

Contact:
Customer Service - CTSLink
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
07-Apr-2021 3:00:52 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2021	0.00000 %	6,920,489,537.55	0.00	325,360,387.88	0.00	6,595,129,149.67	325,360,387.88	0.00
1M-1	30711XQS6	04/23/2021	0.85863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	04/23/2021	2.75863 %	19,964,625.53	48,955.57	660,515.02	0.00	19,304,110.51	709,470.59	0.00
1M-AH		03/31/2021	0.00000 %	1,050,976.75	0.00	34,770.80	0.00	1,016,205.96	34,770.80	0.00
1M-2B	30711XQU1	04/23/2021	2.75863 %	93,986,000.00	230,464.53	0.00	0.00	93,986,000.00	230,464.53	0.00
1M-BH		03/31/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	04/23/2021	2.75863 %	93,986,000.00	230,464.53	0.00	0.00	93,986,000.00	230,464.53	0.00
1M-CH		03/31/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	04/23/2021	2.75863 %	207,936,625.53	509,884.63	660,515.02	0.00	207,276,110.51	1,170,399.65	0.00
1M-2H		03/31/2021	0.00000 %	10,946,188.75	0.00	34,770.80	0.00	10,911,417.96	34,770.80	0.00
1B-1	30711XQW7	04/23/2021	4.25863 %	78,322,000.00	296,483.93	0.00	0.00	78,322,000.00	296,483.93	0.00
1B-1H		03/31/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		03/31/2021	0.00000 %	82,037,720.28	0.00	0.00	55,956.37	81,981,763.91	0.00	462,908.09
1A-I1	30711XQZ0	04/23/2021	1.80000 %	0.00	31,943.40	0.00	0.00	0.00	31,943.40	0.00
1A-I2	30711XRB2	04/23/2021	1.40000 %	0.00	24,844.87	0.00	0.00	0.00	24,844.87	0.00
1A-I3	30711XRD8	04/23/2021	1.00000 %	0.00	17,746.33	0.00	0.00	0.00	17,746.33	0.00
1A-I4	30711XRF3	04/23/2021	0.60000 %	0.00	10,647.80	0.00	0.00	0.00	10,647.80	0.00
1B-I1	30711XRH9	04/23/2021	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1B-I2	30711XRK2	04/23/2021	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1B-I3	30711XRM8	04/23/2021	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1B-I4	30711XRP1	04/23/2021	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1C-I1	30711XRR7	04/23/2021	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1C-I2	30711XRT3	04/23/2021	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1C-I3	30711XRV8	04/23/2021	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1C-I4	30711XRX4	04/23/2021	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1E-A1	30711XQY3	04/23/2021	0.95863 %	19,964,625.53	17,012.17	660,515.02	0.00	19,304,110.51	677,527.19	0.00
1E-A2	30711XRA4	04/23/2021	1.35863 %	19,964,625.53	24,110.70	660,515.02	0.00	19,304,110.51	684,625.72	0.00
1E-A3	30711XRC0	04/23/2021	1.75863 %	19,964,625.53	31,209.24	660,515.02	0.00	19,304,110.51	691,724.26	0.00
1E-A4	30711XRE6	04/23/2021	2.15863 %	19,964,625.53	38,307.77	660,515.02	0.00	19,304,110.51	698,822.79	0.00
1E-B1	30711XRG1	04/23/2021	0.95863 %	93,986,000.00	80,086.93	0.00	0.00	93,986,000.00	80,086.93	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	04/23/2021	1.35863 %	93,986,000.00	113,504.18	0.00	0.00	93,986,000.00	113,504.18	0.00
1E-B3	30711XRL0	04/23/2021	1.75863 %	93,986,000.00	146,921.42	0.00	0.00	93,986,000.00	146,921.42	0.00
1E-B4	30711XRN6	04/23/2021	2.15863 %	93,986,000.00	180,338.67	0.00	0.00	93,986,000.00	180,338.67	0.00
1E-C1	30711XRQ9	04/23/2021	0.95863 %	93,986,000.00	80,086.93	0.00	0.00	93,986,000.00	80,086.93	0.00
1E-C2	30711XRS5	04/23/2021	1.35863 %	93,986,000.00	113,504.18	0.00	0.00	93,986,000.00	113,504.18	0.00
1E-C3	30711XRU0	04/23/2021	1.75863 %	93,986,000.00	146,921.42	0.00	0.00	93,986,000.00	146,921.42	0.00
1E-C4	30711XRW6	04/23/2021	2.15863 %	93,986,000.00	180,338.67	0.00	0.00	93,986,000.00	180,338.67	0.00
1E-D1	30711XRY2	04/23/2021	0.95863 %	113,950,625.53	97,099.10	660,515.02	0.00	113,290,110.51	757,614.12	0.00
1E-D2	30711XRZ9	04/23/2021	1.35863 %	113,950,625.53	137,614.88	660,515.02	0.00	113,290,110.51	798,129.90	0.00
1E-D3	30711XSA3	04/23/2021	1.75863 %	113,950,625.53	178,130.66	660,515.02	0.00	113,290,110.51	838,645.68	0.00
1E-D4	30711XSB1	04/23/2021	2.15863 %	113,950,625.53	218,646.43	660,515.02	0.00	113,290,110.51	879,161.45	0.00
1E-D5	30711XSC9	04/23/2021	2.75863 %	113,950,625.53	279,420.10	660,515.02	0.00	113,290,110.51	939,935.12	0.00
1E-F1	30711XSD7	04/23/2021	0.95863 %	187,972,000.00	160,173.87	0.00	0.00	187,972,000.00	160,173.87	0.00
1E-F2	30711XSE5	04/23/2021	1.35863 %	187,972,000.00	227,008.35	0.00	0.00	187,972,000.00	227,008.35	0.00
1E-F3	30711XSF2	04/23/2021	1.75863 %	187,972,000.00	293,842.84	0.00	0.00	187,972,000.00	293,842.84	0.00
1E-F4	30711XSG0	04/23/2021	2.15863 %	187,972,000.00	360,677.33	0.00	0.00	187,972,000.00	360,677.33	0.00
1E-F5	30711XSH8	04/23/2021	2.75863 %	187,972,000.00	460,929.07	0.00	0.00	187,972,000.00	460,929.07	0.00
1X-1	30711XSJ4	04/23/2021	1.80000 %	0.00	182,321.00	0.00	0.00	0.00	182,321.00	0.00
1X-2	30711XSK1	04/23/2021	1.40000 %	0.00	141,805.22	0.00	0.00	0.00	141,805.22	0.00
1X-3	30711XSL9	04/23/2021	1.00000 %	0.00	101,289.44	0.00	0.00	0.00	101,289.44	0.00
1X-4	30711XSM7	04/23/2021	0.60000 %	0.00	60,773.67	0.00	0.00	0.00	60,773.67	0.00
1Y-1	30711XSN5	04/23/2021	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1Y-2	30711XSP0	04/23/2021	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1Y-3	30711XSQ8	04/23/2021	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1Y-4	30711XSR6	04/23/2021	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
2A-H		03/31/2021	0.00000 %	5,591,623,521.09	0.00	287,152,304.24	0.00	5,304,471,216.85	287,152,304.24	0.00
2M-1	30711XSS4	04/23/2021	0.85863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	04/23/2021	2.90863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	04/23/2021	2.90863 %	101,394,599.80	262,150.56	602,516.97	0.00	100,792,082.83	864,667.53	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		03/31/2021	0.00000 %	5,336,824.90	0.00	31,713.01	0.00	5,305,111.89	31,713.01	0.00
2M-2C	30711XSV7	04/23/2021	2.90863 %	120,816,000.00	312,363.59	0.00	0.00	120,816,000.00	312,363.59	0.00
2M-CH		03/31/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	04/23/2021	2.90863 %	222,210,599.80	574,514.15	602,516.97	0.00	221,608,082.83	1,177,031.12	0.00
2M-2H		03/31/2021	0.00000 %	11,695,879.90	0.00	31,713.01	0.00	11,664,166.89	31,713.01	0.00
2B-1	30711XSW5	04/23/2021	4.55863 %	73,668,000.00	298,511.25	0.00	0.00	73,668,000.00	298,511.25	0.00
2B-1H		03/31/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		03/31/2021	0.00000 %	77,534,405.28	0.00	0.00	(5,809.19)	77,540,214.47	0.00	5,550.53
2A-I1	30711XSZ8	04/23/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	04/23/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	04/23/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	04/23/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	04/23/2021	1.80000 %	0.00	162,231.36	0.00	0.00	0.00	162,231.36	0.00
2B-I2	30711XTK0	04/23/2021	1.40000 %	0.00	126,179.95	0.00	0.00	0.00	126,179.95	0.00
2B-I3	30711XTM6	04/23/2021	1.00000 %	0.00	90,128.53	0.00	0.00	0.00	90,128.53	0.00
2B-I4	30711XTP9	04/23/2021	0.60000 %	0.00	54,077.12	0.00	0.00	0.00	54,077.12	0.00
2C-I1	30711XTR5	04/23/2021	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2C-I2	30711XTT1	04/23/2021	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2C-I3	30711XTV6	04/23/2021	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2C-I4	30711XTX2	04/23/2021	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2E-A1	30711XSY1	04/23/2021	1.10863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	04/23/2021	1.50863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	04/23/2021	1.90863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	04/23/2021	2.30863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	04/23/2021	1.10863 %	101,394,599.80	99,919.20	602,516.97	0.00	100,792,082.83	702,436.17	0.00
2E-B2	30711XTJ3	04/23/2021	1.50863 %	101,394,599.80	135,970.61	602,516.97	0.00	100,792,082.83	738,487.58	0.00
2E-B3	30711XTL8	04/23/2021	1.90863 %	101,394,599.80	172,022.02	602,516.97	0.00	100,792,082.83	774,538.99	0.00
2E-B4	30711XTN4	04/23/2021	2.30863 %	101,394,599.80	208,073.44	602,516.97	0.00	100,792,082.83	810,590.41	0.00
2E-C1	30711XTQ7	04/23/2021	1.10863 %	120,816,000.00	119,057.99	0.00	0.00	120,816,000.00	119,057.99	0.00
2E-C2	30711XTS3	04/23/2021	1.50863 %	120,816,000.00	162,014.79	0.00	0.00	120,816,000.00	162,014.79	0.00
2E-C3	30711XTU8	04/23/2021	1.90863 %	120,816,000.00	204,971.59	0.00	0.00	120,816,000.00	204,971.59	0.00

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Series 2017-C06



Distribution Date: 26-Apr-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	04/23/2021	2.30863 %	120,816,000.00	247,928.39	0.00	0.00	120,816,000.00	247,928.39	0.00
2E-D1	30711XTY0	04/23/2021	1.10863 %	101,394,599.80	99,919.20	602,516.97	0.00	100,792,082.83	702,436.17	0.00
2E-D2	30711XTZ7	04/23/2021	1.50863 %	101,394,599.80	135,970.61	602,516.97	0.00	100,792,082.83	738,487.58	0.00
2E-D3	30711XUA0	04/23/2021	1.90863 %	101,394,599.80	172,022.02	602,516.97	0.00	100,792,082.83	774,538.99	0.00
2E-D4	30711XUB8	04/23/2021	2.30863 %	101,394,599.80	208,073.44	602,516.97	0.00	100,792,082.83	810,590.41	0.00
2E-D5	30711XUC6	04/23/2021	2.90863 %	101,394,599.80	262,150.56	602,516.97	0.00	100,792,082.83	864,667.53	0.00
2E-F1	30711XUD4	04/23/2021	1.10863 %	222,210,599.80	218,977.19	602,516.97	0.00	221,608,082.83	821,494.16	0.00
2E-F2	30711XUE2	04/23/2021	1.50863 %	222,210,599.80	297,985.40	602,516.97	0.00	221,608,082.83	900,502.37	0.00
2E-F3	30711XUF9	04/23/2021	1.90863 %	222,210,599.80	376,993.62	602,516.97	0.00	221,608,082.83	979,510.59	0.00
2E-F4	30711XUG7	04/23/2021	2.30863 %	222,210,599.80	456,001.83	602,516.97	0.00	221,608,082.83	1,058,518.80	0.00
2E-F5	30711XUH5	04/23/2021	2.90863 %	222,210,599.80	574,514.15	602,516.97	0.00	221,608,082.83	1,177,031.12	0.00
2X-1	30711XUJ1	04/23/2021	1.80000 %	0.00	162,231.36	0.00	0.00	0.00	162,231.36	0.00
2X-2	30711XUK8	04/23/2021	1.40000 %	0.00	126,179.95	0.00	0.00	0.00	126,179.95	0.00
2X-3	30711XUL6	04/23/2021	1.00000 %	0.00	90,128.53	0.00	0.00	0.00	90,128.53	0.00
2X-4	30711XUM4	04/23/2021	0.60000 %	0.00	54,077.12	0.00	0.00	0.00	54,077.12	0.00
2Y-1	30711XUN2	04/23/2021	1.80000 %	0.00	355,536.96	0.00	0.00	0.00	355,536.96	0.00
2Y-2	30711XUP7	04/23/2021	1.40000 %	0.00	276,528.75	0.00	0.00	0.00	276,528.75	0.00
2Y-3	30711XUQ5	04/23/2021	1.00000 %	0.00	197,520.53	0.00	0.00	0.00	197,520.53	0.00
2Y-4	30711XUR3	04/23/2021	0.60000 %	0.00	118,512.32	0.00	0.00	0.00	118,512.32	0.00
Totals				18,585,482,236.13	14,986,457.25	629,551,596.48	50,147.18	17,955,880,492.49	644,538,053.73	468,458.62

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

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

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

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Series 2017-C06



Distribution Date: 26-Apr-2021
07-Apr-2021 3:00:52 PM

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	6,920,489,537.55	12,551,264.79	312,809,123.09	0.00	0.00	325,360,387.88	6,595,129,149.67	0.41577239	325,360,387.88
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	19,964,625.53	660,515.02	0.00	0.00	0.00	660,515.02	19,304,110.51	0.20539347	660,515.02
1M-AH	4,947,606.00	1,050,976.75	34,770.80	0.00	0.00	0.00	34,770.80	1,016,205.96	0.20539347	34,770.80
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	207,936,625.53	660,515.02	0.00	0.00	0.00	660,515.02	207,276,110.51	0.73513116	660,515.02
1M-2H	14,842,818.00	10,946,188.75	34,770.80	0.00	0.00	0.00	34,770.80	10,911,417.96	0.73513116	34,770.80
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	82,037,720.28	0.00	0.00	0.00	55,956.37	55,956.37	81,981,763.91	0.99438523	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	19,964,625.53	660,515.02	0.00	0.00	0.00	660,515.02	19,304,110.51	0.20539347	660,515.02
1E-A2	93,986,000.00	19,964,625.53	660,515.02	0.00	0.00	0.00	660,515.02	19,304,110.51	0.20539347	660,515.02
1E-A3	93,986,000.00	19,964,625.53	660,515.02	0.00	0.00	0.00	660,515.02	19,304,110.51	0.20539347	660,515.02
1E-A4	93,986,000.00	19,964,625.53	660,515.02	0.00	0.00	0.00	660,515.02	19,304,110.51	0.20539347	660,515.02
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
07-Apr-2021 3:00:52 PM

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	113,950,625.53	660,515.02	0.00	0.00	0.00	660,515.02	113,290,110.51	0.60269673	660,515.02
1E-D2	187,972,000.00	113,950,625.53	660,515.02	0.00	0.00	0.00	660,515.02	113,290,110.51	0.60269673	660,515.02
1E-D3	187,972,000.00	113,950,625.53	660,515.02	0.00	0.00	0.00	660,515.02	113,290,110.51	0.60269673	660,515.02
1E-D4	187,972,000.00	113,950,625.53	660,515.02	0.00	0.00	0.00	660,515.02	113,290,110.51	0.60269673	660,515.02
1E-D5	187,972,000.00	113,950,625.53	660,515.02	0.00	0.00	0.00	660,515.02	113,290,110.51	0.60269673	660,515.02
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	5,591,623,521.09	9,116,958.75	278,035,345.49	0.00	0.00	287,152,304.24	5,304,471,216.85	0.35720311	287,152,304.24
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.83426105	602,516.97
2M-BH	6,359,055.00	5,336,824.90	31,713.01	0.00	0.00	0.00	31,713.01	5,305,111.89	0.83426105	31,713.01
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	222,210,599.80	602,516.97	0.00	0.00	0.00	602,516.97	221,608,082.83	0.61391702	602,516.97

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
07-Apr-2021 3:00:52 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,695,879.90	31,713.01	0.00	0.00	0.00	31,713.01	11,664,166.89	0.61389544	31,713.01
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	77,534,405.28	0.00	0.00	0.00	(5,809.19)	(5,809.19)	77,540,214.47	0.99992842	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.83426105	602,516.97
2E-B2	120,816,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.83426105	602,516.97
2E-B3	120,816,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.83426105	602,516.97
2E-B4	120,816,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.83426105	602,516.97
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	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.41969072	602,516.97
2E-D2	240,158,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.41969072	602,516.97
2E-D3	240,158,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.41969072	602,516.97
2E-D4	240,158,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.41969072	602,516.97
2E-D5	240,158,000.00	101,394,599.80	602,516.97	0.00	0.00	0.00	602,516.97	100,792,082.83	0.41969072	602,516.97

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
 07-Apr-2021 3:00:52 PM

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	222,210,599.80	602,516.97	0.00	0.00	0.00	602,516.97	221,608,082.83	0.91713052	602,516.97
2E-F2	241,632,000.00	222,210,599.80	602,516.97	0.00	0.00	0.00	602,516.97	221,608,082.83	0.91713052	602,516.97
2E-F3	241,632,000.00	222,210,599.80	602,516.97	0.00	0.00	0.00	602,516.97	221,608,082.83	0.91713052	602,516.97
2E-F4	241,632,000.00	222,210,599.80	602,516.97	0.00	0.00	0.00	602,516.97	221,608,082.83	0.91713052	602,516.97
2E-F5	241,632,000.00	222,210,599.80	602,516.97	0.00	0.00	0.00	602,516.97	221,608,082.83	0.91713052	602,516.97
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	18,585,482,236.13	38,707,127.90	590,844,468.58	0.00	50,147.18	629,601,743.66	17,955,880,492.49	0.45417383	629,551,596.48

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
07-Apr-2021 3:00:52 PM

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	436.28386721	0.79126113	19.72021967	0.00000000	0.00000000	20.51148080	415.77238641	0.41577239	20.51148080
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	212.42127051	7.02780223	0.00000000	0.00000000	0.00000000	7.02780223	205.39346828	0.20539347	7.02780223
1M-AH	4,947,606.00	212.42127000	7.02780294	0.00000000	0.00000000	0.00000000	7.02780294	205.39346908	0.20539347	7.02780294
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	737.47375684	2.34260074	0.00000000	0.00000000	0.00000000	2.34260074	735.13115609	0.73513116	2.34260074
1M-2H	14,842,818.00	737.47375667	2.34260098	0.00000000	0.00000000	0.00000000	2.34260098	735.13115636	0.73513116	2.34260098
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	995.06394155	0.00000000	0.00000000	0.00000000	0.67871420	0.67871420	994.38522734	0.99438523	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	212.42127051	7.02780223	0.00000000	0.00000000	0.00000000	7.02780223	205.39346828	0.20539347	7.02780223
1E-A2	93,986,000.00	212.42127051	7.02780223	0.00000000	0.00000000	0.00000000	7.02780223	205.39346828	0.20539347	7.02780223
1E-A3	93,986,000.00	212.42127051	7.02780223	0.00000000	0.00000000	0.00000000	7.02780223	205.39346828	0.20539347	7.02780223
1E-A4	93,986,000.00	212.42127051	7.02780223	0.00000000	0.00000000	0.00000000	7.02780223	205.39346828	0.20539347	7.02780223
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: 26-Apr-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	606.21063525	3.51390111	0.00000000	0.00000000	0.00000000	3.51390111	602.69673414	0.60269673	3.51390111
1E-D2	187,972,000.00	606.21063525	3.51390111	0.00000000	0.00000000	0.00000000	3.51390111	602.69673414	0.60269673	3.51390111
1E-D3	187,972,000.00	606.21063525	3.51390111	0.00000000	0.00000000	0.00000000	3.51390111	602.69673414	0.60269673	3.51390111
1E-D4	187,972,000.00	606.21063525	3.51390111	0.00000000	0.00000000	0.00000000	3.51390111	602.69673414	0.60269673	3.51390111
1E-D5	187,972,000.00	606.21063525	3.51390111	0.00000000	0.00000000	0.00000000	3.51390111	602.69673414	0.60269673	3.51390111
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	376.53994865	0.61393604	18.72290120	0.00000000	0.00000000	19.33683723	357.20311142	0.35720311	19.33683723
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	839.24811118	4.98706272	0.00000000	0.00000000	0.00000000	4.98706272	834.26104845	0.83426105	4.98706272
2M-BH	6,359,055.00	839.24811155	4.98706333	0.00000000	0.00000000	0.00000000	4.98706333	834.26104822	0.83426105	4.98706333
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	615.58616355	1.66914229	0.00000000	0.00000000	0.00000000	1.66914229	613.91702125	0.61391702	1.66914229

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Series 2017-C06



Distribution Date: 26-Apr-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	615.56452678	1.66908383	0.00000000	0.00000000	0.00000000	1.66908383	613.89544295	0.61389544	1.66908383
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	999.85350947	0.00000000	0.00000000	0.00000000	(0.07491305)	(0.07491305)	999.92842253	0.99992842	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	839.24811118	4.98706272	0.00000000	0.00000000	0.00000000	4.98706272	834.26104845	0.83426105	4.98706272
2E-B2	120,816,000.00	839.24811118	4.98706272	0.00000000	0.00000000	0.00000000	4.98706272	834.26104845	0.83426105	4.98706272
2E-B3	120,816,000.00	839.24811118	4.98706272	0.00000000	0.00000000	0.00000000	4.98706272	834.26104845	0.83426105	4.98706272
2E-B4	120,816,000.00	839.24811118	4.98706272	0.00000000	0.00000000	0.00000000	4.98706272	834.26104845	0.83426105	4.98706272
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	422.19955113	2.50883572	0.00000000	0.00000000	0.00000000	2.50883572	419.69071540	0.41969072	2.50883572
2E-D2	240,158,000.00	422.19955113	2.50883572	0.00000000	0.00000000	0.00000000	2.50883572	419.69071540	0.41969072	2.50883572
2E-D3	240,158,000.00	422.19955113	2.50883572	0.00000000	0.00000000	0.00000000	2.50883572	419.69071540	0.41969072	2.50883572
2E-D4	240,158,000.00	422.19955113	2.50883572	0.00000000	0.00000000	0.00000000	2.50883572	419.69071540	0.41969072	2.50883572
2E-D5	240,158,000.00	422.19955113	2.50883572	0.00000000	0.00000000	0.00000000	2.50883572	419.69071540	0.41969072	2.50883572

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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	919.62405559	2.49353136	0.00000000	0.00000000	0.00000000	2.49353136	917.13052423	0.91713052	2.49353136
2E-F2	241,632,000.00	919.62405559	2.49353136	0.00000000	0.00000000	0.00000000	2.49353136	917.13052423	0.91713052	2.49353136
2E-F3	241,632,000.00	919.62405559	2.49353136	0.00000000	0.00000000	0.00000000	2.49353136	917.13052423	0.91713052	2.49353136
2E-F4	241,632,000.00	919.62405559	2.49353136	0.00000000	0.00000000	0.00000000	2.49353136	917.13052423	0.91713052	2.49353136
2E-F5	241,632,000.00	919.62405559	2.49353136	0.00000000	0.00000000	0.00000000	2.49353136	917.13052423	0.91713052	2.49353136
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,920,489,537.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,595,129,149.67
1M-1	N/A	N/A	0.85863 %	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	03/25/21 - 04/25/21	32	2.75863 %	19,964,625.53	48,955.57	0.00	0.00	0.00	0.00	48,955.57	0.00	19,304,110.51
1M-AH	N/A	N/A	0.00000 %	1,050,976.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,016,205.96
1M-2B	03/25/21 - 04/25/21	32	2.75863 %	93,986,000.00	230,464.53	0.00	0.00	0.00	0.00	230,464.53	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	03/25/21 - 04/25/21	32	2.75863 %	93,986,000.00	230,464.53	0.00	0.00	0.00	0.00	230,464.53	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	03/25/21 - 04/25/21	32	2.75863 %	207,936,625.53	509,884.63	0.00	0.00	0.00	0.00	509,884.63	0.00	207,276,110.51
1M-2H	N/A	N/A	0.00000 %	10,946,188.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,911,417.96
1B-1	03/25/21 - 04/25/21	32	4.25863 %	78,322,000.00	296,483.93	0.00	0.00	0.00	0.00	296,483.93	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 %	82,037,720.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,981,763.91
1A-I1	03/25/21 - 04/25/21	32	1.80000 %	19,964,625.53	31,943.40	0.00	0.00	0.00	0.00	31,943.40	0.00	19,304,110.51
1A-I2	03/25/21 - 04/25/21	32	1.40000 %	19,964,625.53	24,844.87	0.00	0.00	0.00	0.00	24,844.87	0.00	19,304,110.51
1A-I3	03/25/21 - 04/25/21	32	1.00000 %	19,964,625.53	17,746.33	0.00	0.00	0.00	0.00	17,746.33	0.00	19,304,110.51
1A-I4	03/25/21 - 04/25/21	32	0.60000 %	19,964,625.53	10,647.80	0.00	0.00	0.00	0.00	10,647.80	0.00	19,304,110.51
1B-I1	03/25/21 - 04/25/21	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-I2	03/25/21 - 04/25/21	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-I3	03/25/21 - 04/25/21	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-I4	03/25/21 - 04/25/21	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-I1	03/25/21 - 04/25/21	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-I2	03/25/21 - 04/25/21	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-I3	03/25/21 - 04/25/21	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-I4	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	32	0.95863 %	19,964,625.53	17,012.17	0.00	0.00	0.00	0.00	17,012.17	0.00	19,304,110.51
1E-A2	03/25/21 - 04/25/21	32	1.35863 %	19,964,625.53	24,110.70	0.00	0.00	0.00	0.00	24,110.70	0.00	19,304,110.51
1E-A3	03/25/21 - 04/25/21	32	1.75863 %	19,964,625.53	31,209.24	0.00	0.00	0.00	0.00	31,209.24	0.00	19,304,110.51
1E-A4	03/25/21 - 04/25/21	32	2.15863 %	19,964,625.53	38,307.77	0.00	0.00	0.00	0.00	38,307.77	0.00	19,304,110.51
1E-B1	03/25/21 - 04/25/21	32	0.95863 %	93,986,000.00	80,086.93	0.00	0.00	0.00	0.00	80,086.93	0.00	93,986,000.00
1E-B2	03/25/21 - 04/25/21	32	1.35863 %	93,986,000.00	113,504.18	0.00	0.00	0.00	0.00	113,504.18	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
07-Apr-2021 3:00:53 PM

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	03/25/21 - 04/25/21	32	1.75863 %	93,986,000.00	146,921.42	0.00	0.00	0.00	0.00	146,921.42	0.00	93,986,000.00
1E-B4	03/25/21 - 04/25/21	32	2.15863 %	93,986,000.00	180,338.67	0.00	0.00	0.00	0.00	180,338.67	0.00	93,986,000.00
1E-C1	03/25/21 - 04/25/21	32	0.95863 %	93,986,000.00	80,086.93	0.00	0.00	0.00	0.00	80,086.93	0.00	93,986,000.00
1E-C2	03/25/21 - 04/25/21	32	1.35863 %	93,986,000.00	113,504.18	0.00	0.00	0.00	0.00	113,504.18	0.00	93,986,000.00
1E-C3	03/25/21 - 04/25/21	32	1.75863 %	93,986,000.00	146,921.42	0.00	0.00	0.00	0.00	146,921.42	0.00	93,986,000.00
1E-C4	03/25/21 - 04/25/21	32	2.15863 %	93,986,000.00	180,338.67	0.00	0.00	0.00	0.00	180,338.67	0.00	93,986,000.00
1E-D1	03/25/21 - 04/25/21	32	0.95863 %	113,950,625.53	97,099.10	0.00	0.00	0.00	0.00	97,099.10	0.00	113,290,110.51
1E-D2	03/25/21 - 04/25/21	32	1.35863 %	113,950,625.53	137,614.88	0.00	0.00	0.00	0.00	137,614.88	0.00	113,290,110.51
1E-D3	03/25/21 - 04/25/21	32	1.75863 %	113,950,625.53	178,130.66	0.00	0.00	0.00	0.00	178,130.66	0.00	113,290,110.51
1E-D4	03/25/21 - 04/25/21	32	2.15863 %	113,950,625.53	218,646.43	0.00	0.00	0.00	0.00	218,646.43	0.00	113,290,110.51
1E-D5	03/25/21 - 04/25/21	32	2.75863 %	113,950,625.53	279,420.10	0.00	0.00	0.00	0.00	279,420.10	0.00	113,290,110.51
1E-F1	03/25/21 - 04/25/21	32	0.95863 %	187,972,000.00	160,173.87	0.00	0.00	0.00	0.00	160,173.87	0.00	187,972,000.00
1E-F2	03/25/21 - 04/25/21	32	1.35863 %	187,972,000.00	227,008.35	0.00	0.00	0.00	0.00	227,008.35	0.00	187,972,000.00
1E-F3	03/25/21 - 04/25/21	32	1.75863 %	187,972,000.00	293,842.84	0.00	0.00	0.00	0.00	293,842.84	0.00	187,972,000.00
1E-F4	03/25/21 - 04/25/21	32	2.15863 %	187,972,000.00	360,677.33	0.00	0.00	0.00	0.00	360,677.33	0.00	187,972,000.00
1E-F5	03/25/21 - 04/25/21	32	2.75863 %	187,972,000.00	460,929.07	0.00	0.00	0.00	0.00	460,929.07	0.00	187,972,000.00
1X-1	03/25/21 - 04/25/21	32	1.80000 %	113,950,625.53	182,321.00	0.00	0.00	0.00	0.00	182,321.00	0.00	113,290,110.51
1X-2	03/25/21 - 04/25/21	32	1.40000 %	113,950,625.53	141,805.22	0.00	0.00	0.00	0.00	141,805.22	0.00	113,290,110.51
1X-3	03/25/21 - 04/25/21	32	1.00000 %	113,950,625.53	101,289.44	0.00	0.00	0.00	0.00	101,289.44	0.00	113,290,110.51
1X-4	03/25/21 - 04/25/21	32	0.60000 %	113,950,625.53	60,773.67	0.00	0.00	0.00	0.00	60,773.67	0.00	113,290,110.51
1Y-1	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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 %	5,591,623,521.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,304,471,216.85
2M-1	N/A	N/A	0.85863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.90863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	03/25/21 - 04/25/21	32	2.90863 %	101,394,599.80	262,150.56	0.00	0.00	0.00	0.00	262,150.56	0.00	100,792,082.83
2M-BH	N/A	N/A	0.00000 %	5,336,824.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,305,111.89
2M-2C	03/25/21 - 04/25/21	32	2.90863 %	120,816,000.00	312,363.59	0.00	0.00	0.00	0.00	312,363.59	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	03/25/21 - 04/25/21	32	2.90863 %	222,210,599.80	574,514.15	0.00	0.00	0.00	0.00	574,514.15	0.00	221,608,082.83
2M-2H	N/A	N/A	0.00000 %	11,695,879.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,664,166.89
2B-1	03/25/21 - 04/25/21	32	4.55863 %	73,668,000.00	298,511.25	0.00	0.00	0.00	0.00	298,511.25	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 %	77,534,405.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,540,214.47
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	03/25/21 - 04/25/21	32	1.80000 %	101,394,599.80	162,231.36	0.00	0.00	0.00	0.00	162,231.36	0.00	100,792,082.83
2B-I2	03/25/21 - 04/25/21	32	1.40000 %	101,394,599.80	126,179.95	0.00	0.00	0.00	0.00	126,179.95	0.00	100,792,082.83
2B-I3	03/25/21 - 04/25/21	32	1.00000 %	101,394,599.80	90,128.53	0.00	0.00	0.00	0.00	90,128.53	0.00	100,792,082.83
2B-I4	03/25/21 - 04/25/21	32	0.60000 %	101,394,599.80	54,077.12	0.00	0.00	0.00	0.00	54,077.12	0.00	100,792,082.83
2C-I1	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	N/A	N/A	1.10863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.50863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.90863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.30863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/21 - 04/25/21	32	1.10863 %	101,394,599.80	99,919.20	0.00	0.00	0.00	0.00	99,919.20	0.00	100,792,082.83
2E-B2	03/25/21 - 04/25/21	32	1.50863 %	101,394,599.80	135,970.61	0.00	0.00	0.00	0.00	135,970.61	0.00	100,792,082.83
2E-B3	03/25/21 - 04/25/21	32	1.90863 %	101,394,599.80	172,022.02	0.00	0.00	0.00	0.00	172,022.02	0.00	100,792,082.83
2E-B4	03/25/21 - 04/25/21	32	2.30863 %	101,394,599.80	208,073.44	0.00	0.00	0.00	0.00	208,073.44	0.00	100,792,082.83
2E-C1	03/25/21 - 04/25/21	32	1.10863 %	120,816,000.00	119,057.99	0.00	0.00	0.00	0.00	119,057.99	0.00	120,816,000.00
2E-C2	03/25/21 - 04/25/21	32	1.50863 %	120,816,000.00	162,014.79	0.00	0.00	0.00	0.00	162,014.79	0.00	120,816,000.00
2E-C3	03/25/21 - 04/25/21	32	1.90863 %	120,816,000.00	204,971.59	0.00	0.00	0.00	0.00	204,971.59	0.00	120,816,000.00
2E-C4	03/25/21 - 04/25/21	32	2.30863 %	120,816,000.00	247,928.39	0.00	0.00	0.00	0.00	247,928.39	0.00	120,816,000.00
2E-D1	03/25/21 - 04/25/21	32	1.10863 %	101,394,599.80	99,919.20	0.00	0.00	0.00	0.00	99,919.20	0.00	100,792,082.83
2E-D2	03/25/21 - 04/25/21	32	1.50863 %	101,394,599.80	135,970.61	0.00	0.00	0.00	0.00	135,970.61	0.00	100,792,082.83

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	03/25/21 - 04/25/21	32	1.90863 %	101,394,599.80	172,022.02	0.00	0.00	0.00	0.00	172,022.02	0.00	100,792,082.83
2E-D4	03/25/21 - 04/25/21	32	2.30863 %	101,394,599.80	208,073.44	0.00	0.00	0.00	0.00	208,073.44	0.00	100,792,082.83
2E-D5	03/25/21 - 04/25/21	32	2.90863 %	101,394,599.80	262,150.56	0.00	0.00	0.00	0.00	262,150.56	0.00	100,792,082.83
2E-F1	03/25/21 - 04/25/21	32	1.10863 %	222,210,599.80	218,977.19	0.00	0.00	0.00	0.00	218,977.19	0.00	221,608,082.83
2E-F2	03/25/21 - 04/25/21	32	1.50863 %	222,210,599.80	297,985.40	0.00	0.00	0.00	0.00	297,985.40	0.00	221,608,082.83
2E-F3	03/25/21 - 04/25/21	32	1.90863 %	222,210,599.80	376,993.62	0.00	0.00	0.00	0.00	376,993.62	0.00	221,608,082.83
2E-F4	03/25/21 - 04/25/21	32	2.30863 %	222,210,599.80	456,001.83	0.00	0.00	0.00	0.00	456,001.83	0.00	221,608,082.83
2E-F5	03/25/21 - 04/25/21	32	2.90863 %	222,210,599.80	574,514.15	0.00	0.00	0.00	0.00	574,514.15	0.00	221,608,082.83
2X-1	03/25/21 - 04/25/21	32	1.80000 %	101,394,599.80	162,231.36	0.00	0.00	0.00	0.00	162,231.36	0.00	100,792,082.83
2X-2	03/25/21 - 04/25/21	32	1.40000 %	101,394,599.80	126,179.95	0.00	0.00	0.00	0.00	126,179.95	0.00	100,792,082.83
2X-3	03/25/21 - 04/25/21	32	1.00000 %	101,394,599.80	90,128.53	0.00	0.00	0.00	0.00	90,128.53	0.00	100,792,082.83
2X-4	03/25/21 - 04/25/21	32	0.60000 %	101,394,599.80	54,077.12	0.00	0.00	0.00	0.00	54,077.12	0.00	100,792,082.83
2Y-1	03/25/21 - 04/25/21	32	1.80000 %	222,210,599.80	355,536.96	0.00	0.00	0.00	0.00	355,536.96	0.00	221,608,082.83
2Y-2	03/25/21 - 04/25/21	32	1.40000 %	222,210,599.80	276,528.75	0.00	0.00	0.00	0.00	276,528.75	0.00	221,608,082.83
2Y-3	03/25/21 - 04/25/21	32	1.00000 %	222,210,599.80	197,520.53	0.00	0.00	0.00	0.00	197,520.53	0.00	221,608,082.83
2Y-4	03/25/21 - 04/25/21	32	0.60000 %	222,210,599.80	118,512.32	0.00	0.00	0.00	0.00	118,512.32	0.00	221,608,082.83
Totals					14,986,457.25	0.00	0.00	0.00	0.00	14,986,457.25	0.00	

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

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Distribution Date: 26-Apr-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	436.28386721	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	415.77238641
1M-1	156,644,000.00	0.85863 %	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	2.75863 %	212.42127051	0.52088151	0.00000000	0.00000000	0.00000000	0.00000000	0.52088151	0.00000000	205.39346828
1M-AH	4,947,606.00	0.00000 %	212.42127000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	205.39346908
1M-2B	93,986,000.00	2.75863 %	1000.00000000	2.45211553	0.00000000	0.00000000	0.00000000	0.00000000	2.45211553	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	2.75863 %	1000.00000000	2.45211553	0.00000000	0.00000000	0.00000000	0.00000000	2.45211553	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	2.75863 %	737.47375684	1.80837086	0.00000000	0.00000000	0.00000000	0.00000000	1.80837086	0.00000000	735.13115609
1M-2H	14,842,818.00	0.00000 %	737.47375667	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	735.13115636
1B-1	78,322,000.00	4.25863 %	1000.00000000	3.78544892	0.00000000	0.00000000	0.00000000	0.00000000	3.78544892	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 %	995.06394155	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.38522734
1A-I1	0.00	1.80000 %	212.42127051	0.33987402	0.00000000	0.00000000	0.00000000	0.00000000	0.33987402	0.00000000	205.39346828
1A-I2	0.00	1.40000 %	212.42127051	0.26434650	0.00000000	0.00000000	0.00000000	0.00000000	0.26434650	0.00000000	205.39346828
1A-I3	0.00	1.00000 %	212.42127051	0.18881887	0.00000000	0.00000000	0.00000000	0.00000000	0.18881887	0.00000000	205.39346828
1A-I4	0.00	0.60000 %	212.42127051	0.11329134	0.00000000	0.00000000	0.00000000	0.00000000	0.11329134	0.00000000	205.39346828
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	0.95863 %	212.42127051	0.18100749	0.00000000	0.00000000	0.00000000	0.00000000	0.18100749	0.00000000	205.39346828
1E-A2	93,986,000.00	1.35863 %	212.42127051	0.25653502	0.00000000	0.00000000	0.00000000	0.00000000	0.25653502	0.00000000	205.39346828
1E-A3	93,986,000.00	1.75863 %	212.42127051	0.33206265	0.00000000	0.00000000	0.00000000	0.00000000	0.33206265	0.00000000	205.39346828

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.15863 %	212.42127051	0.40759017	0.00000000	0.00000000	0.00000000	0.00000000	0.40759017	0.00000000	205.39346828
1E-B1	93,986,000.00	0.95863 %	1000.00000000	0.85211553	0.00000000	0.00000000	0.00000000	0.00000000	0.85211553	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.35863 %	1000.00000000	1.20767114	0.00000000	0.00000000	0.00000000	0.00000000	1.20767114	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.75863 %	1000.00000000	1.56322665	0.00000000	0.00000000	0.00000000	0.00000000	1.56322665	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.15863 %	1000.00000000	1.91878227	0.00000000	0.00000000	0.00000000	0.00000000	1.91878227	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.95863 %	1000.00000000	0.85211553	0.00000000	0.00000000	0.00000000	0.00000000	0.85211553	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.35863 %	1000.00000000	1.20767114	0.00000000	0.00000000	0.00000000	0.00000000	1.20767114	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.75863 %	1000.00000000	1.56322665	0.00000000	0.00000000	0.00000000	0.00000000	1.56322665	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.15863 %	1000.00000000	1.91878227	0.00000000	0.00000000	0.00000000	0.00000000	1.91878227	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.95863 %	606.21063525	0.51656151	0.00000000	0.00000000	0.00000000	0.00000000	0.51656151	0.00000000	602.69673414
1E-D2	187,972,000.00	1.35863 %	606.21063525	0.73210308	0.00000000	0.00000000	0.00000000	0.00000000	0.73210308	0.00000000	602.69673414
1E-D3	187,972,000.00	1.75863 %	606.21063525	0.94764465	0.00000000	0.00000000	0.00000000	0.00000000	0.94764465	0.00000000	602.69673414
1E-D4	187,972,000.00	2.15863 %	606.21063525	1.16318617	0.00000000	0.00000000	0.00000000	0.00000000	1.16318617	0.00000000	602.69673414
1E-D5	187,972,000.00	2.75863 %	606.21063525	1.48649852	0.00000000	0.00000000	0.00000000	0.00000000	1.48649852	0.00000000	602.69673414
1E-F1	187,972,000.00	0.95863 %	1000.00000000	0.85211558	0.00000000	0.00000000	0.00000000	0.00000000	0.85211558	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.35863 %	1000.00000000	1.20767109	0.00000000	0.00000000	0.00000000	0.00000000	1.20767109	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.75863 %	1000.00000000	1.56322665	0.00000000	0.00000000	0.00000000	0.00000000	1.56322665	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.15863 %	1000.00000000	1.91878221	0.00000000	0.00000000	0.00000000	0.00000000	1.91878221	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.75863 %	1000.00000000	2.45211558	0.00000000	0.00000000	0.00000000	0.00000000	2.45211558	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	606.21063525	0.96993701	0.00000000	0.00000000	0.00000000	0.00000000	0.96993701	0.00000000	602.69673414
1X-2	0.00	1.40000 %	606.21063525	0.75439544	0.00000000	0.00000000	0.00000000	0.00000000	0.75439544	0.00000000	602.69673414
1X-3	0.00	1.00000 %	606.21063525	0.53885387	0.00000000	0.00000000	0.00000000	0.00000000	0.53885387	0.00000000	602.69673414
1X-4	0.00	0.60000 %	606.21063525	0.32331236	0.00000000	0.00000000	0.00000000	0.00000000	0.32331236	0.00000000	602.69673414
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 %	376.53994865	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	357.20311142
2M-1	117,869,000.00	0.85863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06

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Distribution Date: 26-Apr-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	2.90863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.90863 %	839.24811118	2.16983313	0.00000000	0.00000000	0.00000000	0.00000000	2.16983313	0.00000000	834.26104845
2M-BH	6,359,055.00	0.0000 %	839.24811155	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	834.26104822
2M-2C	120,816,000.00	2.90863 %	1000.00000000	2.58544886	0.00000000	0.00000000	0.00000000	0.00000000	2.58544886	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	2.90863 %	615.58616355	1.59156657	0.00000000	0.00000000	0.00000000	0.00000000	1.59156657	0.00000000	613.91702125
2M-2H	19,000,250.00	0.0000 %	615.56452678	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	613.89544295
2B-1	73,668,000.00	4.55863 %	1000.00000000	4.05211557	0.00000000	0.00000000	0.00000000	0.00000000	4.05211557	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 %	999.85350947	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.92842253
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	839.24811118	1.34279698	0.00000000	0.00000000	0.00000000	0.00000000	1.34279698	0.00000000	834.26104845
2B-I2	0.00	1.40000 %	839.24811118	1.04439768	0.00000000	0.00000000	0.00000000	0.00000000	1.04439768	0.00000000	834.26104845
2B-I3	0.00	1.00000 %	839.24811118	0.74599829	0.00000000	0.00000000	0.00000000	0.00000000	0.74599829	0.00000000	834.26104845
2B-I4	0.00	0.60000 %	839.24811118	0.44759899	0.00000000	0.00000000	0.00000000	0.00000000	0.44759899	0.00000000	834.26104845
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.10863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.50863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.90863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.30863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.10863 %	839.24811118	0.82703615	0.00000000	0.00000000	0.00000000	0.00000000	0.82703615	0.00000000	834.26104845

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Series 2017-C06

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Distribution Date: 26-Apr-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.50863 %	839.24811118	1.12543546	0.00000000	0.00000000	0.00000000	0.00000000	1.12543546	0.00000000	834.26104845
2E-B3	120,816,000.00	1.90863 %	839.24811118	1.42383476	0.00000000	0.00000000	0.00000000	0.00000000	1.42383476	0.00000000	834.26104845
2E-B4	120,816,000.00	2.30863 %	839.24811118	1.72223414	0.00000000	0.00000000	0.00000000	0.00000000	1.72223414	0.00000000	834.26104845
2E-C1	120,816,000.00	1.10863 %	1000.00000000	0.98544886	0.00000000	0.00000000	0.00000000	0.00000000	0.98544886	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.50863 %	1000.00000000	1.34100442	0.00000000	0.00000000	0.00000000	0.00000000	1.34100442	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.90863 %	1000.00000000	1.69655998	0.00000000	0.00000000	0.00000000	0.00000000	1.69655998	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.30863 %	1000.00000000	2.05211553	0.00000000	0.00000000	0.00000000	0.00000000	2.05211553	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.10863 %	422.19955113	0.41605610	0.00000000	0.00000000	0.00000000	0.00000000	0.41605610	0.00000000	419.69071540
2E-D2	240,158,000.00	1.50863 %	422.19955113	0.56617148	0.00000000	0.00000000	0.00000000	0.00000000	0.56617148	0.00000000	419.69071540
2E-D3	240,158,000.00	1.90863 %	422.19955113	0.71628686	0.00000000	0.00000000	0.00000000	0.00000000	0.71628686	0.00000000	419.69071540
2E-D4	240,158,000.00	2.30863 %	422.19955113	0.86640229	0.00000000	0.00000000	0.00000000	0.00000000	0.86640229	0.00000000	419.69071540
2E-D5	240,158,000.00	2.90863 %	422.19955113	1.09157538	0.00000000	0.00000000	0.00000000	0.00000000	1.09157538	0.00000000	419.69071540
2E-F1	241,632,000.00	1.10863 %	919.62405559	0.90624251	0.00000000	0.00000000	0.00000000	0.00000000	0.90624251	0.00000000	917.13052423
2E-F2	241,632,000.00	1.50863 %	919.62405559	1.23321994	0.00000000	0.00000000	0.00000000	0.00000000	1.23321994	0.00000000	917.13052423
2E-F3	241,632,000.00	1.90863 %	919.62405559	1.56019741	0.00000000	0.00000000	0.00000000	0.00000000	1.56019741	0.00000000	917.13052423
2E-F4	241,632,000.00	2.30863 %	919.62405559	1.88717484	0.00000000	0.00000000	0.00000000	0.00000000	1.88717484	0.00000000	917.13052423
2E-F5	241,632,000.00	2.90863 %	919.62405559	2.37764100	0.00000000	0.00000000	0.00000000	0.00000000	2.37764100	0.00000000	917.13052423
2X-1	0.00	1.80000 %	422.19955113	0.67551928	0.00000000	0.00000000	0.00000000	0.00000000	0.67551928	0.00000000	419.69071540
2X-2	0.00	1.40000 %	422.19955113	0.52540390	0.00000000	0.00000000	0.00000000	0.00000000	0.52540390	0.00000000	419.69071540
2X-3	0.00	1.00000 %	422.19955113	0.37528848	0.00000000	0.00000000	0.00000000	0.00000000	0.37528848	0.00000000	419.69071540
2X-4	0.00	0.60000 %	422.19955113	0.22517309	0.00000000	0.00000000	0.00000000	0.00000000	0.22517309	0.00000000	419.69071540
2Y-1	0.00	1.80000 %	919.62405559	1.47139849	0.00000000	0.00000000	0.00000000	0.00000000	1.47139849	0.00000000	917.13052423
2Y-2	0.00	1.40000 %	919.62405559	1.14442106	0.00000000	0.00000000	0.00000000	0.00000000	1.14442106	0.00000000	917.13052423
2Y-3	0.00	1.00000 %	919.62405559	0.81744359	0.00000000	0.00000000	0.00000000	0.00000000	0.81744359	0.00000000	917.13052423
2Y-4	0.00	0.60000 %	919.62405559	0.49046616	0.00000000	0.00000000	0.00000000	0.00000000	0.49046616	0.00000000	917.13052423

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,011,739.79
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(50,147.18)
Total Deposits	2,961,592.61
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,942,425.95
Total Withdrawals (Pool Distribution Amount)	2,961,592.61
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	0.108630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	326,111,630.07
Total Principal Reduction Cumulative	9,511,191,288.94
Scheduled Principal Current	13,246,550.61
Scheduled Principal Cumulative	943,571,088.47
Unscheduled Principal Current	312,809,123.09
Unscheduled Principal Cumulative	8,567,157,292.38
Senior Reduction Amount	325,360,387.88
Subordinate Reduction Amount	695,285.82
Calculated Tranche Write-Down Amount	55,956.37
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,751.04
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	27,564.17
Group 2	
Total Principal Reduction Current	287,780,725.03
Total Principal Reduction Cumulative	9,816,323,589.98
Scheduled Principal Current	9,751,188.73
Scheduled Principal Cumulative	825,900,907.89
Unscheduled Principal Current	278,035,345.49
Unscheduled Principal Cumulative	8,990,419,702.04
Senior Reduction Amount	287,152,304.24
Subordinate Reduction Amount	634,229.98
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	5,809.19
Modification Loss Amount	34,601.54
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	36340
Period Reference Pool Removal Loan Count	1312
Period Ending Loan Count	35029
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	6,977,743,115.72
Period PIF Loan Count Current	1311
PIF Loan Count Cumulative	34216
Period PIF Loan UPB Current	309,411,675.05
PIF Loan UPB Cumulative	8,264,082,815.51
Period Partial Prepayment Amount	4,268,662.58
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	107,097.41
Credit Event Amount Cumulative	2,559,326.44
Total Active Modified Loan Count	275
Total Active Modified Loan UPB	61,757,219.52
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	31190
Period Reference Pool Removal Loan Count	1280
Period Ending Loan Count	29910
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	5,692,829,446.30
Period PIF Loan Count Current	1278
PIF Loan Count Cumulative	36440
Period PIF Loan UPB Current	275,251,539.26
PIF Loan UPB Cumulative	8,790,155,667.53
Period Partial Prepayment Amount	3,241,435.82
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	280,935.11
Credit Event Amount Cumulative	10,461,529.04
Total Active Modified Loan Count	495
Total Active Modified Loan UPB	115,314,651.87
Structural Reporting	
Group 1	
Senior Percentage	94.751193%
Subordinate Percentage	5.248807%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	93.495870%
Subordinate Percentage	6.504130%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	5.250000 %	5.480000 %
1M-1	0.00	0.00	2.800000 %	5.250000 %	5.480000 %
1M-1H	0.00	0.00	2.800000 %	5.250000 %	5.480000 %
1M-2A	0.00	0.00	2.200000 %	4.960000 %	5.190000 %
1M-2B	0.00	0.00	1.600000 %	3.610000 %	3.770000 %
1M-2C	0.00	0.00	1.000000 %	2.250000 %	2.360000 %
1M-2	0.00	0.00	1.000000 %	2.250000 %	2.360000 %
1M-2H	0.00	0.00	1.000000 %	2.250000 %	2.360000 %
1B-1	0.00	0.00	0.500000 %	1.120000 %	1.170000 %
1B-1H	0.00	0.00	0.500000 %	1.120000 %	1.170000 %
1B-2H	55,956.37	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	6.500000 %	6.820000 %
2M-1	0.00	0.00	3.450000 %	6.500000 %	6.820000 %
2M-1H	0.00	0.00	3.450000 %	6.500000 %	6.820000 %
2M-2A	0.00	0.00	2.640000 %	6.500000 %	6.820000 %
2M-2B	0.00	0.00	1.820000 %	4.720000 %	4.960000 %
2M-2C	0.00	0.00	1.000000 %	2.590000 %	2.720000 %
2M-2	0.00	0.00	1.000000 %	2.590000 %	2.720000 %
2M-2H	0.00	0.00	1.000000 %	2.590000 %	2.720000 %
2B-1	0.00	0.00	0.500000 %	1.300000 %	1.360000 %
2B-1H	0.00	0.00	0.500000 %	1.300000 %	1.360000 %
2B-2H	0.00	5,809.19	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	824	160,278,015.03	1.268883 %	1.264963 %
60 Days	281	56,944,231.75	0.432714 %	0.449421 %
90 Days	252	52,131,215.61	0.388056 %	0.411435 %
120 Days	190	40,122,523.05	0.292582 %	0.316659 %
150 Days	162	35,930,923.15	0.249465 %	0.283578 %
180+ Days	2382	572,059,022.14	3.668058 %	4.514863 %
Totals	4091	917,465,930.73	6.299758 %	7.240919 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	355	68,875,896.93	1.013446 %	0.987080 %
60 Days	142	29,942,849.23	0.405378 %	0.429119 %
90 Days	108	23,704,555.00	0.308316 %	0.339717 %
120 Days	90	20,191,110.17	0.256930 %	0.289364 %
150 Days	70	15,274,622.39	0.199834 %	0.218905 %
180+ Days	1115	276,266,837.40	3.183077 %	3.959258 %
Totals	1880	434,255,871.12	5.366982 %	6.223443 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	469	91,402,118.10	1.568037 %	1.605566 %
60 Days	139	27,001,382.52	0.464728 %	0.474305 %
90 Days	144	28,426,660.61	0.481444 %	0.499342 %
120 Days	100	19,931,412.88	0.334336 %	0.350114 %
150 Days	92	20,656,300.76	0.307589 %	0.362848 %
180+ Days	1267	295,792,184.74	4.236041 %	5.195873 %
Totals	2211	483,210,059.61	7.392177 %	8.488047 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	29	7,634,262.74	4,751.04	0.062233
Group 2	268	65,695,230.72	34,601.54	0.052670

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043747774	199,913.92	8.11	0.004057
Group 1	0043750423	274,298.96	266.76	0.097252
Group 1	0043750574	468,919.38	490.70	0.104645
Group 1	0043762430	230,058.39	76.43	0.033222
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	180,558.56	60.12	0.033297
Group 1	0043765536	247,030.47	77.20	0.031251
Group 1	0043766893	474,609.07	254.07	0.053532
Group 1	0043773899	198,005.92	32.37	0.016348
Group 1	0043774094	184,836.24	318.71	0.172428
Group 1	0043775080	213,932.67	151.62	0.070873
Group 1	0043780989	87,678.22	72.33	0.082495
Group 1	0043781034	120,800.52	62.80	0.051987
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	609,911.47	583.22	0.095624
Group 1	0043793126	164,494.05	51.23	0.031144
Group 1	0043793300	232,537.97	121.11	0.052082
Group 1	0043793312	471,614.19	315.66	0.066932
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043797152	111,988.12	35.12	0.031360
Group 1	0043797346	364,195.06	75.87	0.020832
Group 1	0043798911	90,598.45	94.37	0.104163
Group 1	0043801646	130,174.19	94.92	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043802890	286,781.17	153.85	0.053647
Group 1	0043806483	86,881.69	71.68	0.082503
Group 1	0043807625	354,020.70	430.71	0.121662
Group 1	0043808863	142,583.94	6.01	0.004215
Group 1	0043809028	391,548.45	448.65	0.114584
Group 2	0043810281	372,596.98	254.06	0.068186
Group 2	0043810574	327,902.01	136.63	0.041668
Group 2	0043810627	406,902.84	143.24	0.035203
Group 2	0043810652	308,136.62	3.24	0.001051
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	58,813.78	30.19	0.051332
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812212	201,893.64	27.32	0.013532
Group 2	0043812860	104,125.31	1.50	0.001441
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	319,578.47	59.53	0.018628
Group 2	0043814648	66,950.06	48.39	0.072278
Group 2	0043814923	318,563.24	23.29	0.007311
Group 2	0043815407	314,275.79	98.21	0.031250
Group 2	0043815617	280,614.27	260.74	0.092918
Group 2	0043816083	233,962.11	108.42	0.046341
Group 2	0043816866	104,056.84	108.39	0.104164
Group 2	0043816926	279,022.90	107.22	0.038427
Group 2	0043817320	298,909.84	332.14	0.111117
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	218,986.85	205.98	0.094060
Group 2	0043818443	34,163.99	18.48	0.054092
Group 2	0043818584	181,697.17	92.79	0.051068
Group 2	0043818673	162,002.84	16.88	0.010420

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	257,027.60	137.81	0.053617
Group 2	0043819360	118,279.35	135.53	0.114585
Group 2	0043819757	190,692.23	169.30	0.088782
Group 2	0043820331	160,348.39	83.51	0.052080
Group 2	0043820337	158,971.36	69.76	0.043882
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	229,428.84	165.63	0.072192
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	334,442.52	62.00	0.018538
Group 2	0043822741	154,518.04	43.48	0.028139
Group 2	0043823119	331,035.75	467.65	0.141269
Group 2	0043823305	314,399.81	125.81	0.040016
Group 2	0043823409	240,619.58	154.24	0.064101
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	340,644.45	177.42	0.052084
Group 2	0043823780	133,893.90	13.27	0.009911
Group 2	0043824039	158,562.48	198.20	0.124998
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	135,427.82	84.64	0.062498
Group 2	0043825279	228,276.68	23.87	0.010457
Group 2	0043825287	350,095.23	83.55	0.023865
Group 2	0043825485	124,373.02	15.76	0.012672
Group 2	0043825510	210,310.73	87.63	0.041667
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	216,017.66	50.03	0.023160
Group 2	0043826271	335,179.31	92.47	0.027588
Group 2	0043826301	203,163.72	52.94	0.026058
Group 2	0043826535	316,451.45	159.54	0.050415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826576	231,541.65	143.79	0.062101
Group 2	0043826648	96,765.23	100.17	0.103519
Group 2	0043827209	465,593.26	137.01	0.029427
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	244,365.76	45.50	0.018620
Group 2	0043827520	207,712.74	76.21	0.036690
Group 2	0043827637	273,563.28	28.50	0.010418
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	132,774.05	55.32	0.041665
Group 2	0043828742	334,081.84	114.02	0.034129
Group 2	0043828910	421,628.34	312.60	0.074141
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	152,547.39	26.53	0.017391
Group 2	0043830309	121,178.71	65.86	0.054349
Group 2	0043830443	368,356.34	148.83	0.040404
Group 2	0043830477	276,370.42	403.20	0.145891
Group 2	0043830677	89,699.36	46.72	0.052085
Group 2	0043830697	408,152.95	179.43	0.043961
Group 2	0043831199	219,533.70	141.03	0.064241
Group 2	0043831210	222,838.86	21.33	0.009572
Group 2	0043831472	212,867.89	198.42	0.093213
Group 2	0043831606	359,273.98	93.65	0.026066
Group 2	0043832066	158,485.37	96.82	0.061091
Group 2	0043832276	342,679.36	392.65	0.114582
Group 2	0043832303	225,041.75	140.65	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	216,881.54	158.14	0.072915
Group 2	0043832708	235,600.46	98.17	0.041668
Group 2	0043833586	168,181.15	108.97	0.064793
Group 2	0043833611	85,963.27	44.77	0.052080
Group 2	0043833703	285,895.73	131.42	0.045968
Group 2	0043834118	138,307.26	57.07	0.041263
Group 2	0043834160	124,837.52	27.25	0.021828
Group 2	0043834183	203,092.79	169.24	0.083331

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834864	200,365.35	148.77	0.074249
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	289,999.68	120.64	0.041600
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	306,036.80	191.27	0.062499
Group 2	0043835927	345,565.09	180.63	0.052271
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,720.55	44.64	0.064027
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	134,622.91	112.19	0.083336
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,578.69	194.25	0.133433
Group 2	0043837149	208,441.41	109.71	0.052633
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	266,052.19	221.71	0.083333
Group 2	0043837876	179,793.90	5.99	0.003332
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	196,480.94	254.16	0.129356
Group 2	0043839771	299,194.06	85.53	0.028587
Group 2	0043840171	361,858.23	150.18	0.041502
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	304,831.61	222.27	0.072916
Group 2	0043840843	183,794.35	151.69	0.082532
Group 2	0043840986	307,652.33	384.57	0.125001
Group 2	0043841064	114,262.54	53.95	0.047216
Group 2	0043841361	363,516.54	50.95	0.014016
Group 2	0043841424	376,764.28	94.81	0.025164
Group 2	0043841754	260,734.31	151.62	0.058151
Group 2	0043841923	143,115.12	89.45	0.062502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841961	141,817.38	103.41	0.072918
Group 2	0043841995	112,782.50	15.91	0.014107
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	399,219.96	41.59	0.010418
Group 2	0043842682	283,772.06	118.24	0.041667
Group 2	0043842691	300,701.22	158.07	0.052567
Group 2	0043842714	138,737.68	115.61	0.083330
Group 2	0043842734	278,344.50	155.70	0.055938
Group 2	0043842906	205,586.83	278.40	0.135417
Group 2	0043843236	111,190.92	40.64	0.036550
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	229,942.84	158.82	0.069069
Group 2	0043843470	192,169.29	90.47	0.047078
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843495	266,735.04	4.77	0.001788
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844350	341,540.69	284.62	0.083334
Group 2	0043844351	377,800.28	472.25	0.125000
Group 2	0043844621	371,979.14	271.23	0.072915
Group 2	0043844664	140,394.76	38.10	0.027138
Group 2	0043844687	128,373.84	96.66	0.075296
Group 2	0043844880	360,590.15	262.93	0.072917
Group 2	0043844901	305,259.37	144.67	0.047392
Group 2	0043844996	195,298.63	212.83	0.108977
Group 2	0043845034	244,422.84	298.67	0.122194
Group 2	0043845163	230,734.31	39.39	0.017072
Group 2	0043845191	380,194.90	514.85	0.135417
Group 2	0043845319	285,461.80	84.34	0.029545
Group 2	0043845340	253,839.54	80.83	0.031843
Group 2	0043845780	225,758.08	94.07	0.041668
Group 2	0043845908	581,642.17	31.75	0.005459
Group 2	0043846042	241,994.80	49.91	0.020624
Group 2	0043846554	114,802.31	4.45	0.003876
Group 2	0043846610	324,910.50	203.07	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	103,123.35	18.43	0.017872
Group 2	0043846913	186,600.54	40.63	0.021774
Group 2	0043846973	309,715.97	150.45	0.048577
Group 2	0043847345	168,562.15	80.82	0.047947
Group 2	0043847434	206,133.59	93.15	0.045189
Group 2	0043848445	242,699.93	75.84	0.031248
Group 2	0043848608	410,504.14	185.29	0.045137
Group 2	0043848927	189,808.50	47.04	0.024783
Group 2	0043848946	295,950.04	215.80	0.072918
Group 2	0043849270	237,386.73	54.25	0.022853
Group 2	0043849330	215,954.44	44.99	0.020833
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	150,680.75	45.74	0.030356
Group 2	0043849854	170,043.19	166.93	0.098169
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	194,338.38	17.13	0.008815
Group 2	0043850625	149,558.97	109.05	0.072914
Group 2	0043850738	152,126.11	79.23	0.052082
Group 2	0043850765	294,003.85	152.76	0.051959
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	101,463.83	76.46	0.075357
Group 2	0043852465	108,684.85	67.46	0.062069
Group 2	0043852701	245,122.72	178.74	0.072919
Group 2	0043853072	365,887.78	250.87	0.068565
Group 2	0043853250	141,946.11	207.00	0.145830
Group 2	0043853380	342,053.21	42.40	0.012396
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	407,851.81	155.67	0.038168
Group 2	0043854633	252,692.29	78.97	0.031251
Group 2	0043855005	294,689.29	32.21	0.010930
Group 2	0043855199	322,745.38	168.10	0.052084
Group 2	0043855514	64,112.83	33.39	0.052080
Group 2	0043855655	180,420.72	40.40	0.022392

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855733	143,240.22	54.64	0.038146
Group 2	0043855776	294,017.55	245.01	0.083332
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043856910	356,379.94	114.31	0.032075
Group 2	0043857123	245,634.48	25.59	0.010418
Group 2	0043857612	126,673.82	145.15	0.114586
Group 2	0043858295	173,834.11	23.67	0.013616
Group 2	0043858379	253,062.24	258.66	0.102212
Group 2	0043858827	157,878.17	65.78	0.041665
Group 2	0043859262	300,217.53	4.67	0.001556
Group 2	0043859413	355,498.98	191.38	0.053834
Group 2	0043860139	330,120.88	314.81	0.095362
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	167,575.92	93.72	0.055927
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	394,979.56	201.25	0.050952
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	316,178.77	203.03	0.064214
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	230,392.19	239.99	0.104166
Group 2	0043862332	176,925.55	184.30	0.104168
Group 2	0043862402	159,879.76	86.12	0.053865
Group 2	0043862745	289,395.62	196.46	0.067886
Group 2	0043863009	398,140.14	165.89	0.041666
Group 2	0043863219	406,461.67	465.74	0.114584
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	244,815.39	88.76	0.036256
Group 2	0043864325	47,112.52	20.53	0.043577
Group 2	0043864328	199,785.50	260.76	0.130520

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043865091	174,901.94	145.75	0.083332
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	282,885.29	174.71	0.061760
Group 2	0043865594	150,097.07	62.54	0.041666
Group 2	0043865894	100,169.38	50.64	0.050554
Group 2	0043865949	164,492.57	17.34	0.010542
Group 2	0043866196	115,691.01	25.66	0.022180
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043867128	362,240.23	150.93	0.041666
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	140,016.06	145.85	0.104167
Group 2	0043868595	185,459.98	243.62	0.131360
Group 2	0043868873	220,573.27	91.91	0.041669
Group 2	0043869417	147,377.67	76.76	0.052084
Group 2	0043870369	235,625.23	18.89	0.008017
Group 2	0043870820	358,661.61	74.72	0.020833
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	402,117.95	140.77	0.035007
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,875.34	42.70	0.048045
Group 2	0043872136	143,930.67	82.89	0.057590
Group 2	0043872834	603,210.50	439.84	0.072917
Group 2	0043873126	206,411.58	150.51	0.072917
Group 2	0043873145	88,959.52	37.62	0.042289
Group 2	0043873365	182,337.08	89.01	0.048816
Group 2	0043873542	336,310.39	126.27	0.037546
Group 2	0043874656	384,599.02	184.54	0.047982
Group 2	0043874891	200,114.76	73.65	0.036804
Group 2	0043874901	309,068.15	293.05	0.094817
Group 2	0043875350	279,699.92	87.41	0.031251
Group 2	0043875397	119,949.67	56.78	0.047337
Group 2	0043875511	390,892.51	244.31	0.062501
Group 2	0043876004	161,330.71	92.84	0.057546

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043876485	337,474.74	175.77	0.052084

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	307,117.20	144,128.23	46.929

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043795378	107,097.41	47,505.44	44.357
0043819112	200,019.79	96,622.79	48.307

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,318,505.00	(93,981.05)	31,311.82	2.375

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043780618	93,354.75	8,446.49	24,831.52	26.599
0043785067	51,411.83	2.22	17,842.64	34.705
0043806937	190,963.35	2.22	(3,171.14)	(1.661)
0043818105	80,915.32	15,977.47	15,977.47	19.746
0043818702	414,351.83	(113,311.18)	15,419.46	3.721
0043829382	399,655.56	9.00	(38,190.26)	(9.556)
0043862978	87,852.36	(5,107.27)	(1,397.87)	(1.591)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
80	13,020,855.48	468,458.65	3.598

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	61,336.31	37.280
0043780618	93,354.75	24,831.52	26.599
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	47,505.44	44.357
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043806687	152,162.34	64,238.12	42.217

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043806937	190,963.35	(3,171.14)	(1.661)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	15,977.47	19.746
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	15,419.46	3.721
0043819112	200,019.79	96,622.79	48.307
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
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,190.26)	(9.556)
0043829607	298,382.23	(13,747.14)	(4.607)
0043832277	387,247.82	24,574.62	6.346
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043838933	365,080.44	(31,457.21)	(8.617)
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,414.63)	(29.309)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,303.46	3.469
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	4	442,827.34	55,956.37	0.001 %	0	0.00	0.00	0.000 %	4	442,827.34	55,956.37	0.001 %
Group 2	5	1,182,794.86	(5,809.19)	(0.000 %)	0	0.00	0.00	0.000 %	5	1,182,794.86	(5,809.19)	(0.000 %)
Total	9	1,625,622.20	50,147.18	0.000 %	0	0.00	0.00	0.000 %	9	1,625,622.20	50,147.18	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043780618	96,000.00	4.500 %	DE	72.00	360	93,354.75	02/28/2021	8,446.49	24,831.52
Group 1	0043785067	55,000.00	3.750 %	AR	74.00	360	51,411.83	01/31/2021	2.22	17,842.64
Group 1	0043795378	112,000.00	3.625 %	OK	78.00	360	107,097.41	03/31/2021	47,505.44	47,505.44
Group 1	0043806937	199,000.00	4.625 %	LA	80.00	360	190,963.35	01/31/2021	2.22	(3,171.14)
Group 2	0043818105	83,000.00	4.500 %	NC	90.00	360	80,915.32	03/31/2021	15,977.47	15,977.47
Group 2	0043818702	417,000.00	4.875 %	GA	97.00	360	414,351.83	11/30/2020	(113,311.18)	15,419.46
Group 2	0043819112	207,000.00	4.375 %	TX	90.00	360	200,019.79	03/31/2021	96,622.79	96,622.79
Group 2	0043829382	409,000.00	4.125 %	FL	95.00	360	399,655.56	09/30/2020	9.00	(38,190.26)
Group 2	0043862978	92,000.00	4.375 %	MI	97.00	360	87,852.36	01/31/2021	(5,107.27)	(1,397.87)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



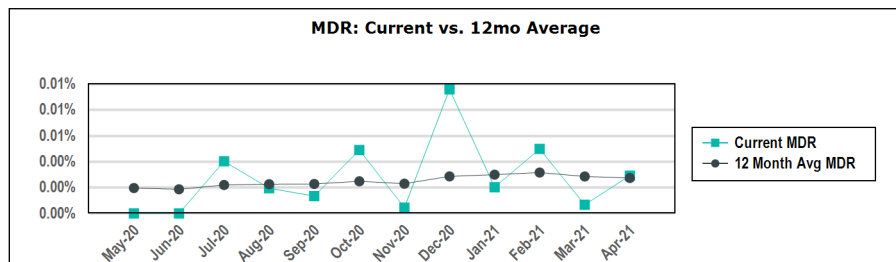
Distribution Date: 26-Apr-2021
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Realized Loss Report - Collateral

Summary

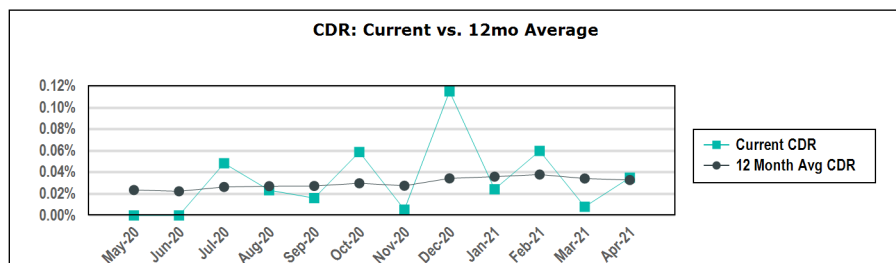
MDR

Current Month 0.003 %
3 Month Average 0.003 %
12 Month Average 0.003 %



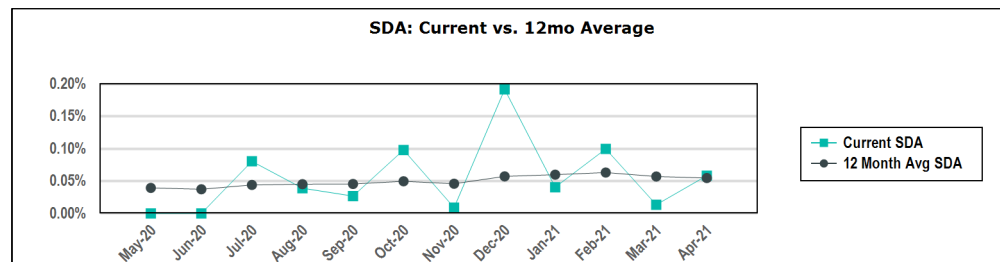
CDR

Current Month 0.035 %
3 Month Average 0.034 %
12 Month Average 0.033 %



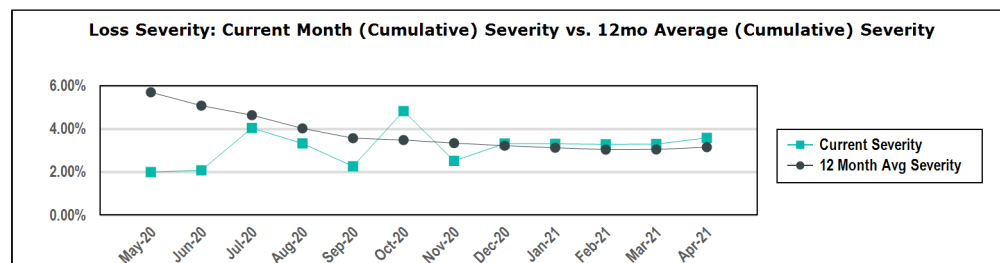
SDA

Current Month 0.058 %
3 Month Average 0.057 %
12 Month Average 0.055 %



Loss Severity

Current Month (Cumulative) 3.598 %
3 Month Average (Cumulative) 3.403 %
12 Month Average (Cumulative) 3.168 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



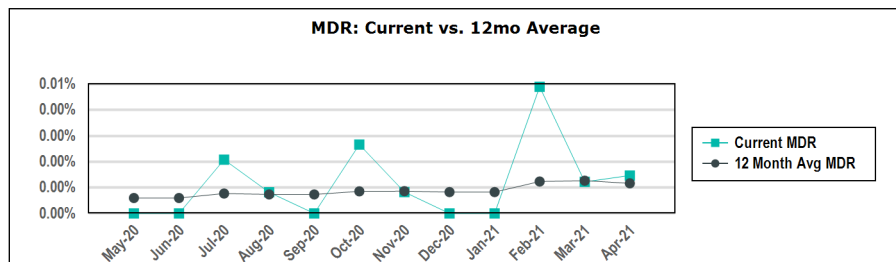
Distribution Date: 26-Apr-2021
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Realized Loss Report - Collateral

Group 1

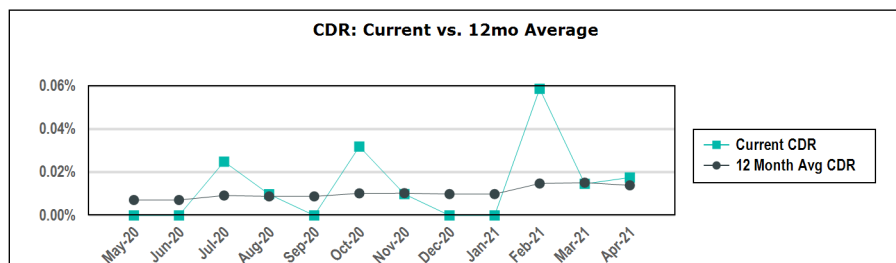
MDR

Current Month 0.001 %
3 Month Average 0.003 %
12 Month Average 0.001 %



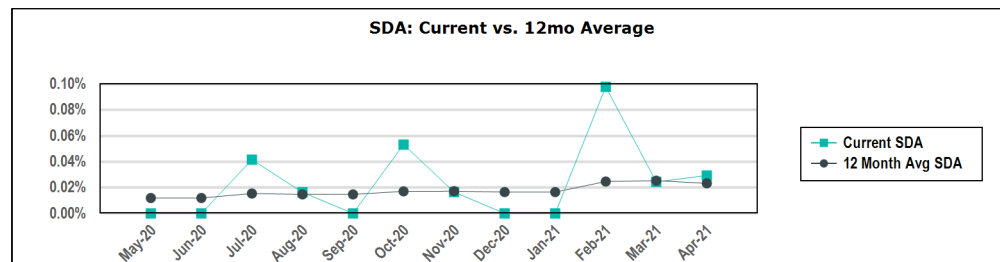
CDR

Current Month 0.018 %
3 Month Average 0.030 %
12 Month Average 0.014 %



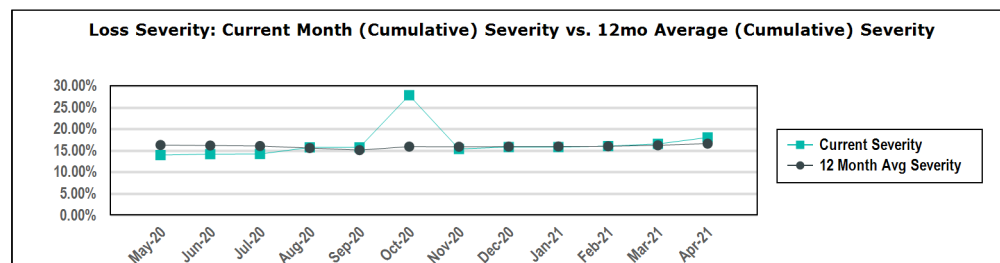
SDA

Current Month 0.029 %
3 Month Average 0.051 %
12 Month Average 0.023 %



Loss Severity

Current Month (Cumulative) 18.087 %
3 Month Average (Cumulative) 16.921 %
12 Month Average (Cumulative) 16.654 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



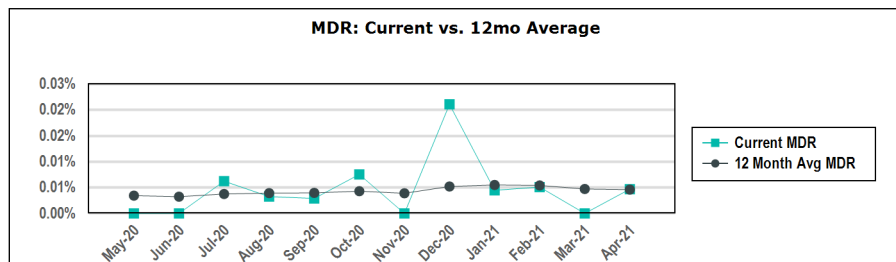
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07-Apr-2021 3:00:55 PM

Realized Loss Report - Collateral

Group 2

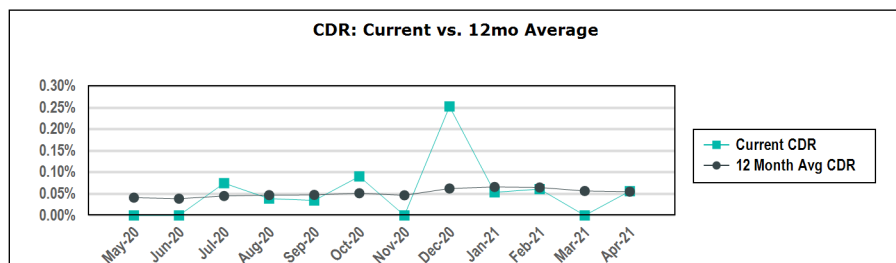
MDR

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



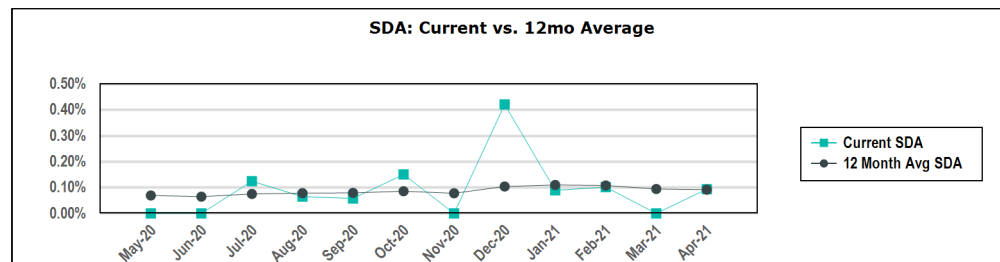
CDR

Current Month 0.056 %
3 Month Average 0.039 %
12 Month Average 0.055 %



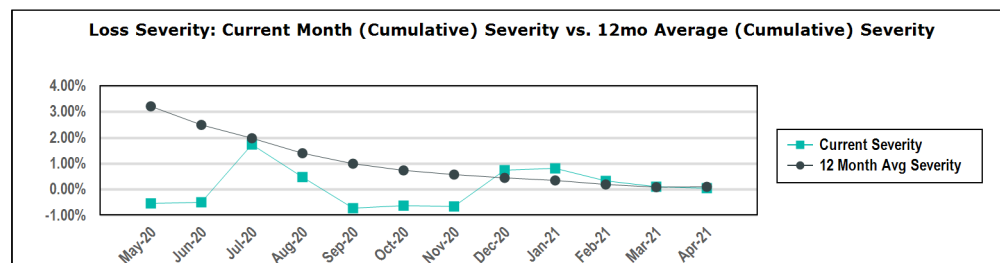
SDA

Current Month 0.094 %
3 Month Average 0.065 %
12 Month Average 0.092 %



Loss Severity

Current Month (Cumulative) 0.053 %
3 Month Average (Cumulative) 0.167 %
12 Month Average (Cumulative) 0.107 %



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 4.456 %
3 Month Average 4.651 %
12 Month Average 4.308 %

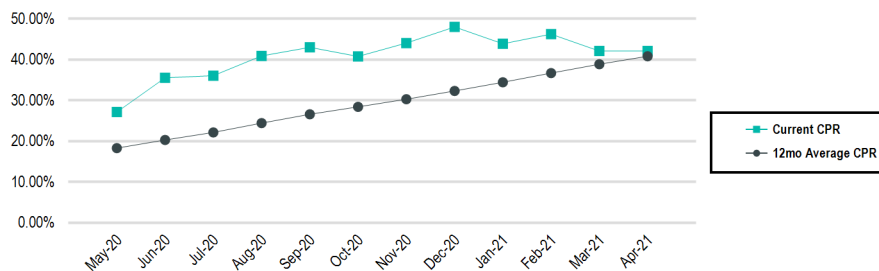
CPR

Current Month 42.130 %
3 Month Average 43.502 %
12 Month Average 40.836 %

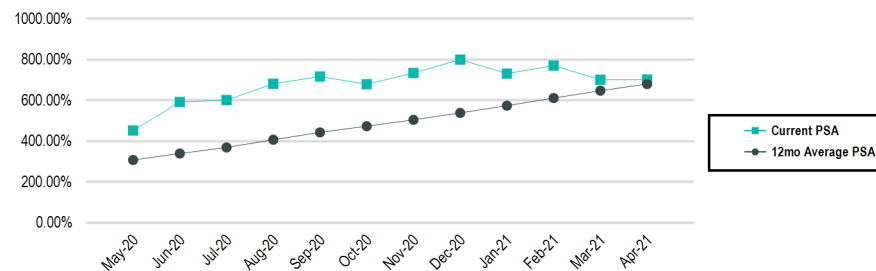
PSA

Current Month 702.161 %
3 Month Average 725.031 %
12 Month Average 680.598 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.291 %
3 Month Average 4.498 %
12 Month Average 3.920 %

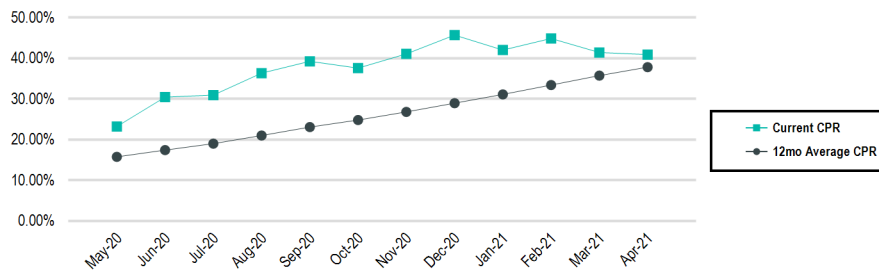
CPR

Current Month 40.924 %
3 Month Average 42.412 %
12 Month Average 37.831 %

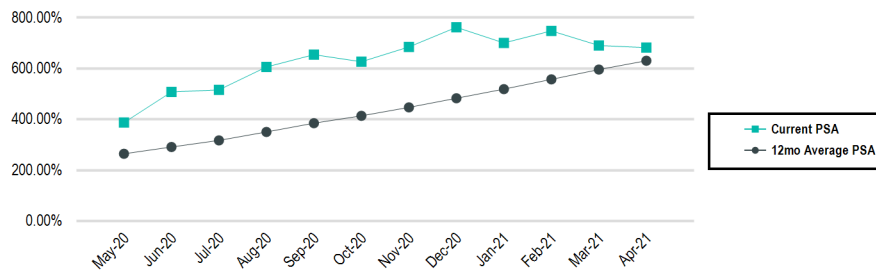
PSA

Current Month 682.059 %
3 Month Average 706.863 %
12 Month Average 630.522 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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Wells Fargo Bank, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Apr-2021
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Prepayment Rates

Group 2

SMM

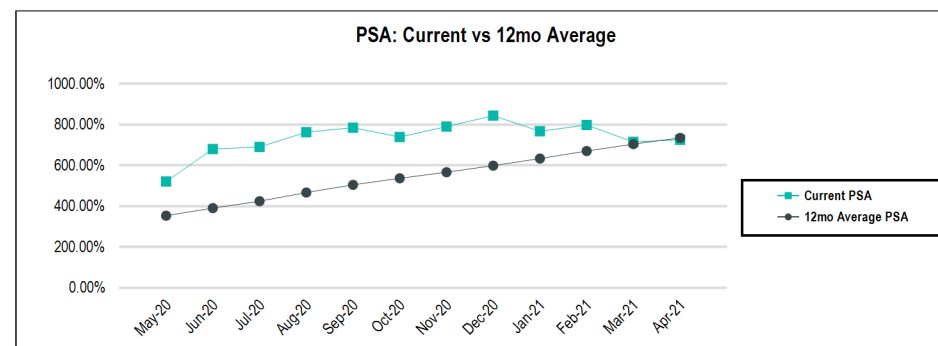
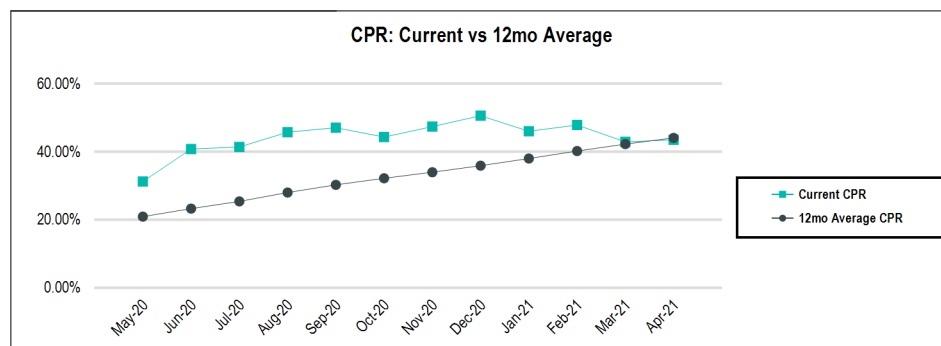
Current Month	4.656 %
3 Month Average	4.837 %
12 Month Average	4.758 %

CPR

Current Month	43.572 %
3 Month Average	44.801 %
12 Month Average	44.113 %

PSA

Current Month	726.196 %
3 Month Average	746.682 %
12 Month Average	735.224 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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.