

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:38 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		01/31/2022	0.00000 %	4,594,918,508.84	0.00	145,080,823.78	0.00	4,449,837,688.60	145,080,823.78	0.00
1M-1	30711XQS6	02/24/2022	0.85771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	02/24/2022	2.75771 %	2,779,632.22	6,600.78	150,242.67	0.00	2,629,389.55	156,843.45	0.00
1M-AH		01/31/2022	0.00000 %	11,425,532.02	0.00	617,564.59	0.00	10,807,967.43	617,564.59	0.00
1M-2B	30711XQU1	02/24/2022	2.75771 %	19,359,089.00	45,971.93	0.00	0.00	19,359,089.00	45,971.93	0.00
1M-BH		01/31/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2C	30711XQV9	02/24/2022	2.75771 %	19,359,089.00	45,971.93	0.00	0.00	19,359,089.00	45,971.93	0.00
1M-CH		01/31/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	02/24/2022	2.75771 %	41,497,810.22	98,544.63	150,242.67	0.00	41,347,567.55	248,787.30	0.00
1M-2H		01/31/2022	0.00000 %	170,574,566.02	0.00	617,564.59	0.00	169,957,001.43	617,564.59	0.00
1B-1	30711XQW7	02/24/2022	4.25771 %	78,322,000.00	287,156.76	0.00	0.00	78,322,000.00	287,156.76	0.00
1B-1H		01/31/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		01/31/2022	0.00000 %	81,704,024.64	0.00	0.00	3.54	81,704,021.10	0.00	740,650.90
1A-I1	30711XQZ0	02/24/2022	1.80000 %	0.00	4,308.43	0.00	0.00	0.00	4,308.43	0.00
1A-I2	30711XRB2	02/24/2022	1.40000 %	0.00	3,351.00	0.00	0.00	0.00	3,351.00	0.00
1A-I3	30711XRD8	02/24/2022	1.00000 %	0.00	2,393.57	0.00	0.00	0.00	2,393.57	0.00
1A-I4	30711XRF3	02/24/2022	0.60000 %	0.00	1,436.14	0.00	0.00	0.00	1,436.14	0.00
1B-I1	30711XRH9	02/24/2022	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1B-I2	30711XRK2	02/24/2022	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1B-I3	30711XRM8	02/24/2022	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1B-I4	30711XRP1	02/24/2022	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1C-I1	30711XRR7	02/24/2022	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1C-I2	30711XRT3	02/24/2022	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1C-I3	30711XRV8	02/24/2022	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1C-I4	30711XRX4	02/24/2022	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1E-A1	30711XQY3	02/24/2022	0.95771 %	2,779,632.22	2,292.35	150,242.67	0.00	2,629,389.55	152,535.02	0.00
1E-A2	30711XRA4	02/24/2022	1.35771 %	2,779,632.22	3,249.78	150,242.67	0.00	2,629,389.55	153,492.45	0.00
1E-A3	30711XRC0	02/24/2022	1.75771 %	2,779,632.22	4,207.21	150,242.67	0.00	2,629,389.55	154,449.88	0.00
1E-A4	30711XRE6	02/24/2022	2.15771 %	2,779,632.22	5,164.63	150,242.67	0.00	2,629,389.55	155,407.30	0.00
1E-B1	30711XRG1	02/24/2022	0.95771 %	19,359,089.00	15,965.34	0.00	0.00	19,359,089.00	15,965.34	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
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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	02/24/2022	1.35771 %	19,359,089.00	22,633.47	0.00	0.00	19,359,089.00	22,633.47	0.00
1E-B3	30711XRL0	02/24/2022	1.75771 %	19,359,089.00	29,301.60	0.00	0.00	19,359,089.00	29,301.60	0.00
1E-B4	30711XRN6	02/24/2022	2.15771 %	19,359,089.00	35,969.73	0.00	0.00	19,359,089.00	35,969.73	0.00
1E-C1	30711XRQ9	02/24/2022	0.95771 %	19,359,089.00	15,965.34	0.00	0.00	19,359,089.00	15,965.34	0.00
1E-C2	30711XRS5	02/24/2022	1.35771 %	19,359,089.00	22,633.47	0.00	0.00	19,359,089.00	22,633.47	0.00
1E-C3	30711XRU0	02/24/2022	1.75771 %	19,359,089.00	29,301.60	0.00	0.00	19,359,089.00	29,301.60	0.00
1E-C4	30711XRW6	02/24/2022	2.15771 %	19,359,089.00	35,969.73	0.00	0.00	19,359,089.00	35,969.73	0.00
1E-D1	30711XRY2	02/24/2022	0.95771 %	22,138,721.22	18,257.69	150,242.67	0.00	21,988,478.55	168,500.36	0.00
1E-D2	30711XRZ9	02/24/2022	1.35771 %	22,138,721.22	25,883.25	150,242.67	0.00	21,988,478.55	176,125.92	0.00
1E-D3	30711XSA3	02/24/2022	1.75771 %	22,138,721.22	33,508.81	150,242.67	0.00	21,988,478.55	183,751.48	0.00
1E-D4	30711XSB1	02/24/2022	2.15771 %	22,138,721.22	41,134.37	150,242.67	0.00	21,988,478.55	191,377.04	0.00
1E-D5	30711XSC9	02/24/2022	2.75771 %	22,138,721.22	52,572.70	150,242.67	0.00	21,988,478.55	202,815.37	0.00
1E-F1	30711XSD7	02/24/2022	0.95771 %	38,718,178.00	31,930.68	0.00	0.00	38,718,178.00	31,930.68	0.00
1E-F2	30711XSE5	02/24/2022	1.35771 %	38,718,178.00	45,266.94	0.00	0.00	38,718,178.00	45,266.94	0.00
1E-F3	30711XSF2	02/24/2022	1.75771 %	38,718,178.00	58,603.20	0.00	0.00	38,718,178.00	58,603.20	0.00
1E-F4	30711XSG0	02/24/2022	2.15771 %	38,718,178.00	71,939.46	0.00	0.00	38,718,178.00	71,939.46	0.00
1E-F5	30711XSH8	02/24/2022	2.75771 %	38,718,178.00	91,943.85	0.00	0.00	38,718,178.00	91,943.85	0.00
1X-1	30711XSJ4	02/24/2022	1.80000 %	0.00	34,315.02	0.00	0.00	0.00	34,315.02	0.00
1X-2	30711XSK1	02/24/2022	1.40000 %	0.00	26,689.46	0.00	0.00	0.00	26,689.46	0.00
1X-3	30711XSL9	02/24/2022	1.00000 %	0.00	19,063.90	0.00	0.00	0.00	19,063.90	0.00
1X-4	30711XSM7	02/24/2022	0.60000 %	0.00	11,438.34	0.00	0.00	0.00	11,438.34	0.00
1Y-1	30711XSN5	02/24/2022	1.80000 %	0.00	60,013.18	0.00	0.00	0.00	60,013.18	0.00
1Y-2	30711XSP0	02/24/2022	1.40000 %	0.00	46,676.91	0.00	0.00	0.00	46,676.91	0.00
1Y-3	30711XSQ8	02/24/2022	1.00000 %	0.00	33,340.65	0.00	0.00	0.00	33,340.65	0.00
1Y-4	30711XSR6	02/24/2022	0.60000 %	0.00	20,004.39	0.00	0.00	0.00	20,004.39	0.00
2A-H		01/31/2022	0.00000 %	3,390,621,034.76	0.00	125,140,502.30	0.00	3,265,480,532.46	125,140,502.30	0.00
2M-1	30711XSS4	02/24/2022	0.85771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	02/24/2022	2.90771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	02/24/2022	2.90771 %	95,565,908.35	239,283.79	657,750.35	0.00	94,908,158.00	897,034.14	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		01/31/2022	0.00000 %	5,030,036.31	0.00	34,620.17	0.00	4,995,416.14	34,620.17	0.00
2M-2C	30711XSV7	02/24/2022	2.90771 %	120,816,000.00	302,506.52	0.00	0.00	120,816,000.00	302,506.52	0.00
2M-CH		01/31/2022	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	02/24/2022	2.90771 %	216,381,908.35	541,790.31	657,750.35	0.00	215,724,158.00	1,199,540.66	0.00
2M-2H		01/31/2022	0.00000 %	11,389,091.31	0.00	34,620.17	0.00	11,354,471.14	34,620.17	0.00
2B-1	30711XSW5	02/24/2022	4.55771 %	73,668,000.00	289,124.41	0.00	0.00	73,668,000.00	289,124.41	0.00
2B-1H		01/31/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		01/31/2022	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	02/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	02/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	02/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	02/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	02/24/2022	1.80000 %	0.00	148,127.16	0.00	0.00	0.00	148,127.16	0.00
2B-I2	30711XTK0	02/24/2022	1.40000 %	0.00	115,210.01	0.00	0.00	0.00	115,210.01	0.00
2B-I3	30711XTM6	02/24/2022	1.00000 %	0.00	82,292.87	0.00	0.00	0.00	82,292.87	0.00
2B-I4	30711XTP9	02/24/2022	0.60000 %	0.00	49,375.72	0.00	0.00	0.00	49,375.72	0.00
2C-I1	30711XTR5	02/24/2022	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	02/24/2022	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	02/24/2022	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	02/24/2022	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	02/24/2022	1.10771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	02/24/2022	1.50771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	02/24/2022	1.90771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	02/24/2022	2.30771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	02/24/2022	1.10771 %	95,565,908.35	91,156.63	657,750.35	0.00	94,908,158.00	748,906.98	0.00
2E-B2	30711XTJ3	02/24/2022	1.50771 %	95,565,908.35	124,073.78	657,750.35	0.00	94,908,158.00	781,824.13	0.00
2E-B3	30711XTL8	02/24/2022	1.90771 %	95,565,908.35	156,990.92	657,750.35	0.00	94,908,158.00	814,741.27	0.00
2E-B4	30711XTN4	02/24/2022	2.30771 %	95,565,908.35	189,908.07	657,750.35	0.00	94,908,158.00	847,658.42	0.00
2E-C1	30711XTQ7	02/24/2022	1.10771 %	120,816,000.00	115,241.72	0.00	0.00	120,816,000.00	115,241.72	0.00
2E-C2	30711XTS3	02/24/2022	1.50771 %	120,816,000.00	156,856.12	0.00	0.00	120,816,000.00	156,856.12	0.00
2E-C3	30711XTU8	02/24/2022	1.90771 %	120,816,000.00	198,470.52	0.00	0.00	120,816,000.00	198,470.52	0.00

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Distribution Date: 25-Feb-2022
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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	02/24/2022	2.30771 %	120,816,000.00	240,084.92	0.00	0.00	120,816,000.00	240,084.92	0.00
2E-D1	30711XTY0	02/24/2022	1.10771 %	95,565,908.35	91,156.63	657,750.35	0.00	94,908,158.00	748,906.98	0.00
2E-D2	30711XTZ7	02/24/2022	1.50771 %	95,565,908.35	124,073.78	657,750.35	0.00	94,908,158.00	781,824.13	0.00
2E-D3	30711XUA0	02/24/2022	1.90771 %	95,565,908.35	156,990.92	657,750.35	0.00	94,908,158.00	814,741.27	0.00
2E-D4	30711XUB8	02/24/2022	2.30771 %	95,565,908.35	189,908.07	657,750.35	0.00	94,908,158.00	847,658.42	0.00
2E-D5	30711XUC6	02/24/2022	2.90771 %	95,565,908.35	239,283.79	657,750.35	0.00	94,908,158.00	897,034.14	0.00
2E-F1	30711XUD4	02/24/2022	1.10771 %	216,381,908.35	206,398.35	657,750.35	0.00	215,724,158.00	864,148.70	0.00
2E-F2	30711XUE2	02/24/2022	1.50771 %	216,381,908.35	280,929.89	657,750.35	0.00	215,724,158.00	938,680.24	0.00
2E-F3	30711XUF9	02/24/2022	1.90771 %	216,381,908.35	355,461.44	657,750.35	0.00	215,724,158.00	1,013,211.79	0.00
2E-F4	30711XUG7	02/24/2022	2.30771 %	216,381,908.35	429,992.99	657,750.35	0.00	215,724,158.00	1,087,743.34	0.00
2E-F5	30711XUH5	02/24/2022	2.90771 %	216,381,908.35	541,790.31	657,750.35	0.00	215,724,158.00	1,199,540.66	0.00
2X-1	30711XUJ1	02/24/2022	1.80000 %	0.00	148,127.16	0.00	0.00	0.00	148,127.16	0.00
2X-2	30711XUK8	02/24/2022	1.40000 %	0.00	115,210.01	0.00	0.00	0.00	115,210.01	0.00
2X-3	30711XUL6	02/24/2022	1.00000 %	0.00	82,292.87	0.00	0.00	0.00	82,292.87	0.00
2X-4	30711XUM4	02/24/2022	0.60000 %	0.00	49,375.72	0.00	0.00	0.00	49,375.72	0.00
2Y-1	30711XUN2	02/24/2022	1.80000 %	0.00	335,391.96	0.00	0.00	0.00	335,391.96	0.00
2Y-2	30711XUP7	02/24/2022	1.40000 %	0.00	260,860.41	0.00	0.00	0.00	260,860.41	0.00
2Y-3	30711XUQ5	02/24/2022	1.00000 %	0.00	186,328.87	0.00	0.00	0.00	186,328.87	0.00
2Y-4	30711XUR3	02/24/2022	0.60000 %	0.00	111,797.32	0.00	0.00	0.00	111,797.32	0.00
Totals				12,080,008,975.92	9,046,244.14	283,702,370.57	3.54	11,796,306,605.35	292,748,614.71	740,650.90

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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: 25-Feb-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	4,594,918,508.84	9,377,496.42	135,703,327.36	0.00	0.00	145,080,823.78	4,449,837,688.60	0.28052819	145,080,823.78
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	2,779,632.22	150,242.67	0.00	0.00	0.00	150,242.67	2,629,389.55	0.13582197	150,242.67
1M-AH	79,574,517.00	11,425,532.02	617,564.59	0.00	0.00	0.00	617,564.59	10,807,967.43	0.13582197	617,564.59
1M-2B	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-BH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2C	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-CH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2	58,077,267.00	41,497,810.22	150,242.67	0.00	0.00	0.00	150,242.67	41,347,567.55	0.71194066	150,242.67
1M-2H	238,723,551.00	170,574,566.02	617,564.59	0.00	0.00	0.00	617,564.59	169,957,001.43	0.71194066	617,564.59
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	81,704,024.64	0.00	0.00	0.00	3.54	3.54	81,704,021.10	0.99101639	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	19,359,089.00	2,779,632.22	150,242.67	0.00	0.00	0.00	150,242.67	2,629,389.55	0.13582197	150,242.67
1E-A2	19,359,089.00	2,779,632.22	150,242.67	0.00	0.00	0.00	150,242.67	2,629,389.55	0.13582197	150,242.67
1E-A3	19,359,089.00	2,779,632.22	150,242.67	0.00	0.00	0.00	150,242.67	2,629,389.55	0.13582197	150,242.67
1E-A4	19,359,089.00	2,779,632.22	150,242.67	0.00	0.00	0.00	150,242.67	2,629,389.55	0.13582197	150,242.67
1E-B1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-B2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-B3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:39 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	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C4	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-D1	38,718,178.00	22,138,721.22	150,242.67	0.00	0.00	0.00	150,242.67	21,988,478.55	0.56791098	150,242.67
1E-D2	38,718,178.00	22,138,721.22	150,242.67	0.00	0.00	0.00	150,242.67	21,988,478.55	0.56791098	150,242.67
1E-D3	38,718,178.00	22,138,721.22	150,242.67	0.00	0.00	0.00	150,242.67	21,988,478.55	0.56791098	150,242.67
1E-D4	38,718,178.00	22,138,721.22	150,242.67	0.00	0.00	0.00	150,242.67	21,988,478.55	0.56791098	150,242.67
1E-D5	38,718,178.00	22,138,721.22	150,242.67	0.00	0.00	0.00	150,242.67	21,988,478.55	0.56791098	150,242.67
1E-F1	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F2	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F3	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F4	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F5	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	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	3,390,621,034.76	6,130,303.68	119,010,198.62	0.00	0.00	125,140,502.30	3,265,480,532.46	0.21989747	125,140,502.30
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.78555951	657,750.35
2M-BH	6,359,055.00	5,030,036.31	34,620.17	0.00	0.00	0.00	34,620.17	4,995,416.14	0.78555951	34,620.17
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	216,381,908.35	657,750.35	0.00	0.00	0.00	657,750.35	215,724,158.00	0.59761689	657,750.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:39 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	11,389,091.31	34,620.17	0.00	0.00	0.00	34,620.17	11,354,471.14	0.59759588	34,620.17
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.78555951	657,750.35
2E-B2	120,816,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.78555951	657,750.35
2E-B3	120,816,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.78555951	657,750.35
2E-B4	120,816,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.78555951	657,750.35
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	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.39519049	657,750.35
2E-D2	240,158,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.39519049	657,750.35
2E-D3	240,158,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.39519049	657,750.35
2E-D4	240,158,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.39519049	657,750.35
2E-D5	240,158,000.00	95,565,908.35	657,750.35	0.00	0.00	0.00	657,750.35	94,908,158.00	0.39519049	657,750.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:39 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	216,381,908.35	657,750.35	0.00	0.00	0.00	657,750.35	215,724,158.00	0.89277976	657,750.35
2E-F2	241,632,000.00	216,381,908.35	657,750.35	0.00	0.00	0.00	657,750.35	215,724,158.00	0.89277976	657,750.35
2E-F3	241,632,000.00	216,381,908.35	657,750.35	0.00	0.00	0.00	657,750.35	215,724,158.00	0.89277976	657,750.35
2E-F4	241,632,000.00	216,381,908.35	657,750.35	0.00	0.00	0.00	657,750.35	215,724,158.00	0.89277976	657,750.35
2E-F5	241,632,000.00	216,381,908.35	657,750.35	0.00	0.00	0.00	657,750.35	215,724,158.00	0.89277976	657,750.35
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	37,147,199,355.00	12,080,008,975.92	28,988,844.59	254,713,525.98	0.00	3.54	283,702,374.11	11,796,306,605.35	0.31755575	283,702,370.57

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$223,880,733 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:39 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	289.67442342	0.59117934	8.55505555	0.00000000	0.00000000	9.14623489	280.52818875	0.28052819	9.14623489
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	19,359,089.00	143.58280082	7.76083368	0.00000000	0.00000000	0.00000000	7.76083368	135.82196714	0.13582197	7.76083368
1M-AH	79,574,517.00	143.58280076	7.76083366	0.00000000	0.00000000	0.00000000	7.76083366	135.82196710	0.13582197	7.76083366
1M-2B	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	58,077,267.00	714.52760027	2.58694456	0.00000000	0.00000000	0.00000000	2.58694456	711.94065571	0.71194066	2.58694456
1M-2H	238,723,551.00	714.52760025	2.58694455	0.00000000	0.00000000	0.00000000	2.58694455	711.94065570	0.71194066	2.58694455
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	991.01643148	0.00000000	0.00000000	0.00000000	0.00004294	0.00004294	991.01638854	0.99101639	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	19,359,089.00	143.58280082	7.76083368	0.00000000	0.00000000	0.00000000	7.76083368	135.82196714	0.13582197	7.76083368
1E-A2	19,359,089.00	143.58280082	7.76083368	0.00000000	0.00000000	0.00000000	7.76083368	135.82196714	0.13582197	7.76083368
1E-A3	19,359,089.00	143.58280082	7.76083368	0.00000000	0.00000000	0.00000000	7.76083368	135.82196714	0.13582197	7.76083368
1E-A4	19,359,089.00	143.58280082	7.76083368	0.00000000	0.00000000	0.00000000	7.76083368	135.82196714	0.13582197	7.76083368
1E-B1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:39 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
1E-B4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	38,718,178.00	571.79140041	3.88041684	0.00000000	0.00000000	0.00000000	3.88041684	567.91098357	0.56791098	3.88041684
1E-D2	38,718,178.00	571.79140041	3.88041684	0.00000000	0.00000000	0.00000000	3.88041684	567.91098357	0.56791098	3.88041684
1E-D3	38,718,178.00	571.79140041	3.88041684	0.00000000	0.00000000	0.00000000	3.88041684	567.91098357	0.56791098	3.88041684
1E-D4	38,718,178.00	571.79140041	3.88041684	0.00000000	0.00000000	0.00000000	3.88041684	567.91098357	0.56791098	3.88041684
1E-D5	38,718,178.00	571.79140041	3.88041684	0.00000000	0.00000000	0.00000000	3.88041684	567.91098357	0.56791098	3.88041684
1E-F1	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	38,718,178.00	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	228.32443306	0.41281467	8.01414722	0.00000000	0.00000000	8.42696189	219.89747117	0.21989747	8.42696189
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	791.00374412	5.44423214	0.00000000	0.00000000	0.00000000	5.44423214	785.55951199	0.78555951	5.44423214
2M-BH	6,359,055.00	791.00374348	5.44423189	0.00000000	0.00000000	0.00000000	5.44423189	785.55951159	0.78555951	5.44423189
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	599.43904090	1.82215437	0.00000000	0.00000000	0.00000000	1.82215437	597.61688653	0.59761689	1.82215437

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
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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	599.41797134	1.82209024	0.00000000	0.00000000	0.00000000	1.82209024	597.59588111	0.59759588	1.82209024
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	791.00374412	5.44423214	0.00000000	0.00000000	0.00000000	5.44423214	785.55951199	0.78555951	5.44423214
2E-B2	120,816,000.00	791.00374412	5.44423214	0.00000000	0.00000000	0.00000000	5.44423214	785.55951199	0.78555951	5.44423214
2E-B3	120,816,000.00	791.00374412	5.44423214	0.00000000	0.00000000	0.00000000	5.44423214	785.55951199	0.78555951	5.44423214
2E-B4	120,816,000.00	791.00374412	5.44423214	0.00000000	0.00000000	0.00000000	5.44423214	785.55951199	0.78555951	5.44423214
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	397.92931466	2.73882340	0.00000000	0.00000000	0.00000000	2.73882340	395.19049126	0.39519049	2.73882340
2E-D2	240,158,000.00	397.92931466	2.73882340	0.00000000	0.00000000	0.00000000	2.73882340	395.19049126	0.39519049	2.73882340
2E-D3	240,158,000.00	397.92931466	2.73882340	0.00000000	0.00000000	0.00000000	2.73882340	395.19049126	0.39519049	2.73882340
2E-D4	240,158,000.00	397.92931466	2.73882340	0.00000000	0.00000000	0.00000000	2.73882340	395.19049126	0.39519049	2.73882340
2E-D5	240,158,000.00	397.92931466	2.73882340	0.00000000	0.00000000	0.00000000	2.73882340	395.19049126	0.39519049	2.73882340

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:39 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
2E-F1	241,632,000.00	895.50187206	2.72211607	0.00000000	0.00000000	0.00000000	2.72211607	892.77975599	0.89277976	2.72211607
2E-F2	241,632,000.00	895.50187206	2.72211607	0.00000000	0.00000000	0.00000000	2.72211607	892.77975599	0.89277976	2.72211607
2E-F3	241,632,000.00	895.50187206	2.72211607	0.00000000	0.00000000	0.00000000	2.72211607	892.77975599	0.89277976	2.72211607
2E-F4	241,632,000.00	895.50187206	2.72211607	0.00000000	0.00000000	0.00000000	2.72211607	892.77975599	0.89277976	2.72211607
2E-F5	241,632,000.00	895.50187206	2.72211607	0.00000000	0.00000000	0.00000000	2.72211607	892.77975599	0.89277976	2.72211607
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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Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:39 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
1A-H	N/A	N/A	0.00000 %	4,594,918,508.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,449,837,688.60
1M-1	N/A	N/A	0.85771 %	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	01/25/22 - 02/24/22	31	2.75771 %	2,779,632.22	6,600.78	0.00	0.00	0.00	0.00	6,600.78	0.00	2,629,389.55
1M-AH	N/A	N/A	0.00000 %	11,425,532.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,807,967.43
1M-2B	01/25/22 - 02/24/22	31	2.75771 %	19,359,089.00	45,971.93	0.00	0.00	0.00	0.00	45,971.93	0.00	19,359,089.00
1M-BH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2C	01/25/22 - 02/24/22	31	2.75771 %	19,359,089.00	45,971.93	0.00	0.00	0.00	0.00	45,971.93	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	01/25/22 - 02/24/22	31	2.75771 %	41,497,810.22	98,544.63	0.00	0.00	0.00	0.00	98,544.63	0.00	41,347,567.55
1M-2H	N/A	N/A	0.00000 %	170,574,566.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	169,957,001.43
1B-1	01/25/22 - 02/24/22	31	4.25771 %	78,322,000.00	287,156.76	0.00	0.00	0.00	0.00	287,156.76	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,704,024.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,704,021.10
1A-I1	01/25/22 - 02/24/22	31	1.80000 %	2,779,632.22	4,308.43	0.00	0.00	0.00	0.00	4,308.43	0.00	2,629,389.55
1A-I2	01/25/22 - 02/24/22	31	1.40000 %	2,779,632.22	3,351.00	0.00	0.00	0.00	0.00	3,351.00	0.00	2,629,389.55
1A-I3	01/25/22 - 02/24/22	31	1.00000 %	2,779,632.22	2,393.57	0.00	0.00	0.00	0.00	2,393.57	0.00	2,629,389.55
1A-I4	01/25/22 - 02/24/22	31	0.60000 %	2,779,632.22	1,436.14	0.00	0.00	0.00	0.00	1,436.14	0.00	2,629,389.55
1B-I1	01/25/22 - 02/24/22	31	1.80000 %	19,359,089.00	30,006.59	0.00	0.00	0.00	0.00	30,006.59	0.00	19,359,089.00
1B-I2	01/25/22 - 02/24/22	31	1.40000 %	19,359,089.00	23,338.46	0.00	0.00	0.00	0.00	23,338.46	0.00	19,359,089.00
1B-I3	01/25/22 - 02/24/22	31	1.00000 %	19,359,089.00	16,670.33	0.00	0.00	0.00	0.00	16,670.33	0.00	19,359,089.00
1B-I4	01/25/22 - 02/24/22	31	0.60000 %	19,359,089.00	10,002.20	0.00	0.00	0.00	0.00	10,002.20	0.00	19,359,089.00
1C-I1	01/25/22 - 02/24/22	31	1.80000 %	19,359,089.00	30,006.59	0.00	0.00	0.00	0.00	30,006.59	0.00	19,359,089.00
1C-I2	01/25/22 - 02/24/22	31	1.40000 %	19,359,089.00	23,338.46	0.00	0.00	0.00	0.00	23,338.46	0.00	19,359,089.00
1C-I3	01/25/22 - 02/24/22	31	1.00000 %	19,359,089.00	16,670.33	0.00	0.00	0.00	0.00	16,670.33	0.00	19,359,089.00
1C-I4	01/25/22 - 02/24/22	31	0.60000 %	19,359,089.00	10,002.20	0.00	0.00	0.00	0.00	10,002.20	0.00	19,359,089.00
1E-A1	01/25/22 - 02/24/22	31	0.95771 %	2,779,632.22	2,292.35	0.00	0.00	0.00	0.00	2,292.35	0.00	2,629,389.55
1E-A2	01/25/22 - 02/24/22	31	1.35771 %	2,779,632.22	3,249.78	0.00	0.00	0.00	0.00	3,249.78	0.00	2,629,389.55
1E-A3	01/25/22 - 02/24/22	31	1.75771 %	2,779,632.22	4,207.21	0.00	0.00	0.00	0.00	4,207.21	0.00	2,629,389.55
1E-A4	01/25/22 - 02/24/22	31	2.15771 %	2,779,632.22	5,164.63	0.00	0.00	0.00	0.00	5,164.63	0.00	2,629,389.55
1E-B1	01/25/22 - 02/24/22	31	0.95771 %	19,359,089.00	15,965.34	0.00	0.00	0.00	0.00	15,965.34	0.00	19,359,089.00
1E-B2	01/25/22 - 02/24/22	31	1.35771 %	19,359,089.00	22,633.47	0.00	0.00	0.00	0.00	22,633.47	0.00	19,359,089.00

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Series 2017-C06



Distribution Date: 25-Feb-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	01/25/22 - 02/24/22	31	1.75771 %	19,359,089.00	29,301.60	0.00	0.00	0.00	0.00	29,301.60	0.00	19,359,089.00
1E-B4	01/25/22 - 02/24/22	31	2.15771 %	19,359,089.00	35,969.73	0.00	0.00	0.00	0.00	35,969.73	0.00	19,359,089.00
1E-C1	01/25/22 - 02/24/22	31	0.95771 %	19,359,089.00	15,965.34	0.00	0.00	0.00	0.00	15,965.34	0.00	19,359,089.00
1E-C2	01/25/22 - 02/24/22	31	1.35771 %	19,359,089.00	22,633.47	0.00	0.00	0.00	0.00	22,633.47	0.00	19,359,089.00
1E-C3	01/25/22 - 02/24/22	31	1.75771 %	19,359,089.00	29,301.60	0.00	0.00	0.00	0.00	29,301.60	0.00	19,359,089.00
1E-C4	01/25/22 - 02/24/22	31	2.15771 %	19,359,089.00	35,969.73	0.00	0.00	0.00	0.00	35,969.73	0.00	19,359,089.00
1E-D1	01/25/22 - 02/24/22	31	0.95771 %	22,138,721.22	18,257.69	0.00	0.00	0.00	0.00	18,257.69	0.00	21,988,478.55
1E-D2	01/25/22 - 02/24/22	31	1.35771 %	22,138,721.22	25,883.25	0.00	0.00	0.00	0.00	25,883.25	0.00	21,988,478.55
1E-D3	01/25/22 - 02/24/22	31	1.75771 %	22,138,721.22	33,508.81	0.00	0.00	0.00	0.00	33,508.81	0.00	21,988,478.55
1E-D4	01/25/22 - 02/24/22	31	2.15771 %	22,138,721.22	41,134.37	0.00	0.00	0.00	0.00	41,134.37	0.00	21,988,478.55
1E-D5	01/25/22 - 02/24/22	31	2.75771 %	22,138,721.22	52,572.70	0.00	0.00	0.00	0.00	52,572.70	0.00	21,988,478.55
1E-F1	01/25/22 - 02/24/22	31	0.95771 %	38,718,178.00	31,930.68	0.00	0.00	0.00	0.00	31,930.68	0.00	38,718,178.00
1E-F2	01/25/22 - 02/24/22	31	1.35771 %	38,718,178.00	45,266.94	0.00	0.00	0.00	0.00	45,266.94	0.00	38,718,178.00
1E-F3	01/25/22 - 02/24/22	31	1.75771 %	38,718,178.00	58,603.20	0.00	0.00	0.00	0.00	58,603.20	0.00	38,718,178.00
1E-F4	01/25/22 - 02/24/22	31	2.15771 %	38,718,178.00	71,939.46	0.00	0.00	0.00	0.00	71,939.46	0.00	38,718,178.00
1E-F5	01/25/22 - 02/24/22	31	2.75771 %	38,718,178.00	91,943.85	0.00	0.00	0.00	0.00	91,943.85	0.00	38,718,178.00
1X-1	01/25/22 - 02/24/22	31	1.80000 %	22,138,721.22	34,315.02	0.00	0.00	0.00	0.00	34,315.02	0.00	21,988,478.55
1X-2	01/25/22 - 02/24/22	31	1.40000 %	22,138,721.22	26,689.46	0.00	0.00	0.00	0.00	26,689.46	0.00	21,988,478.55
1X-3	01/25/22 - 02/24/22	31	1.00000 %	22,138,721.22	19,063.90	0.00	0.00	0.00	0.00	19,063.90	0.00	21,988,478.55
1X-4	01/25/22 - 02/24/22	31	0.60000 %	22,138,721.22	11,438.34	0.00	0.00	0.00	0.00	11,438.34	0.00	21,988,478.55
1Y-1	01/25/22 - 02/24/22	31	1.80000 %	38,718,178.00	60,013.18	0.00	0.00	0.00	0.00	60,013.18	0.00	38,718,178.00
1Y-2	01/25/22 - 02/24/22	31	1.40000 %	38,718,178.00	46,676.91	0.00	0.00	0.00	0.00	46,676.91	0.00	38,718,178.00
1Y-3	01/25/22 - 02/24/22	31	1.00000 %	38,718,178.00	33,340.65	0.00	0.00	0.00	0.00	33,340.65	0.00	38,718,178.00
1Y-4	01/25/22 - 02/24/22	31	0.60000 %	38,718,178.00	20,004.39	0.00	0.00	0.00	0.00	20,004.39	0.00	38,718,178.00
2A-H	N/A	N/A	0.00000 %	3,390,621,034.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,265,480,532.46
2M-1	N/A	N/A	0.85771 %	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	2.90771 %	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	01/25/22 - 02/24/22	31	2.90771 %	95,565,908.35	239,283.79	0.00	0.00	0.00	0.00	239,283.79	0.00	94,908,158.00
2M-BH	N/A	N/A	0.00000 %	5,030,036.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,995,416.14
2M-2C	01/25/22 - 02/24/22	31	2.90771 %	120,816,000.00	302,506.52	0.00	0.00	0.00	0.00	302,506.52	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 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
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	01/25/22 - 02/24/22	31	2.90771 %	216,381,908.35	541,790.31	0.00	0.00	0.00	0.00	541,790.31	0.00	215,724,158.00
2M-2H	N/A	N/A	0.00000 %	11,389,091.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,354,471.14
2B-1	01/25/22 - 02/24/22	31	4.55771 %	73,668,000.00	289,124.41	0.00	0.00	0.00	0.00	289,124.41	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	01/25/22 - 02/24/22	31	1.80000 %	95,565,908.35	148,127.16	0.00	0.00	0.00	0.00	148,127.16	0.00	94,908,158.00
2B-I2	01/25/22 - 02/24/22	31	1.40000 %	95,565,908.35	115,210.01	0.00	0.00	0.00	0.00	115,210.01	0.00	94,908,158.00
2B-I3	01/25/22 - 02/24/22	31	1.00000 %	95,565,908.35	82,292.87	0.00	0.00	0.00	0.00	82,292.87	0.00	94,908,158.00
2B-I4	01/25/22 - 02/24/22	31	0.60000 %	95,565,908.35	49,375.72	0.00	0.00	0.00	0.00	49,375.72	0.00	94,908,158.00
2C-I1	01/25/22 - 02/24/22	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	01/25/22 - 02/24/22	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	01/25/22 - 02/24/22	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	01/25/22 - 02/24/22	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	N/A	N/A	1.10771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.50771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.90771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.30771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/22 - 02/24/22	31	1.10771 %	95,565,908.35	91,156.63	0.00	0.00	0.00	0.00	91,156.63	0.00	94,908,158.00
2E-B2	01/25/22 - 02/24/22	31	1.50771 %	95,565,908.35	124,073.78	0.00	0.00	0.00	0.00	124,073.78	0.00	94,908,158.00
2E-B3	01/25/22 - 02/24/22	31	1.90771 %	95,565,908.35	156,990.92	0.00	0.00	0.00	0.00	156,990.92	0.00	94,908,158.00
2E-B4	01/25/22 - 02/24/22	31	2.30771 %	95,565,908.35	189,908.07	0.00	0.00	0.00	0.00	189,908.07	0.00	94,908,158.00
2E-C1	01/25/22 - 02/24/22	31	1.10771 %	120,816,000.00	115,241.72	0.00	0.00	0.00	0.00	115,241.72	0.00	120,816,000.00
2E-C2	01/25/22 - 02/24/22	31	1.50771 %	120,816,000.00	156,856.12	0.00	0.00	0.00	0.00	156,856.12	0.00	120,816,000.00
2E-C3	01/25/22 - 02/24/22	31	1.90771 %	120,816,000.00	198,470.52	0.00	0.00	0.00	0.00	198,470.52	0.00	120,816,000.00
2E-C4	01/25/22 - 02/24/22	31	2.30771 %	120,816,000.00	240,084.92	0.00	0.00	0.00	0.00	240,084.92	0.00	120,816,000.00
2E-D1	01/25/22 - 02/24/22	31	1.10771 %	95,565,908.35	91,156.63	0.00	0.00	0.00	0.00	91,156.63	0.00	94,908,158.00
2E-D2	01/25/22 - 02/24/22	31	1.50771 %	95,565,908.35	124,073.78	0.00	0.00	0.00	0.00	124,073.78	0.00	94,908,158.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 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
2E-D3	01/25/22 - 02/24/22	31	1.90771 %	95,565,908.35	156,990.92	0.00	0.00	0.00	0.00	156,990.92	0.00	94,908,158.00
2E-D4	01/25/22 - 02/24/22	31	2.30771 %	95,565,908.35	189,908.07	0.00	0.00	0.00	0.00	189,908.07	0.00	94,908,158.00
2E-D5	01/25/22 - 02/24/22	31	2.90771 %	95,565,908.35	239,283.79	0.00	0.00	0.00	0.00	239,283.79	0.00	94,908,158.00
2E-F1	01/25/22 - 02/24/22	31	1.10771 %	216,381,908.35	206,398.35	0.00	0.00	0.00	0.00	206,398.35	0.00	215,724,158.00
2E-F2	01/25/22 - 02/24/22	31	1.50771 %	216,381,908.35	280,929.89	0.00	0.00	0.00	0.00	280,929.89	0.00	215,724,158.00
2E-F3	01/25/22 - 02/24/22	31	1.90771 %	216,381,908.35	355,461.44	0.00	0.00	0.00	0.00	355,461.44	0.00	215,724,158.00
2E-F4	01/25/22 - 02/24/22	31	2.30771 %	216,381,908.35	429,992.99	0.00	0.00	0.00	0.00	429,992.99	0.00	215,724,158.00
2E-F5	01/25/22 - 02/24/22	31	2.90771 %	216,381,908.35	541,790.31	0.00	0.00	0.00	0.00	541,790.31	0.00	215,724,158.00
2X-1	01/25/22 - 02/24/22	31	1.80000 %	95,565,908.35	148,127.16	0.00	0.00	0.00	0.00	148,127.16	0.00	94,908,158.00
2X-2	01/25/22 - 02/24/22	31	1.40000 %	95,565,908.35	115,210.01	0.00	0.00	0.00	0.00	115,210.01	0.00	94,908,158.00
2X-3	01/25/22 - 02/24/22	31	1.00000 %	95,565,908.35	82,292.87	0.00	0.00	0.00	0.00	82,292.87	0.00	94,908,158.00
2X-4	01/25/22 - 02/24/22	31	0.60000 %	95,565,908.35	49,375.72	0.00	0.00	0.00	0.00	49,375.72	0.00	94,908,158.00
2Y-1	01/25/22 - 02/24/22	31	1.80000 %	216,381,908.35	335,391.96	0.00	0.00	0.00	0.00	335,391.96	0.00	215,724,158.00
2Y-2	01/25/22 - 02/24/22	31	1.40000 %	216,381,908.35	260,860.41	0.00	0.00	0.00	0.00	260,860.41	0.00	215,724,158.00
2Y-3	01/25/22 - 02/24/22	31	1.00000 %	216,381,908.35	186,328.87	0.00	0.00	0.00	0.00	186,328.87	0.00	215,724,158.00
2Y-4	01/25/22 - 02/24/22	31	0.60000 %	216,381,908.35	111,797.32	0.00	0.00	0.00	0.00	111,797.32	0.00	215,724,158.00
Totals					9,046,244.14	0.00	0.00	0.00	0.00	9,046,244.14	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:40 PM

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 %	289.67442342	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	280.52818875
1M-1	156,644,000.00	0.85771 %	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	19,359,089.00	2.75771 %	143.58280082	0.34096542	0.00000000	0.00000000	0.00000000	0.00000000	0.34096542	0.00000000	135.82196714
1M-AH	79,574,517.00	0.00000 %	143.58280076	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	135.82196710
1M-2B	19,359,089.00	2.75771 %	1000.00000000	2.37469490	0.00000000	0.00000000	0.00000000	0.00000000	2.37469490	0.00000000	1000.00000000
1M-BH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	19,359,089.00	2.75771 %	1000.00000000	2.37469490	0.00000000	0.00000000	0.00000000	0.00000000	2.37469490	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	2.75771 %	714.52760027	1.69678491	0.00000000	0.00000000	0.00000000	0.00000000	1.69678491	0.00000000	711.94065571
1M-2H	238,723,551.00	0.00000 %	714.52760025	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	711.94065570
1B-1	78,322,000.00	4.25771 %	1000.00000000	3.66636143	0.00000000	0.00000000	0.00000000	0.00000000	3.66636143	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 %	991.01643148	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.01638854
1A-I1	0.00	1.80000 %	143.58280082	0.22255334	0.00000000	0.00000000	0.00000000	0.00000000	0.22255334	0.00000000	135.82196714
1A-I2	0.00	1.40000 %	143.58280082	0.17309699	0.00000000	0.00000000	0.00000000	0.00000000	0.17309699	0.00000000	135.82196714
1A-I3	0.00	1.00000 %	143.58280082	0.12364063	0.00000000	0.00000000	0.00000000	0.00000000	0.12364063	0.00000000	135.82196714
1A-I4	0.00	0.60000 %	143.58280082	0.07418428	0.00000000	0.00000000	0.00000000	0.00000000	0.07418428	0.00000000	135.82196714
1B-I1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555570	0.00000000	0.00000000	0.00000000	0.00000000	1.20555570	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111128	0.00000000	0.00000000	0.00000000	0.00000000	0.86111128	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666687	0.00000000	0.00000000	0.00000000	0.00000000	0.51666687	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555570	0.00000000	0.00000000	0.00000000	0.00000000	1.20555570	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111128	0.00000000	0.00000000	0.00000000	0.00000000	0.86111128	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666687	0.00000000	0.00000000	0.00000000	0.00000000	0.51666687	0.00000000	1000.00000000
1E-A1	19,359,089.00	0.95771 %	143.58280082	0.11841208	0.00000000	0.00000000	0.00000000	0.00000000	0.11841208	0.00000000	135.82196714
1E-A2	19,359,089.00	1.35771 %	143.58280082	0.16786844	0.00000000	0.00000000	0.00000000	0.00000000	0.16786844	0.00000000	135.82196714
1E-A3	19,359,089.00	1.75771 %	143.58280082	0.21732479	0.00000000	0.00000000	0.00000000	0.00000000	0.21732479	0.00000000	135.82196714

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:40 PM

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	19,359,089.00	2.15771 %	143.58280082	0.26678063	0.00000000	0.00000000	0.00000000	0.00000000	0.26678063	0.00000000	135.82196714
1E-B1	19,359,089.00	0.95771 %	1000.00000000	0.82469480	0.00000000	0.00000000	0.00000000	0.00000000	0.82469480	0.00000000	1000.00000000
1E-B2	19,359,089.00	1.35771 %	1000.00000000	1.16913921	0.00000000	0.00000000	0.00000000	0.00000000	1.16913921	0.00000000	1000.00000000
1E-B3	19,359,089.00	1.75771 %	1000.00000000	1.51358362	0.00000000	0.00000000	0.00000000	0.00000000	1.51358362	0.00000000	1000.00000000
1E-B4	19,359,089.00	2.15771 %	1000.00000000	1.85802803	0.00000000	0.00000000	0.00000000	0.00000000	1.85802803	0.00000000	1000.00000000
1E-C1	19,359,089.00	0.95771 %	1000.00000000	0.82469480	0.00000000	0.00000000	0.00000000	0.00000000	0.82469480	0.00000000	1000.00000000
1E-C2	19,359,089.00	1.35771 %	1000.00000000	1.16913921	0.00000000	0.00000000	0.00000000	0.00000000	1.16913921	0.00000000	1000.00000000
1E-C3	19,359,089.00	1.75771 %	1000.00000000	1.51358362	0.00000000	0.00000000	0.00000000	0.00000000	1.51358362	0.00000000	1000.00000000
1E-C4	19,359,089.00	2.15771 %	1000.00000000	1.85802803	0.00000000	0.00000000	0.00000000	0.00000000	1.85802803	0.00000000	1000.00000000
1E-D1	38,718,178.00	0.95771 %	571.79140041	0.47155344	0.00000000	0.00000000	0.00000000	0.00000000	0.47155344	0.00000000	567.91098357
1E-D2	38,718,178.00	1.35771 %	571.79140041	0.66850382	0.00000000	0.00000000	0.00000000	0.00000000	0.66850382	0.00000000	567.91098357
1E-D3	38,718,178.00	1.75771 %	571.79140041	0.86545421	0.00000000	0.00000000	0.00000000	0.00000000	0.86545421	0.00000000	567.91098357
1E-D4	38,718,178.00	2.15771 %	571.79140041	1.06240459	0.00000000	0.00000000	0.00000000	0.00000000	1.06240459	0.00000000	567.91098357
1E-D5	38,718,178.00	2.75771 %	571.79140041	1.35782991	0.00000000	0.00000000	0.00000000	0.00000000	1.35782991	0.00000000	567.91098357
1E-F1	38,718,178.00	0.95771 %	1000.00000000	0.82469480	0.00000000	0.00000000	0.00000000	0.00000000	0.82469480	0.00000000	1000.00000000
1E-F2	38,718,178.00	1.35771 %	1000.00000000	1.16913921	0.00000000	0.00000000	0.00000000	0.00000000	1.16913921	0.00000000	1000.00000000
1E-F3	38,718,178.00	1.75771 %	1000.00000000	1.51358362	0.00000000	0.00000000	0.00000000	0.00000000	1.51358362	0.00000000	1000.00000000
1E-F4	38,718,178.00	2.15771 %	1000.00000000	1.85802803	0.00000000	0.00000000	0.00000000	0.00000000	1.85802803	0.00000000	1000.00000000
1E-F5	38,718,178.00	2.75771 %	1000.00000000	2.37469465	0.00000000	0.00000000	0.00000000	0.00000000	2.37469465	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	571.79140041	0.88627673	0.00000000	0.00000000	0.00000000	0.00000000	0.88627673	0.00000000	567.91098357
1X-2	0.00	1.40000 %	571.79140041	0.68932634	0.00000000	0.00000000	0.00000000	0.00000000	0.68932634	0.00000000	567.91098357
1X-3	0.00	1.00000 %	571.79140041	0.49237596	0.00000000	0.00000000	0.00000000	0.00000000	0.49237596	0.00000000	567.91098357
1X-4	0.00	0.60000 %	571.79140041	0.29542558	0.00000000	0.00000000	0.00000000	0.00000000	0.29542558	0.00000000	567.91098357
1Y-1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555544	0.00000000	0.00000000	0.00000000	0.00000000	1.20555544	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111103	0.00000000	0.00000000	0.00000000	0.00000000	0.86111103	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666662	0.00000000	0.00000000	0.00000000	0.00000000	0.51666662	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	228.32443306	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	219.89747117
2M-1	117,869,000.00	0.85771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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09-Feb-2022 4:40:40 PM

Interest Distribution Factors Statement

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2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.90771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.90771 %	791.00374412	1.98056375	0.00000000	0.00000000	0.00000000	0.00000000	1.98056375	0.00000000	785.55951199
2M-BH	6,359,055.00	0.00000 %	791.00374348	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	785.55951159
2M-2C	120,816,000.00	2.90771 %	1000.00000000	2.50386141	0.00000000	0.00000000	0.00000000	0.00000000	2.50386141	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.90771 %	599.43904090	1.50091228	0.00000000	0.00000000	0.00000000	0.00000000	1.50091228	0.00000000	597.61688653
2M-2H	19,000,250.00	0.00000 %	599.41797134	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	597.59588111
2B-1	73,668,000.00	4.55771 %	1000.00000000	3.92469471	0.00000000	0.00000000	0.00000000	0.00000000	3.92469471	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	791.00374412	1.22605582	0.00000000	0.00000000	0.00000000	0.00000000	1.22605582	0.00000000	785.55951199
2B-I2	0.00	1.40000 %	791.00374412	0.95359894	0.00000000	0.00000000	0.00000000	0.00000000	0.95359894	0.00000000	785.55951199
2B-I3	0.00	1.00000 %	791.00374412	0.68114215	0.00000000	0.00000000	0.00000000	0.00000000	0.68114215	0.00000000	785.55951199
2B-I4	0.00	0.60000 %	791.00374412	0.40868527	0.00000000	0.00000000	0.00000000	0.00000000	0.40868527	0.00000000	785.55951199
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.10771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.50771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.90771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.30771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.10771 %	791.00374412	0.75450793	0.00000000	0.00000000	0.00000000	0.00000000	0.75450793	0.00000000	785.55951199

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09-Feb-2022 4:40:40 PM

Interest Distribution Factors Statement

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2E-B2	120,816,000.00	1.50771 %	791.00374412	1.02696481	0.00000000	0.00000000	0.00000000	0.00000000	1.02696481	0.00000000	785.55951199
2E-B3	120,816,000.00	1.90771 %	791.00374412	1.29942160	0.00000000	0.00000000	0.00000000	0.00000000	1.29942160	0.00000000	785.55951199
2E-B4	120,816,000.00	2.30771 %	791.00374412	1.57187848	0.00000000	0.00000000	0.00000000	0.00000000	1.57187848	0.00000000	785.55951199
2E-C1	120,816,000.00	1.10771 %	1000.00000000	0.95386141	0.00000000	0.00000000	0.00000000	0.00000000	0.95386141	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.50771 %	1000.00000000	1.29830585	0.00000000	0.00000000	0.00000000	0.00000000	1.29830585	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.90771 %	1000.00000000	1.64275030	0.00000000	0.00000000	0.00000000	0.00000000	1.64275030	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.30771 %	1000.00000000	1.98719474	0.00000000	0.00000000	0.00000000	0.00000000	1.98719474	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.10771 %	397.92931466	0.37956941	0.00000000	0.00000000	0.00000000	0.00000000	0.37956941	0.00000000	395.19049126
2E-D2	240,158,000.00	1.50771 %	397.92931466	0.51663397	0.00000000	0.00000000	0.00000000	0.00000000	0.51663397	0.00000000	395.19049126
2E-D3	240,158,000.00	1.90771 %	397.92931466	0.65369848	0.00000000	0.00000000	0.00000000	0.00000000	0.65369848	0.00000000	395.19049126
2E-D4	240,158,000.00	2.30771 %	397.92931466	0.79076304	0.00000000	0.00000000	0.00000000	0.00000000	0.79076304	0.00000000	395.19049126
2E-D5	240,158,000.00	2.90771 %	397.92931466	0.99635985	0.00000000	0.00000000	0.00000000	0.00000000	0.99635985	0.00000000	395.19049126
2E-F1	241,632,000.00	1.10771 %	895.50187206	0.85418467	0.00000000	0.00000000	0.00000000	0.00000000	0.85418467	0.00000000	892.77975599
2E-F2	241,632,000.00	1.50771 %	895.50187206	1.16263529	0.00000000	0.00000000	0.00000000	0.00000000	1.16263529	0.00000000	892.77975599
2E-F3	241,632,000.00	1.90771 %	895.50187206	1.47108595	0.00000000	0.00000000	0.00000000	0.00000000	1.47108595	0.00000000	892.77975599
2E-F4	241,632,000.00	2.30771 %	895.50187206	1.77953661	0.00000000	0.00000000	0.00000000	0.00000000	1.77953661	0.00000000	892.77975599
2E-F5	241,632,000.00	2.90771 %	895.50187206	2.24221258	0.00000000	0.00000000	0.00000000	0.00000000	2.24221258	0.00000000	892.77975599
2X-1	0.00	1.80000 %	397.92931466	0.61679045	0.00000000	0.00000000	0.00000000	0.00000000	0.61679045	0.00000000	395.19049126
2X-2	0.00	1.40000 %	397.92931466	0.47972589	0.00000000	0.00000000	0.00000000	0.00000000	0.47972589	0.00000000	395.19049126
2X-3	0.00	1.00000 %	397.92931466	0.34266137	0.00000000	0.00000000	0.00000000	0.00000000	0.34266137	0.00000000	395.19049126
2X-4	0.00	0.60000 %	397.92931466	0.20559682	0.00000000	0.00000000	0.00000000	0.00000000	0.20559682	0.00000000	395.19049126
2Y-1	0.00	1.80000 %	895.50187206	1.38802791	0.00000000	0.00000000	0.00000000	0.00000000	1.38802791	0.00000000	892.77975599
2Y-2	0.00	1.40000 %	895.50187206	1.07957725	0.00000000	0.00000000	0.00000000	0.00000000	1.07957725	0.00000000	892.77975599
2Y-3	0.00	1.00000 %	895.50187206	0.77112663	0.00000000	0.00000000	0.00000000	0.00000000	0.77112663	0.00000000	892.77975599
2Y-4	0.00	0.60000 %	895.50187206	0.46267597	0.00000000	0.00000000	0.00000000	0.00000000	0.46267597	0.00000000	892.77975599

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

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

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Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,041,022.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,753.48
Total Deposits	2,043,775.79
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,024,609.13
Total Withdrawals (Pool Distribution Amount)	2,043,775.79
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	0.107710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	145,848,631.03
Total Principal Reduction Cumulative	11,663,643,453.99
Scheduled Principal Current	10,145,303.67
Scheduled Principal Cumulative	1,049,333,360.30
Unscheduled Principal Current	135,703,323.82
Unscheduled Principal Cumulative	10,613,569,441.12
Senior Reduction Amount	145,080,820.24
Subordinate Reduction Amount	767,807.25
Calculated Tranche Write-Down Amount	3.54
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,748.61
Recovery Principal on Previously Liquidated Loan Current	3.54
Recovery Principal on Previously Liquidated Loan Cumulative	36,179.12
Group 2	
Total Principal Reduction Current	125,830,115.80
Total Principal Reduction Cumulative	11,861,417,623.85
Scheduled Principal Current	6,822,674.20
Scheduled Principal Cumulative	899,766,648.58
Unscheduled Principal Current	119,010,198.62
Unscheduled Principal Cumulative	10,961,738,266.34
Senior Reduction Amount	125,140,502.30
Subordinate Reduction Amount	692,370.52
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,757.02
Modification Loss Amount	40,628.28
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,948.78

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 09-Feb-2022 4:40:40 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	26379
Period Reference Pool Removal Loan Count	657
Period Ending Loan Count	25722
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,825,290,950.67
Period PIF Loan Count Current	657
PIF Loan Count Cumulative	43516
Period PIF Loan UPB Current	131,127,648.68
PIF Loan UPB Cumulative	10,264,104,386.84
Period Partial Prepayment Amount	5,012,635.90
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	0.00
Credit Event Amount Cumulative	3,711,764.11
Total Active Modified Loan Count	288
Total Active Modified Loan UPB	64,496,940.39
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	21069
Period Reference Pool Removal Loan Count	607
Period Ending Loan Count	20463
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,647,735,412.43
Period PIF Loan Count Current	607
PIF Loan Count Cumulative	45867
Period PIF Loan UPB Current	117,136,993.51
PIF Loan UPB Cumulative	10,737,957,752.05
Period Partial Prepayment Amount	2,283,463.71
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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 09-Feb-2022 4:40:40 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	13,012,611.30
Total Active Modified Loan Count	498
Total Active Modified Loan UPB	115,699,700.75
Structural Reporting	
Group 1	
Senior Percentage	92.431895%
Subordinate Percentage	7.568105%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	89.851919%
Subordinate Percentage	10.148081%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	84,720.83

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 09-Feb-2022 4:40:40 PM

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 %	7.570000 %	7.780000 %
1M-1	0.00	0.00	2.800000 %	7.570000 %	7.780000 %
1M-1H	0.00	0.00	2.800000 %	7.570000 %	7.780000 %
1M-2A	0.00	0.00	2.200000 %	7.280000 %	7.500000 %
1M-2B	0.00	0.00	1.600000 %	5.290000 %	5.450000 %
1M-2C	0.00	0.00	1.000000 %	3.300000 %	3.400000 %
1M-2	0.00	0.00	1.000000 %	3.300000 %	3.400000 %
1M-2H	0.00	0.00	1.000000 %	3.300000 %	3.400000 %
1B-1	0.00	0.00	0.500000 %	1.640000 %	1.690000 %
1B-1H	0.00	0.00	0.500000 %	1.640000 %	1.690000 %
1B-2H	3.54	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.150000 %	10.480000 %
2M-1	0.00	0.00	3.450000 %	10.150000 %	10.480000 %
2M-1H	0.00	0.00	3.450000 %	10.150000 %	10.480000 %
2M-2A	0.00	0.00	2.640000 %	10.150000 %	10.480000 %
2M-2B	0.00	0.00	1.820000 %	7.480000 %	7.740000 %
2M-2C	0.00	0.00	1.000000 %	4.110000 %	4.250000 %
2M-2	0.00	0.00	1.000000 %	4.110000 %	4.250000 %
2M-2H	0.00	0.00	1.000000 %	4.110000 %	4.250000 %
2B-1	0.00	0.00	0.500000 %	2.050000 %	2.130000 %
2B-1H	0.00	0.00	0.500000 %	2.050000 %	2.130000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:40 PM

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	492	91,272,203.91	1.065281 %	1.077209 %
60 Days	133	23,249,424.34	0.287972 %	0.274393 %
90 Days	79	16,311,461.25	0.171051 %	0.192510 %
120 Days	59	10,985,840.47	0.127747 %	0.129657 %
150 Days	66	13,376,197.47	0.142904 %	0.157868 %
180+ Days	992	235,095,443.25	2.147884 %	2.774634 %
Totals	1821	390,290,570.69	3.942839 %	4.606271 %

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Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	204	39,000,652.33	0.793095 %	0.808255 %
60 Days	50	9,131,166.18	0.194386 %	0.189236 %
90 Days	40	7,813,449.32	0.155509 %	0.161927 %
120 Days	18	3,440,974.93	0.069979 %	0.071311 %
150 Days	27	5,321,585.29	0.104969 %	0.110285 %
180+ Days	442	110,671,033.45	1.718373 %	2.293562 %
Totals	781	175,378,861.50	3.036311 %	3.634576 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	288	52,271,551.58	1.407418 %	1.432986 %
60 Days	83	14,118,258.16	0.405610 %	0.387042 %
90 Days	39	8,498,011.93	0.190588 %	0.232967 %
120 Days	41	7,544,865.54	0.200362 %	0.206837 %
150 Days	39	8,054,612.18	0.190588 %	0.220811 %
180+ Days	550	124,424,409.80	2.687778 %	3.411004 %
Totals	1040	214,911,709.19	5.082344 %	5.891647 %

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	7,311,273.43	4,748.61	0.064949
Group 2	253	61,841,978.32	40,628.28	0.065697

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043744717	321,407.96	234.36	0.072917
Group 1	0043747774	196,617.11	8.11	0.004125
Group 1	0043750288	405,031.13	256.04	0.063215
Group 1	0043750423	271,886.51	265.25	0.097559
Group 1	0043750574	484,215.88	505.04	0.104301
Group 1	0043762430	233,027.69	76.43	0.032799
Group 1	0043763807	328,529.35	102.67	0.031251
Group 1	0043763845	112,841.83	70.53	0.062503
Group 1	0043764167	178,840.92	59.77	0.033421
Group 1	0043765354	139,092.59	173.87	0.125003
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	470,581.46	253.23	0.053812
Group 1	0043774094	183,735.41	317.79	0.172961
Group 1	0043775080	212,172.57	150.52	0.070942
Group 1	0043780989	86,808.56	71.62	0.082503
Group 1	0043783003	418,357.14	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	607,013.27	583.22	0.096080
Group 1	0043793126	161,973.58	50.70	0.031301
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043794105	414,896.69	172.87	0.041666
Group 1	0043797144	70,237.32	178.44	0.254053
Group 1	0043797346	357,936.32	74.57	0.020833
Group 1	0043801646	126,725.51	92.40	0.072913

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Series 2017-C06



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 09-Feb-2022 4:40:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043806483	84,719.72	69.89	0.082496
Group 1	0043808863	140,814.23	6.01	0.004268
Group 1	0043809028	389,511.96	446.32	0.114584
Group 2	0043810574	324,784.86	135.33	0.041668
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,498.98	56.85	0.025666
Group 2	0043811806	58,764.84	30.18	0.051357
Group 2	0043811815	74,006.94	71.68	0.096856
Group 2	0043812134	172,992.30	180.20	0.104166
Group 2	0043812212	201,534.14	27.32	0.013556
Group 2	0043813555	352,513.20	231.75	0.065742
Group 2	0043813782	135,526.09	149.63	0.110407
Group 2	0043813786	194,967.32	324.95	0.166669
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	316,573.21	59.53	0.018804
Group 2	0043814648	66,355.70	48.39	0.072925
Group 2	0043814923	315,374.70	23.29	0.007385
Group 2	0043815617	277,746.84	258.07	0.092916
Group 2	0043816083	232,084.87	108.23	0.046634
Group 2	0043816866	103,121.23	107.42	0.104169
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	296,740.75	329.88	0.111168
Group 2	0043817462	232,944.05	62.31	0.026749
Group 2	0043818038	152,814.37	53.95	0.035304
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	214,741.05	202.00	0.094067
Group 2	0043818443	33,920.54	18.48	0.054480
Group 2	0043818673	171,988.21	17.92	0.010419
Group 2	0043818784	315,702.02	155.34	0.049205
Group 2	0043819333	254,763.14	137.11	0.053819
Group 2	0043819757	188,486.46	167.46	0.088845
Group 2	0043819994	191,267.93	139.47	0.072919
Group 2	0043820331	158,926.16	82.77	0.052081
Group 2	0043820337	157,563.12	69.47	0.044090

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Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820917	169,116.79	158.55	0.093752
Group 2	0043821167	140,143.64	161.89	0.115517
Group 2	0043821580	214,234.36	223.16	0.104166
Group 2	0043821855	184,795.25	19.25	0.010417
Group 2	0043822060	372,118.20	114.68	0.030818
Group 2	0043822161	420,975.39	87.70	0.020833
Group 2	0043822458	331,477.78	61.69	0.018611
Group 2	0043822741	160,536.09	43.48	0.027084
Group 2	0043823119	328,548.07	465.06	0.141550
Group 2	0043823164	318,017.59	430.65	0.135417
Group 2	0043823409	239,177.80	154.24	0.064488
Group 2	0043823412	275,806.72	118.75	0.043056
Group 2	0043823460	353,786.43	184.26	0.052082
Group 2	0043823673	118,683.91	86.54	0.072916
Group 2	0043824039	157,156.16	196.45	0.125003
Group 2	0043824302	459,239.01	526.21	0.114583
Group 2	0043824656	139,923.37	87.45	0.062498
Group 2	0043825279	226,090.72	23.87	0.010558
Group 2	0043825287	346,797.92	83.21	0.023994
Group 2	0043825485	122,823.92	15.76	0.012831
Group 2	0043825510	206,409.84	86.00	0.041665
Group 2	0043825634	232,311.50	311.16	0.133941
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	222,873.34	50.03	0.022448
Group 2	0043826271	358,479.42	92.47	0.025795
Group 2	0043826301	219,479.60	52.94	0.024121
Group 2	0043826535	336,195.51	561.22	0.166933
Group 2	0043826576	229,866.01	143.27	0.062328
Group 2	0043826648	96,074.40	99.67	0.103743
Group 2	0043826790	98,258.00	122.82	0.124997
Group 2	0043827209	461,318.75	136.12	0.029507
Group 2	0043827245	191,229.82	99.60	0.052084

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Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043827268	262,278.43	27.93	0.010649
Group 2	0043827505	242,253.74	45.50	0.018782
Group 2	0043827637	268,443.92	27.96	0.010416
Group 2	0043828096	104,855.07	88.91	0.084793
Group 2	0043828910	418,564.32	311.67	0.074462
Group 2	0043829899	151,162.86	26.53	0.017551
Group 2	0043830309	119,880.11	65.46	0.054605
Group 2	0043830477	273,485.05	399.29	0.146001
Group 2	0043830677	88,119.15	45.90	0.052089
Group 2	0043830697	434,676.65	184.96	0.042551
Group 2	0043831210	230,128.33	21.33	0.009269
Group 2	0043831472	216,053.12	198.42	0.091839
Group 2	0043831606	356,543.08	93.65	0.026266
Group 2	0043832066	157,552.54	96.33	0.061142
Group 2	0043832276	339,622.14	389.15	0.114583
Group 2	0043832303	237,240.57	148.28	0.062502
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	214,749.45	156.59	0.072918
Group 2	0043832708	232,795.64	97.00	0.041667
Group 2	0043833586	166,671.81	108.66	0.065194
Group 2	0043833611	84,228.80	43.87	0.052084
Group 2	0043833703	283,711.33	130.51	0.046001
Group 2	0043834118	137,355.35	56.97	0.041476
Group 2	0043834123	152,050.91	158.39	0.104169
Group 2	0043834160	127,308.75	27.25	0.021405
Group 2	0043834183	225,556.24	187.96	0.083332
Group 2	0043834820	368,457.11	112.72	0.030592
Group 2	0043834864	197,835.89	147.19	0.074400
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	288,025.69	120.64	0.041885
Group 2	0043835145	342,947.74	116.99	0.034113
Group 2	0043835181	303,435.35	189.65	0.062501
Group 2	0043835927	366,543.38	189.37	0.051664
Group 2	0043836074	87,251.47	120.56	0.138175

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Series 2017-C06



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043836090	69,125.59	44.26	0.064028
Group 2	0043836143	472,685.59	992.01	0.209867
Group 2	0043836349	156,929.83	64.93	0.041375
Group 2	0043836552	173,596.68	36.17	0.020836
Group 2	0043836588	92,170.50	56.03	0.060790
Group 2	0043836979	133,382.35	111.15	0.083332
Group 2	0043837054	112,120.50	138.48	0.123510
Group 2	0043837118	144,422.08	65.18	0.045132
Group 2	0043837138	144,626.57	193.66	0.133903
Group 2	0043837149	206,806.31	109.20	0.052803
Group 2	0043837183	319,680.88	78.65	0.024603
Group 2	0043837815	276,558.83	506.88	0.183281
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838925	193,738.99	123.56	0.063777
Group 2	0043838945	194,766.89	252.55	0.129668
Group 2	0043839538	237,261.91	173.00	0.072915
Group 2	0043839771	306,156.84	85.53	0.027937
Group 2	0043840199	394,980.27	231.05	0.058497
Group 2	0043840550	301,932.97	220.16	0.072917
Group 2	0043840986	304,554.26	380.69	0.124999
Group 2	0043841361	360,467.46	50.95	0.014134
Group 2	0043841424	373,233.59	94.10	0.025212
Group 2	0043841923	141,688.79	88.56	0.062503
Group 2	0043841961	140,559.50	102.49	0.072916
Group 2	0043841995	112,171.48	15.91	0.014184
Group 2	0043842399	384,166.07	113.90	0.029649
Group 2	0043842682	278,692.73	116.12	0.041666
Group 2	0043842691	297,341.23	156.32	0.052573
Group 2	0043842714	137,349.57	114.46	0.083335
Group 2	0043842734	276,074.28	154.52	0.055970
Group 2	0043842784	248,571.04	373.57	0.150287
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	228,710.05	158.82	0.069442

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Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	230,773.75	277.65	0.120313
Group 2	0043844351	374,144.87	467.68	0.125000
Group 2	0043844621	369,196.25	269.21	0.072918
Group 2	0043844635	280,074.67	333.76	0.119168
Group 2	0043844664	139,365.19	38.10	0.027338
Group 2	0043844687	127,493.62	96.20	0.075455
Group 2	0043844901	302,071.71	143.67	0.047562
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845163	228,739.12	39.39	0.017220
Group 2	0043845191	378,321.47	512.31	0.135417
Group 2	0043845908	577,434.06	31.75	0.005498
Group 2	0043846554	119,334.65	4.45	0.003729
Group 2	0043846610	315,546.23	197.22	0.062501
Group 2	0043846631	232,581.49	202.01	0.086856
Group 2	0043846764	445,771.63	366.67	0.082255
Group 2	0043846856	102,237.44	18.43	0.018027
Group 2	0043846913	185,200.87	40.63	0.021938
Group 2	0043847345	167,460.39	80.82	0.048262
Group 2	0043847434	204,258.86	92.76	0.045413
Group 2	0043848445	237,789.14	74.31	0.031250
Group 2	0043848608	406,869.89	183.77	0.045167
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	293,147.99	213.75	0.072915
Group 2	0043849270	234,619.94	54.25	0.023123
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	168,602.70	166.18	0.098563
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043850206	116,233.58	181.61	0.156246
Group 2	0043850738	156,791.65	81.66	0.052082
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	106,896.01	78.72	0.073642
Group 2	0043852465	111,535.79	68.35	0.061281
Group 2	0043852701	240,164.72	175.12	0.072917

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Series 2017-C06



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 09-Feb-2022 4:40:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043853072	370,171.88	253.10	0.068374
Group 2	0043853250	140,674.03	205.15	0.145834
Group 2	0043853744	259,706.22	324.63	0.124999
Group 2	0043854538	409,645.66	273.74	0.066824
Group 2	0043854594	424,384.57	155.67	0.036681
Group 2	0043854633	248,323.25	77.60	0.031250
Group 2	0043855005	309,110.91	32.21	0.010420
Group 2	0043855199	319,963.91	166.65	0.052084
Group 2	0043855514	62,760.52	32.69	0.052087
Group 2	0043855655	178,669.15	40.40	0.022612
Group 2	0043855733	142,182.31	54.64	0.038430
Group 2	0043855776	287,930.87	239.94	0.083333
Group 2	0043856088	192,790.67	141.71	0.073505
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	352,886.27	113.22	0.032084
Group 2	0043857123	241,411.26	25.15	0.010418
Group 2	0043857612	125,313.19	143.59	0.114585
Group 2	0043857889	333,364.09	659.78	0.197916
Group 2	0043858295	169,619.33	23.23	0.013695
Group 2	0043858379	250,816.81	256.79	0.102381
Group 2	0043859091	359,433.07	524.17	0.145832
Group 2	0043859262	298,039.48	4.67	0.001567
Group 2	0043859413	352,536.99	190.15	0.053938
Group 2	0043859895	206,250.13	236.33	0.114584
Group 2	0043860139	328,852.22	313.62	0.095368
Group 2	0043860484	321,650.33	100.56	0.031264
Group 2	0043860503	462,688.58	600.85	0.129861
Group 2	0043860712	166,471.00	93.72	0.056298
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	392,005.42	200.63	0.051180
Group 2	0043861691	120,190.08	150.24	0.125002
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	253,218.43	185.85	0.073395
Group 2	0043862024	123,592.21	64.37	0.052083

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862125	314,719.40	203.03	0.064511
Group 2	0043862302	228,659.84	238.19	0.104168
Group 2	0043862332	175,118.33	182.41	0.104164
Group 2	0043862402	158,740.82	86.12	0.054252
Group 2	0043862569	126,539.27	114.36	0.090375
Group 2	0043862745	286,135.76	194.43	0.067950
Group 2	0043863009	394,169.13	164.24	0.041667
Group 2	0043863440	450,986.98	254.96	0.056534
Group 2	0043863485	531,769.25	128.52	0.024168
Group 2	0043863569	242,737.07	88.76	0.036566
Group 2	0043864325	50,551.20	21.96	0.043441
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	320,374.07	133.49	0.041667
Group 2	0043865091	173,413.90	144.51	0.083332
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	280,187.98	173.31	0.061855
Group 2	0043865594	146,937.61	61.22	0.041664
Group 2	0043866196	114,635.51	25.66	0.022384
Group 2	0043866415	246,722.86	254.95	0.103335
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866972	272,004.80	425.01	0.156251
Group 2	0043867128	356,253.69	148.44	0.041667
Group 2	0043867274	377,888.13	118.09	0.031250
Group 2	0043868265	136,447.86	142.13	0.104164
Group 2	0043868595	184,318.94	243.02	0.131848
Group 2	0043868873	216,057.25	90.02	0.041665
Group 2	0043869417	144,239.67	75.12	0.052080
Group 2	0043870369	233,669.33	18.89	0.008084
Group 2	0043870820	347,924.48	72.48	0.020832
Group 2	0043871090	423,822.11	267.43	0.063100
Group 2	0043871323	269,492.54	252.65	0.093750
Group 2	0043871515	268,617.75	195.87	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,237.09	42.70	0.048392

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043872136	142,674.61	82.50	0.057824
Group 2	0043872770	66,970.91	104.64	0.156247
Group 2	0043872811	185,612.43	348.02	0.187498
Group 2	0043872834	598,078.54	436.10	0.072917
Group 2	0043873126	204,517.69	149.13	0.072918
Group 2	0043873145	88,220.08	37.62	0.042643
Group 2	0043873365	196,464.23	93.43	0.047556
Group 2	0043873542	333,252.63	125.63	0.037698
Group 2	0043874178	537,597.49	504.00	0.093750
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	163,793.45	290.05	0.177083
Group 2	0043874656	381,328.68	183.86	0.048216
Group 2	0043874891	198,453.33	73.48	0.037026
Group 2	0043874901	306,202.33	290.66	0.094924
Group 2	0043875397	119,049.35	56.50	0.047459
Group 2	0043875453	381,042.22	635.07	0.166667
Group 2	0043876004	160,035.65	92.44	0.057762
Group 2	0043876485	329,299.21	171.51	0.052083

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	598,094.78	(2,753.48)	(4,155.53)	(0.695)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043801724	90,788.35	3.54	17,764.89	19.567
0043829382	399,655.56	3.54	(38,186.72)	(9.555)
0043834706	107,650.87	(2,760.56)	16,266.30	15.110

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:40 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
107	16,724,375.41	655,932.01	3.922

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749376	55,211.78	6,320.26	11.447
0043754962	43,717.86	15,641.15	35.777
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,764.89	19.567
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,914.28)	(19.495)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(41,897.14)	(13.033)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043859845	28,989.51	15,528.99	53.568
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
0043864222	158,981.46	3,897.19	2.451
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043874224	148,193.02	3,097.12	2.090
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:41 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	90,788.35	3.54	0.000 %	0	0.00	0.00	0.000 %	1	90,788.35	3.54	0.000 %
Group 2	2	507,306.43	(2,757.02)	(0.000 %)	0	0.00	0.00	0.000 %	2	507,306.43	(2,757.02)	(0.000 %)
Total	3	598,094.78	(2,753.48)	(0.000 %)	0	0.00	0.00	0.000 %	3	598,094.78	(2,753.48)	(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	0043801724	97,000.00	4.875 %	AZ	80.00	360	90,788.35	12/31/2021	3.54	17,764.89
Group 2	0043829382	409,000.00	4.125 %	FL	95.00	360	399,655.56	09/30/2020	3.54	(38,186.72)
Group 2	0043834706	112,000.00	5.250 %	OK	95.00	360	107,650.87	12/31/2021	(2,760.56)	16,266.30

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

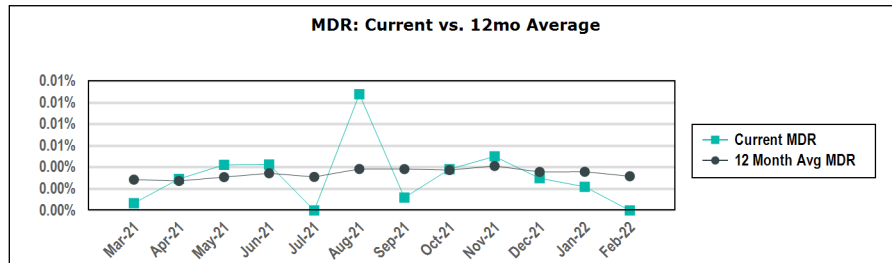
Distribution Date: 25-Feb-2022
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Realized Loss Report - Collateral

Summary

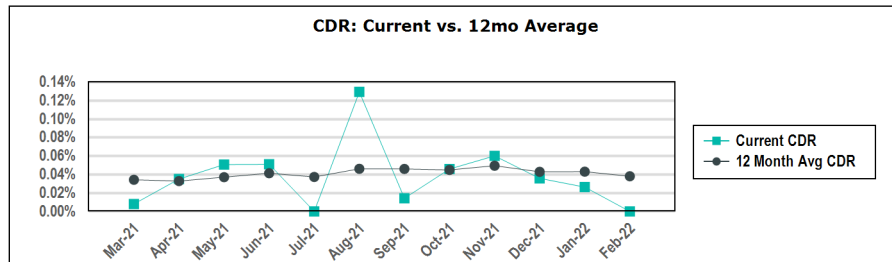
MDR

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



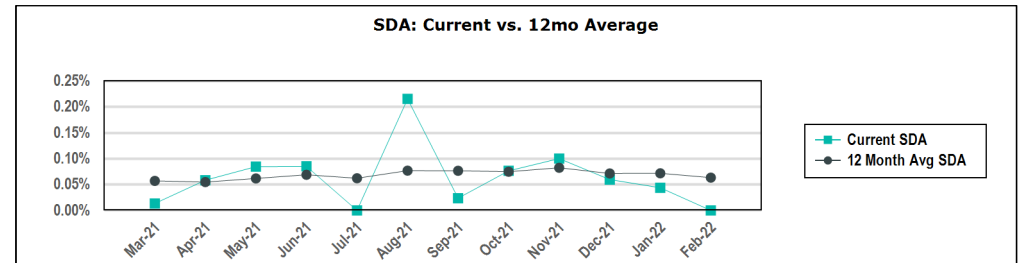
CDR

Current Month	0.000 %
3 Month Average	0.021 %
12 Month Average	0.038 %



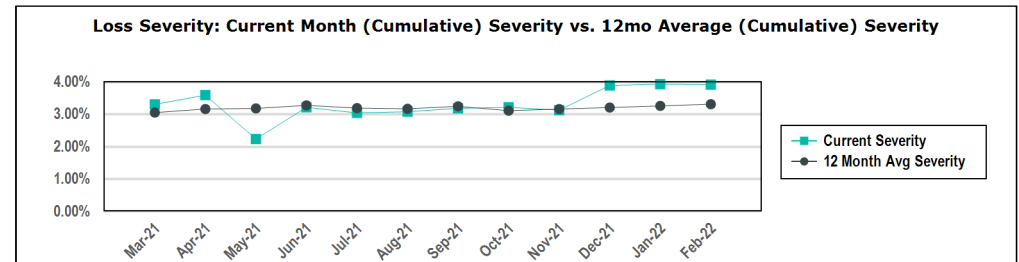
SDA

Current Month	0.000 %
3 Month Average	0.035 %
12 Month Average	0.063 %



Loss Severity

Current Month (Cumulative)	3.922 %
3 Month Average (Cumulative)	3.919 %
12 Month Average (Cumulative)	3.317 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

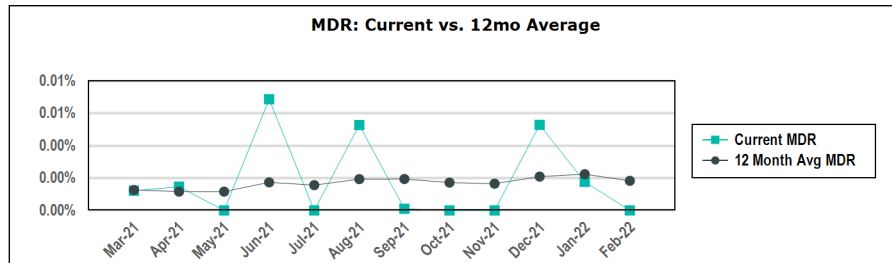
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Realized Loss Report - Collateral

Group 1

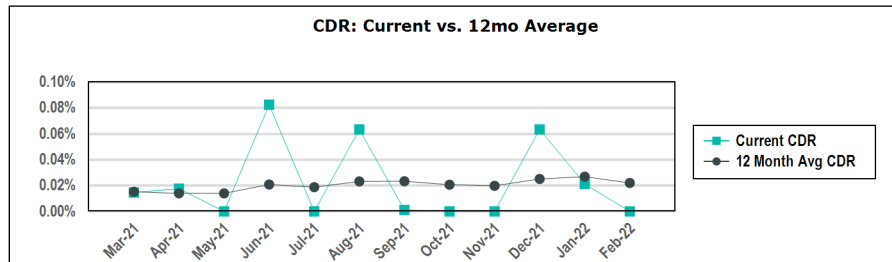
MDR

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



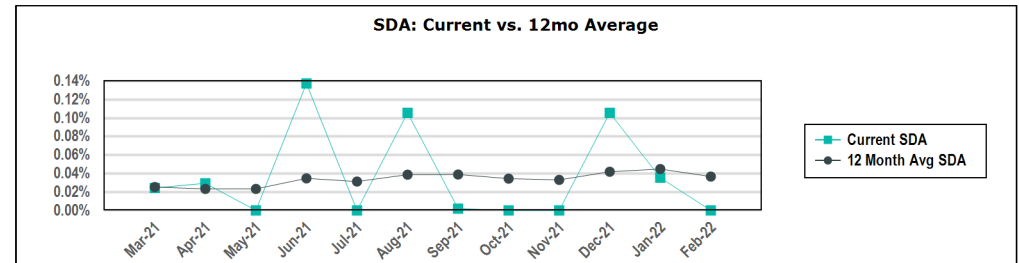
CDR

Current Month 0.000 %
 3 Month Average 0.028 %
 12 Month Average 0.022 %



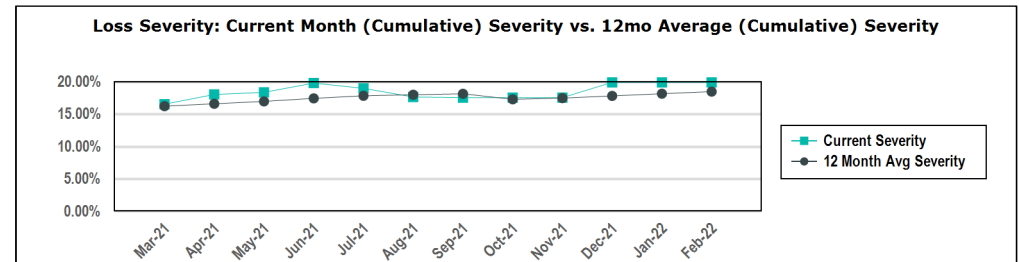
SDA

Current Month 0.000 %
 3 Month Average 0.047 %
 12 Month Average 0.037 %



Loss Severity

Current Month (Cumulative) 19.954 %
 3 Month Average (Cumulative) 19.958 %
 12 Month Average (Cumulative) 18.532 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

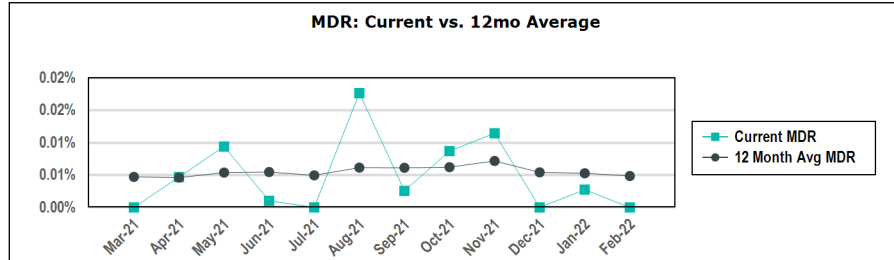
Distribution Date: 25-Feb-2022
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Realized Loss Report - Collateral

Group 2

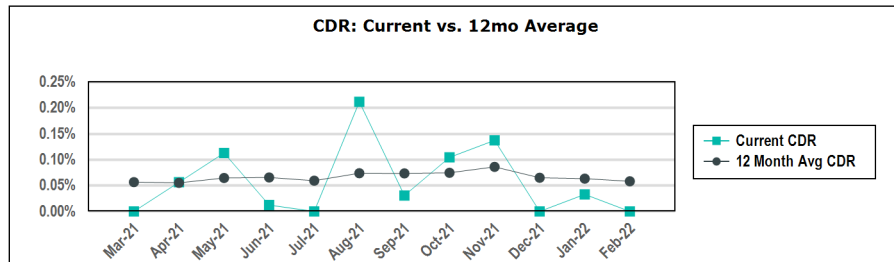
MDR

Current Month 0.000 %
3 Month Average 0.001 %
12 Month Average 0.005 %



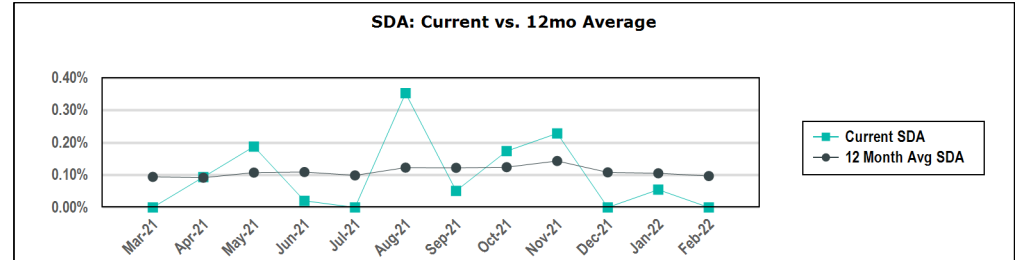
CDR

Current Month 0.000 %
3 Month Average 0.011 %
12 Month Average 0.058 %



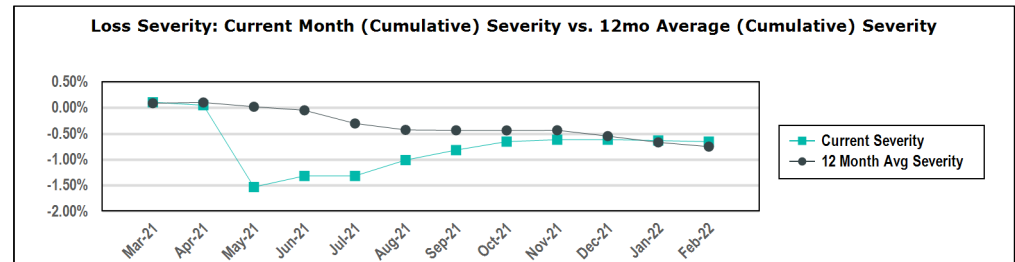
SDA

Current Month 0.000 %
3 Month Average 0.018 %
12 Month Average 0.097 %



Loss Severity

Current Month (Cumulative) (0.651) %
3 Month Average (Cumulative) (0.631) %
12 Month Average (Cumulative) (0.747) %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:45 PM

Prepayment Rates

Summary

SMM

Current Month 2.918 %
3 Month Average 3.134 %
12 Month Average 3.889 %

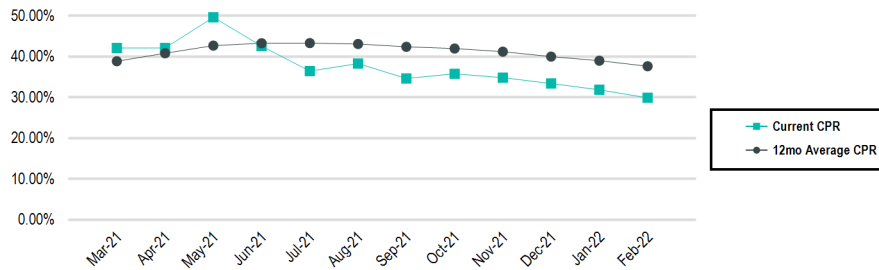
CPR

Current Month 29.912 %
3 Month Average 31.741 %
12 Month Average 37.652 %

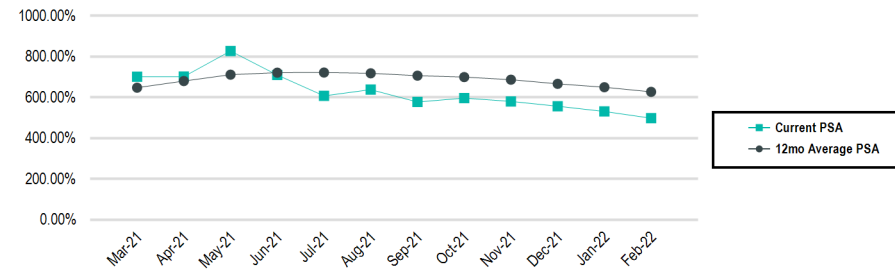
PSA

Current Month 498.536 %
3 Month Average 529.012 %
12 Month Average 627.541 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 2.735 %
3 Month Average 2.853 %
12 Month Average 3.591 %

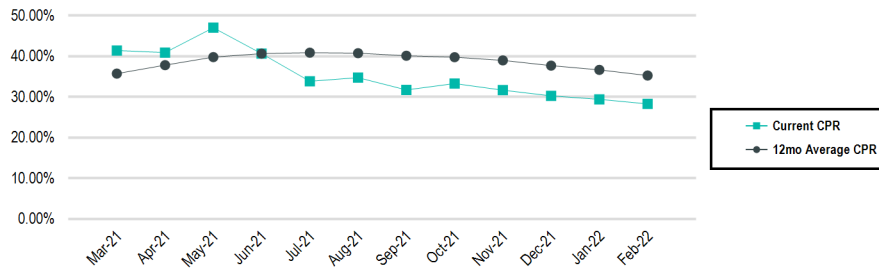
CPR

Current Month 28.310 %
3 Month Average 29.342 %
12 Month Average 35.288 %

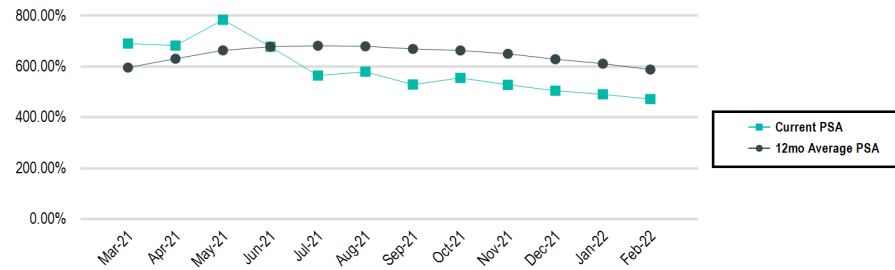
PSA

Current Month 471.837 %
3 Month Average 489.027 %
12 Month Average 588.127 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:46 PM

Prepayment Rates

Group 2

SMM

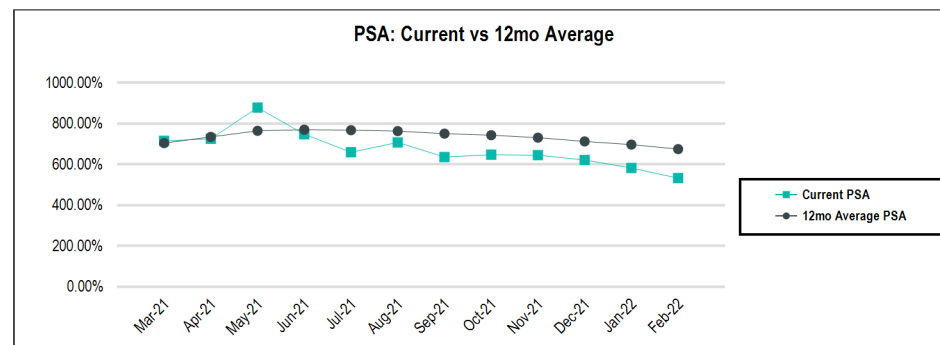
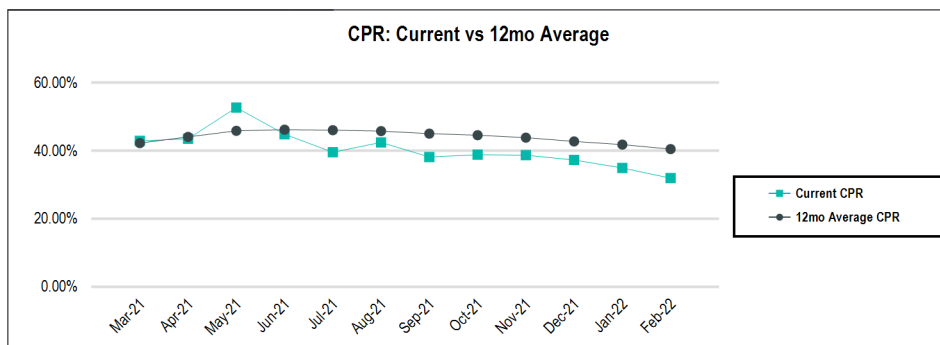
Current Month	3.159 %
3 Month Average	3.500 %
12 Month Average	4.266 %

CPR

Current Month	31.972 %
3 Month Average	34.752 %
12 Month Average	40.522 %

PSA

Current Month	532.865 %
3 Month Average	579.201 %
12 Month Average	675.371 %



Calculation Methodology:

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

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

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

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

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2022
 09-Feb-2022 4:40:46 PM

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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09-Feb-2022 4:40:46 PM

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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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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2022
09-Feb-2022 4:40:47 PM

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.

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XQX5	281,958,000	223,880,733	58,077,267
1M-2H	N/A	14,842,818	(223,880,733)	238,723,551

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.