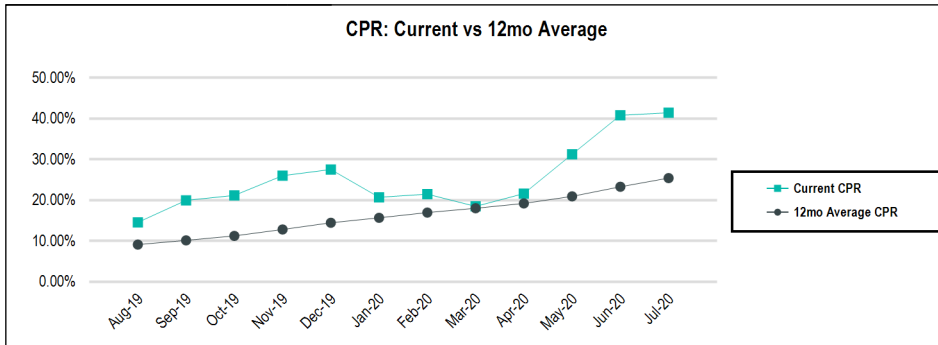
Current Month	4.362 %
3 Month Average	3.906 %
12 Month Average	2.464 %

CPR

Current Month	41.446 %
3 Month Average	37.848 %
12 Month Average	25.434 %

PSA

Current Month	690.771 %
3 Month Average	630.794 %
12 Month Average	424.732 %



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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jul-2020
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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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

Series 2017-C06



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.