

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-Aug-2023
 07-Aug-2023 1:27:42 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		07/31/2023	0.00000 %	3,632,606,814.45	0.00	28,995,656.30	0.00	3,603,611,158.16	28,995,656.30	0.00
1M-1	30711XQS6	08/24/2023	5.93349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	08/24/2023	7.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	08/24/2023	7.83349 %	9,927,798.60	66,968.02	489,200.20	0.00	9,438,598.40	556,168.22	0.00
1M-BH		07/31/2023	0.00000 %	40,807,693.90	0.00	2,010,831.68	0.00	38,796,862.23	2,010,831.68	0.00
1M-2C	30711XQV9	08/24/2023	7.83349 %	19,359,089.00	130,586.84	0.00	0.00	19,359,089.00	130,586.84	0.00
1M-CH		07/31/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	08/24/2023	7.83349 %	29,286,887.60	197,554.85	489,200.20	0.00	28,797,687.40	686,755.05	0.00
1M-2H		07/31/2023	0.00000 %	120,382,210.90	0.00	2,010,831.68	0.00	118,371,379.23	2,010,831.68	0.00
1B-1	30711XQW7	08/24/2023	9.33349 %	78,322,000.00	629,487.38	0.00	0.00	78,322,000.00	629,487.38	0.00
1B-1H		07/31/2023	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		07/31/2023	0.00000 %	81,092,894.90	0.00	0.00	0.00	81,092,894.90	0.00	1,351,777.10
1A-I1	30711XQZ0	08/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	08/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	08/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	08/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	08/24/2023	1.80000 %	0.00	15,388.09	0.00	0.00	0.00	15,388.09	0.00
1B-I2	30711XRK2	08/24/2023	1.40000 %	0.00	11,968.51	0.00	0.00	0.00	11,968.51	0.00
1B-I3	30711XRM8	08/24/2023	1.00000 %	0.00	8,548.94	0.00	0.00	0.00	8,548.94	0.00
1B-I4	30711XRP1	08/24/2023	0.60000 %	0.00	5,129.36	0.00	0.00	0.00	5,129.36	0.00
1C-I1	30711XRR7	08/24/2023	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1C-I2	30711XRT3	08/24/2023	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1C-I3	30711XRV8	08/24/2023	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1C-I4	30711XRX4	08/24/2023	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1E-A1	30711XQY3	08/24/2023	6.03349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	08/24/2023	6.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	08/24/2023	6.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	08/24/2023	7.23349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	08/24/2023	6.03349 %	9,927,798.60	51,579.93	489,200.20	0.00	9,438,598.40	540,780.13	0.00

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Distribution Date: 25-Aug-2023
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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	08/24/2023	6.43349 %	9,927,798.60	54,999.51	489,200.20	0.00	9,438,598.40	544,199.71	0.00
1E-B3	30711XRL0	08/24/2023	6.83349 %	9,927,798.60	58,419.08	489,200.20	0.00	9,438,598.40	547,619.28	0.00
1E-B4	30711XRN6	08/24/2023	7.23349 %	9,927,798.60	61,838.66	489,200.20	0.00	9,438,598.40	551,038.86	0.00
1E-C1	30711XRQ9	08/24/2023	6.03349 %	19,359,089.00	100,580.25	0.00	0.00	19,359,089.00	100,580.25	0.00
1E-C2	30711XRS5	08/24/2023	6.43349 %	19,359,089.00	107,248.38	0.00	0.00	19,359,089.00	107,248.38	0.00
1E-C3	30711XRU0	08/24/2023	6.83349 %	19,359,089.00	113,916.51	0.00	0.00	19,359,089.00	113,916.51	0.00
1E-C4	30711XRW6	08/24/2023	7.23349 %	19,359,089.00	120,584.64	0.00	0.00	19,359,089.00	120,584.64	0.00
1E-D1	30711XRY2	08/24/2023	6.03349 %	9,927,798.60	51,579.93	489,200.20	0.00	9,438,598.40	540,780.13	0.00
1E-D2	30711XRZ9	08/24/2023	6.43349 %	9,927,798.60	54,999.51	489,200.20	0.00	9,438,598.40	544,199.71	0.00
1E-D3	30711XSA3	08/24/2023	6.83349 %	9,927,798.60	58,419.08	489,200.20	0.00	9,438,598.40	547,619.28	0.00
1E-D4	30711XSB1	08/24/2023	7.23349 %	9,927,798.60	61,838.66	489,200.20	0.00	9,438,598.40	551,038.86	0.00
1E-D5	30711XSC9	08/24/2023	7.83349 %	9,927,798.60	66,968.02	489,200.20	0.00	9,438,598.40	556,168.22	0.00
1E-F1	30711XSD7	08/24/2023	6.03349 %	29,286,887.60	152,160.18	489,200.20	0.00	28,797,687.40	641,360.38	0.00
1E-F2	30711XSE5	08/24/2023	6.43349 %	29,286,887.60	162,247.88	489,200.20	0.00	28,797,687.40	651,448.08	0.00
1E-F3	30711XSF2	08/24/2023	6.83349 %	29,286,887.60	172,335.59	489,200.20	0.00	28,797,687.40	661,535.79	0.00
1E-F4	30711XSG0	08/24/2023	7.23349 %	29,286,887.60	182,423.30	489,200.20	0.00	28,797,687.40	671,623.50	0.00
1E-F5	30711XSH8	08/24/2023	7.83349 %	29,286,887.60	197,554.85	489,200.20	0.00	28,797,687.40	686,755.05	0.00
1X-1	30711XSJ4	08/24/2023	1.80000 %	0.00	15,388.09	0.00	0.00	0.00	15,388.09	0.00
1X-2	30711XSK1	08/24/2023	1.40000 %	0.00	11,968.51	0.00	0.00	0.00	11,968.51	0.00
1X-3	30711XSL9	08/24/2023	1.00000 %	0.00	8,548.94	0.00	0.00	0.00	8,548.94	0.00
1X-4	30711XSM7	08/24/2023	0.60000 %	0.00	5,129.36	0.00	0.00	0.00	5,129.36	0.00
1Y-1	30711XSN5	08/24/2023	1.80000 %	0.00	45,394.68	0.00	0.00	0.00	45,394.68	0.00
1Y-2	30711XSP0	08/24/2023	1.40000 %	0.00	35,306.97	0.00	0.00	0.00	35,306.97	0.00
1Y-3	30711XSQ8	08/24/2023	1.00000 %	0.00	25,219.26	0.00	0.00	0.00	25,219.26	0.00
1Y-4	30711XSR6	08/24/2023	0.60000 %	0.00	15,131.56	0.00	0.00	0.00	15,131.56	0.00
2A-H		07/31/2023	0.00000 %	2,536,579,385.71	0.00	23,764,508.37	0.00	2,512,814,877.34	23,764,508.37	0.00
2M-1	30711XSS4	08/24/2023	5.93349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	08/24/2023	7.98349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	08/24/2023	7.98349 %	8,684,701.95	59,704.48	794,701.03	0.00	7,890,000.92	854,405.51	0.00

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2M-BH		07/31/2023	0.00000 %	23,258,827.64	0.00	2,128,318.78	0.00	21,130,508.86	2,128,318.78	0.00
2M-2C	30711XSV7	08/24/2023	7.98349 %	34,575,936.42	237,698.22	0.00	0.00	34,575,936.42	237,698.22	0.00
2M-CH		07/31/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	08/24/2023	7.98349 %	43,260,638.37	297,402.70	794,701.03	0.00	42,465,937.34	1,092,103.73	0.00
2M-2H		07/31/2023	0.00000 %	115,857,946.22	0.00	2,128,318.78	0.00	113,729,627.44	2,128,318.78	0.00
2B-1	30711XSW5	08/24/2023	9.63349 %	19,316,000.00	160,235.98	0.00	0.00	19,316,000.00	160,235.98	0.00
2B-1H		07/31/2023	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		07/31/2023	0.00000 %	77,037,965.67	0.00	0.00	(10,471.00)	77,048,436.67	0.00	497,328.33
2A-I1	30711XSZ8	08/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	08/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	08/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	08/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	08/24/2023	1.80000 %	0.00	13,461.29	0.00	0.00	0.00	13,461.29	0.00
2B-I2	30711XTK0	08/24/2023	1.40000 %	0.00	10,469.89	0.00	0.00	0.00	10,469.89	0.00
2B-I3	30711XTM6	08/24/2023	1.00000 %	0.00	7,478.49	0.00	0.00	0.00	7,478.49	0.00
2B-I4	30711XTP9	08/24/2023	0.60000 %	0.00	4,487.10	0.00	0.00	0.00	4,487.10	0.00
2C-I1	30711XTR5	08/24/2023	1.80000 %	0.00	53,592.70	0.00	0.00	0.00	53,592.70	0.00
2C-I2	30711XTT1	08/24/2023	1.40000 %	0.00	41,683.21	0.00	0.00	0.00	41,683.21	0.00
2C-I3	30711XTV6	08/24/2023	1.00000 %	0.00	29,773.72	0.00	0.00	0.00	29,773.72	0.00
2C-I4	30711XTX2	08/24/2023	0.60000 %	0.00	17,864.23	0.00	0.00	0.00	17,864.23	0.00
2E-A1	30711XSY1	08/24/2023	6.18349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	08/24/2023	6.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	08/24/2023	6.98349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	08/24/2023	7.38349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	08/24/2023	6.18349 %	8,684,701.95	46,243.19	794,701.03	0.00	7,890,000.92	840,944.22	0.00
2E-B2	30711XTJ3	08/24/2023	6.58349 %	8,684,701.95	49,234.59	794,701.03	0.00	7,890,000.92	843,935.62	0.00
2E-B3	30711XTL8	08/24/2023	6.98349 %	8,684,701.95	52,225.98	794,701.03	0.00	7,890,000.92	846,927.01	0.00
2E-B4	30711XTN4	08/24/2023	7.38349 %	8,684,701.95	55,217.38	794,701.03	0.00	7,890,000.92	849,918.41	0.00
2E-C1	30711XTQ7	08/24/2023	6.18349 %	34,575,936.42	184,105.52	0.00	0.00	34,575,936.42	184,105.52	0.00
2E-C2	30711XTS3	08/24/2023	6.58349 %	34,575,936.42	196,015.01	0.00	0.00	34,575,936.42	196,015.01	0.00
2E-C3	30711XTU8	08/24/2023	6.98349 %	34,575,936.42	207,924.50	0.00	0.00	34,575,936.42	207,924.50	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	08/24/2023	7.38349 %	34,575,936.42	219,833.99	0.00	0.00	34,575,936.42	219,833.99	0.00
2E-D1	30711XTY0	08/24/2023	6.18349 %	8,684,701.95	46,243.19	794,701.03	0.00	7,890,000.92	840,944.22	0.00
2E-D2	30711XTZ7	08/24/2023	6.58349 %	8,684,701.95	49,234.59	794,701.03	0.00	7,890,000.92	843,935.62	0.00
2E-D3	30711XUA0	08/24/2023	6.98349 %	8,684,701.95	52,225.98	794,701.03	0.00	7,890,000.92	846,927.01	0.00
2E-D4	30711XUB8	08/24/2023	7.38349 %	8,684,701.95	55,217.38	794,701.03	0.00	7,890,000.92	849,918.41	0.00
2E-D5	30711XUC6	08/24/2023	7.98349 %	8,684,701.95	59,704.48	794,701.03	0.00	7,890,000.92	854,405.51	0.00
2E-F1	30711XUD4	08/24/2023	6.18349 %	43,260,638.37	230,348.71	794,701.03	0.00	42,465,937.34	1,025,049.74	0.00
2E-F2	30711XUE2	08/24/2023	6.58349 %	43,260,638.37	245,249.59	794,701.03	0.00	42,465,937.34	1,039,950.62	0.00
2E-F3	30711XUF9	08/24/2023	6.98349 %	43,260,638.37	260,150.48	794,701.03	0.00	42,465,937.34	1,054,851.51	0.00
2E-F4	30711XUG7	08/24/2023	7.38349 %	43,260,638.37	275,051.37	794,701.03	0.00	42,465,937.34	1,069,752.40	0.00
2E-F5	30711XUH5	08/24/2023	7.98349 %	43,260,638.37	297,402.70	794,701.03	0.00	42,465,937.34	1,092,103.73	0.00
2X-1	30711XUJ1	08/24/2023	1.80000 %	0.00	13,461.29	0.00	0.00	0.00	13,461.29	0.00
2X-2	30711XUK8	08/24/2023	1.40000 %	0.00	10,469.89	0.00	0.00	0.00	10,469.89	0.00
2X-3	30711XUL6	08/24/2023	1.00000 %	0.00	7,478.49	0.00	0.00	0.00	7,478.49	0.00
2X-4	30711XUM4	08/24/2023	0.60000 %	0.00	4,487.10	0.00	0.00	0.00	4,487.10	0.00
2Y-1	30711XUN2	08/24/2023	1.80000 %	0.00	67,053.99	0.00	0.00	0.00	67,053.99	0.00
2Y-2	30711XUP7	08/24/2023	1.40000 %	0.00	52,153.10	0.00	0.00	0.00	52,153.10	0.00
2Y-3	30711XUQ5	08/24/2023	1.00000 %	0.00	37,252.22	0.00	0.00	0.00	37,252.22	0.00
2Y-4	30711XUR3	08/24/2023	0.60000 %	0.00	22,351.33	0.00	0.00	0.00	22,351.33	0.00
Totals				7,850,873,100.39	6,867,618.95	81,580,885.27	(10,471.00)	7,769,302,686.15	88,448,504.22	1,849,105.43

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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

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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	3,632,606,814.45	8,483,849.85	20,511,806.45	0.00	0.00	28,995,656.30	3,603,611,158.16	0.22718009	28,995,656.30
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.48755385	489,200.20
1M-BH	79,574,517.00	40,807,693.90	588,349.99	1,422,481.69	0.00	0.00	2,010,831.68	38,796,862.23	0.48755385	2,010,831.68
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	29,286,887.60	143,135.27	346,064.93	0.00	0.00	489,200.20	28,797,687.40	0.49585128	489,200.20
1M-2H	238,723,551.00	120,382,210.90	588,349.99	1,422,481.69	0.00	0.00	2,010,831.68	118,371,379.23	0.49585128	2,010,831.68
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	81,092,894.90	0.00	0.00	0.00	0.00	0.00	81,092,894.90	0.98360383	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.48755385	489,200.20
1E-B2	19,359,089.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.48755385	489,200.20
1E-B3	19,359,089.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.48755385	489,200.20

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.48755385	489,200.20
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	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.24377693	489,200.20
1E-D2	38,718,178.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.24377693	489,200.20
1E-D3	38,718,178.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.24377693	489,200.20
1E-D4	38,718,178.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.24377693	489,200.20
1E-D5	38,718,178.00	9,927,798.60	143,135.27	346,064.93	0.00	0.00	489,200.20	9,438,598.40	0.24377693	489,200.20
1E-F1	38,718,178.00	29,286,887.60	143,135.27	346,064.93	0.00	0.00	489,200.20	28,797,687.40	0.74377693	489,200.20
1E-F2	38,718,178.00	29,286,887.60	143,135.27	346,064.93	0.00	0.00	489,200.20	28,797,687.40	0.74377693	489,200.20
1E-F3	38,718,178.00	29,286,887.60	143,135.27	346,064.93	0.00	0.00	489,200.20	28,797,687.40	0.74377693	489,200.20
1E-F4	38,718,178.00	29,286,887.60	143,135.27	346,064.93	0.00	0.00	489,200.20	28,797,687.40	0.74377693	489,200.20
1E-F5	38,718,178.00	29,286,887.60	143,135.27	346,064.93	0.00	0.00	489,200.20	28,797,687.40	0.74377693	489,200.20
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	2,536,579,385.71	5,444,622.03	18,319,886.34	0.00	0.00	23,764,508.37	2,512,814,877.34	0.16921296	23,764,508.37
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	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.22819341	794,701.03
2M-BH	92,599,118.58	23,258,827.64	490,277.45	1,638,041.33	0.00	0.00	2,128,318.78	21,130,508.86	0.22819341	2,128,318.78
2M-2C	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	92,599,118.58	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	43,260,638.37	183,066.56	611,634.47	0.00	0.00	794,701.03	42,465,937.34	0.41106954	794,701.03

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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	276,668,280.00	115,857,946.22	490,277.45	1,638,041.33	0.00	0.00	2,128,318.78	113,729,627.44	0.41106855	2,128,318.78
2B-1	19,316,000.00	19,316,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	58,229,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,037,965.67	0.00	0.00	0.00	(10,471.00)	(10,471.00)	77,048,436.67	0.99358665	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	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.22819341	794,701.03
2E-B2	34,575,936.42	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.22819341	794,701.03
2E-B3	34,575,936.42	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.22819341	794,701.03
2E-B4	34,575,936.42	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.22819341	794,701.03
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.11479699	794,701.03
2E-D2	68,730,033.58	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.11479699	794,701.03
2E-D3	68,730,033.58	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.11479699	794,701.03
2E-D4	68,730,033.58	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.11479699	794,701.03
2E-D5	68,730,033.58	8,684,701.95	183,066.56	611,634.47	0.00	0.00	794,701.03	7,890,000.92	0.11479699	794,701.03

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Series 2017-C06



Distribution Date: 25-Aug-2023
07-Aug-2023 1:27:43 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	69,151,872.83	43,260,638.37	183,066.56	611,634.47	0.00	0.00	794,701.03	42,465,937.34	0.61409671	794,701.03
2E-F2	69,151,872.83	43,260,638.37	183,066.56	611,634.47	0.00	0.00	794,701.03	42,465,937.34	0.61409671	794,701.03
2E-F3	69,151,872.83	43,260,638.37	183,066.56	611,634.47	0.00	0.00	794,701.03	42,465,937.34	0.61409671	794,701.03
2E-F4	69,151,872.83	43,260,638.37	183,066.56	611,634.47	0.00	0.00	794,701.03	42,465,937.34	0.61409671	794,701.03
2E-F5	69,151,872.83	43,260,638.37	183,066.56	611,634.47	0.00	0.00	794,701.03	42,465,937.34	0.61409671	794,701.03
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	34,396,986,767.09	7,850,873,100.39	21,304,956.04	60,275,929.23	0.00	(10,471.00)	81,570,414.27	7,769,302,686.15	0.22587161	81,580,885.27

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.

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$257,668,030 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$54,352,000 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C06



Distribution Date: 25-Aug-2023
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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
1A-H	15,862,354,897.00	229.00804061	0.53484176	1.29311231	0.00000000	0.00000000	1.82795408	227.18008654	0.22718009	1.82795408
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	512.82364578	7.39369864	17.87609582	0.00000000	0.00000000	25.26979446	487.55385132	0.48755385	25.26979446
1M-BH	79,574,517.00	512.82364554	7.39369854	17.87609581	0.00000000	0.00000000	25.26979435	487.55385132	0.48755385	25.26979435
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	504.27454859	2.46456621	5.95869861	0.00000000	0.00000000	8.42326482	495.85128377	0.49585128	8.42326482
1M-2H	238,723,551.00	504.27454851	2.46456618	5.95869860	0.00000000	0.00000000	8.42326478	495.85128377	0.49585128	8.42326478
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	983.60382706	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.60382706	0.98360383	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	512.82364578	7.39369864	17.87609582	0.00000000	0.00000000	25.26979446	487.55385132	0.48755385	25.26979446
1E-B2	19,359,089.00	512.82364578	7.39369864	17.87609582	0.00000000	0.00000000	25.26979446	487.55385132	0.48755385	25.26979446
1E-B3	19,359,089.00	512.82364578	7.39369864	17.87609582	0.00000000	0.00000000	25.26979446	487.55385132	0.48755385	25.26979446

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Series 2017-C06



Distribution Date: 25-Aug-2023
07-Aug-2023 1:27:43 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	512.82364578	7.39369864	17.87609582	0.00000000	0.00000000	25.26979446	487.55385132	0.48755385	25.26979446
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	256.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	243.77692566	0.24377693	12.63489723
1E-D2	38,718,178.00	256.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	243.77692566	0.24377693	12.63489723
1E-D3	38,718,178.00	256.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	243.77692566	0.24377693	12.63489723
1E-D4	38,718,178.00	256.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	243.77692566	0.24377693	12.63489723
1E-D5	38,718,178.00	256.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	243.77692566	0.24377693	12.63489723
1E-F1	38,718,178.00	756.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	743.77692566	0.74377693	12.63489723
1E-F2	38,718,178.00	756.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	743.77692566	0.74377693	12.63489723
1E-F3	38,718,178.00	756.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	743.77692566	0.74377693	12.63489723
1E-F4	38,718,178.00	756.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	743.77692566	0.74377693	12.63489723
1E-F5	38,718,178.00	756.41182289	3.69684932	8.93804791	0.00000000	0.00000000	12.63489723	743.77692566	0.74377693	12.63489723
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	170.81326524	0.36664087	1.23366121	0.00000000	0.00000000	1.60030208	169.21296316	0.16921296	1.60030208
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	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	251.17763535	5.29462334	17.68959957	0.00000000	0.00000000	22.98422291	228.19341244	0.22819341	22.98422291
2M-BH	92,599,118.58	251.17763535	5.29462329	17.68959959	0.00000000	0.00000000	22.98422288	228.19341246	0.22819341	22.98422288
2M-2C	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	418.76223000	1.77208113	5.92061107	0.00000000	0.00000000	7.69269220	411.06953780	0.41106954	7.69269220

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Series 2017-C06



Distribution Date: 25-Aug-2023
07-Aug-2023 1:27:43 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
2M-2H	276,668,280.00	418.76121910	1.77207684	5.92059679	0.00000000	0.00000000	7.69267362	411.06854548	0.41106855	7.69267362
2B-1	19,316,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,229,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	993.45161751	0.00000000	0.00000000	0.00000000	(0.13502994)	(0.13502994)	993.58664745	0.99358665	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	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	251.17763535	5.29462334	17.68959957	0.00000000	0.00000000	22.98422291	228.19341244	0.22819341	22.98422291
2E-B2	34,575,936.42	251.17763535	5.29462334	17.68959957	0.00000000	0.00000000	22.98422291	228.19341244	0.22819341	22.98422291
2E-B3	34,575,936.42	251.17763535	5.29462334	17.68959957	0.00000000	0.00000000	22.98422291	228.19341244	0.22819341	22.98422291
2E-B4	34,575,936.42	251.17763535	5.29462334	17.68959957	0.00000000	0.00000000	22.98422291	228.19341244	0.22819341	22.98422291
2E-C1	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	126.35963490	2.66355988	8.89908586	0.00000000	0.00000000	11.56264574	114.79698916	0.11479699	11.56264574
2E-D2	68,730,033.58	126.35963490	2.66355988	8.89908586	0.00000000	0.00000000	11.56264574	114.79698916	0.11479699	11.56264574
2E-D3	68,730,033.58	126.35963490	2.66355988	8.89908586	0.00000000	0.00000000	11.56264574	114.79698916	0.11479699	11.56264574
2E-D4	68,730,033.58	126.35963490	2.66355988	8.89908586	0.00000000	0.00000000	11.56264574	114.79698916	0.11479699	11.56264574
2E-D5	68,730,033.58	126.35963490	2.66355988	8.89908586	0.00000000	0.00000000	11.56264574	114.79698916	0.11479699	11.56264574

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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	69,151,872.83	625.58881777	2.64731167	8.84479979	0.00000000	0.00000000	11.49211146	614.09670631	0.61409671	11.49211146
2E-F2	69,151,872.83	625.58881777	2.64731167	8.84479979	0.00000000	0.00000000	11.49211146	614.09670631	0.61409671	11.49211146
2E-F3	69,151,872.83	625.58881777	2.64731167	8.84479979	0.00000000	0.00000000	11.49211146	614.09670631	0.61409671	11.49211146
2E-F4	69,151,872.83	625.58881777	2.64731167	8.84479979	0.00000000	0.00000000	11.49211146	614.09670631	0.61409671	11.49211146
2E-F5	69,151,872.83	625.58881777	2.64731167	8.84479979	0.00000000	0.00000000	11.49211146	614.09670631	0.61409671	11.49211146
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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07-Aug-2023 1:27:43 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 %	3,632,606,814.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,603,611,158.16
1M-1	N/A	N/A	5.93349 %	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	N/A	N/A	7.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2B	07/25/23 - 08/24/23	31	7.83349 %	9,927,798.60	66,968.02	0.00	0.00	0.00	0.00	66,968.02	0.00	9,438,598.40
1M-BH	N/A	N/A	0.00000 %	40,807,693.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	38,796,862.23
1M-2C	07/25/23 - 08/24/23	31	7.83349 %	19,359,089.00	130,586.84	0.00	0.00	0.00	0.00	130,586.84	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	07/25/23 - 08/24/23	31	7.83349 %	29,286,887.60	197,554.85	0.00	0.00	0.00	0.00	197,554.85	0.00	28,797,687.40
1M-2H	N/A	N/A	0.00000 %	120,382,210.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	118,371,379.23
1B-1	07/25/23 - 08/24/23	31	9.33349 %	78,322,000.00	629,487.38	0.00	0.00	0.00	0.00	629,487.38	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 %	81,092,894.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,092,894.90
1A-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
1A-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
1A-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
1A-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
1B-I1	07/25/23 - 08/24/23	31	1.80000 %	9,927,798.60	15,388.09	0.00	0.00	0.00	0.00	15,388.09	0.00	9,438,598.40
1B-I2	07/25/23 - 08/24/23	31	1.40000 %	9,927,798.60	11,968.51	0.00	0.00	0.00	0.00	11,968.51	0.00	9,438,598.40
1B-I3	07/25/23 - 08/24/23	31	1.00000 %	9,927,798.60	8,548.94	0.00	0.00	0.00	0.00	8,548.94	0.00	9,438,598.40
1B-I4	07/25/23 - 08/24/23	31	0.60000 %	9,927,798.60	5,129.36	0.00	0.00	0.00	0.00	5,129.36	0.00	9,438,598.40
1C-I1	07/25/23 - 08/24/23	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	07/25/23 - 08/24/23	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	07/25/23 - 08/24/23	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	07/25/23 - 08/24/23	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	N/A	N/A	6.03349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.23349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/23 - 08/24/23	31	6.03349 %	9,927,798.60	51,579.93	0.00	0.00	0.00	0.00	51,579.93	0.00	9,438,598.40
1E-B2	07/25/23 - 08/24/23	31	6.43349 %	9,927,798.60	54,999.51	0.00	0.00	0.00	0.00	54,999.51	0.00	9,438,598.40

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/23 - 08/24/23	31	6.83349 %	9,927,798.60	58,419.08	0.00	0.00	0.00	0.00	58,419.08	0.00	9,438,598.40
1E-B4	07/25/23 - 08/24/23	31	7.23349 %	9,927,798.60	61,838.66	0.00	0.00	0.00	0.00	61,838.66	0.00	9,438,598.40
1E-C1	07/25/23 - 08/24/23	31	6.03349 %	19,359,089.00	100,580.25	0.00	0.00	0.00	0.00	100,580.25	0.00	19,359,089.00
1E-C2	07/25/23 - 08/24/23	31	6.43349 %	19,359,089.00	107,248.38	0.00	0.00	0.00	0.00	107,248.38	0.00	19,359,089.00
1E-C3	07/25/23 - 08/24/23	31	6.83349 %	19,359,089.00	113,916.51	0.00	0.00	0.00	0.00	113,916.51	0.00	19,359,089.00
1E-C4	07/25/23 - 08/24/23	31	7.23349 %	19,359,089.00	120,584.64	0.00	0.00	0.00	0.00	120,584.64	0.00	19,359,089.00
1E-D1	07/25/23 - 08/24/23	31	6.03349 %	9,927,798.60	51,579.93	0.00	0.00	0.00	0.00	51,579.93	0.00	9,438,598.40
1E-D2	07/25/23 - 08/24/23	31	6.43349 %	9,927,798.60	54,999.51	0.00	0.00	0.00	0.00	54,999.51	0.00	9,438,598.40
1E-D3	07/25/23 - 08/24/23	31	6.83349 %	9,927,798.60	58,419.08	0.00	0.00	0.00	0.00	58,419.08	0.00	9,438,598.40
1E-D4	07/25/23 - 08/24/23	31	7.23349 %	9,927,798.60	61,838.66	0.00	0.00	0.00	0.00	61,838.66	0.00	9,438,598.40
1E-D5	07/25/23 - 08/24/23	31	7.83349 %	9,927,798.60	66,968.02	0.00	0.00	0.00	0.00	66,968.02	0.00	9,438,598.40
1E-F1	07/25/23 - 08/24/23	31	6.03349 %	29,286,887.60	152,160.18	0.00	0.00	0.00	0.00	152,160.18	0.00	28,797,687.40
1E-F2	07/25/23 - 08/24/23	31	6.43349 %	29,286,887.60	162,247.88	0.00	0.00	0.00	0.00	162,247.88	0.00	28,797,687.40
1E-F3	07/25/23 - 08/24/23	31	6.83349 %	29,286,887.60	172,335.59	0.00	0.00	0.00	0.00	172,335.59	0.00	28,797,687.40
1E-F4	07/25/23 - 08/24/23	31	7.23349 %	29,286,887.60	182,423.30	0.00	0.00	0.00	0.00	182,423.30	0.00	28,797,687.40
1E-F5	07/25/23 - 08/24/23	31	7.83349 %	29,286,887.60	197,554.85	0.00	0.00	0.00	0.00	197,554.85	0.00	28,797,687.40
1X-1	07/25/23 - 08/24/23	31	1.80000 %	9,927,798.60	15,388.09	0.00	0.00	0.00	0.00	15,388.09	0.00	9,438,598.40
1X-2	07/25/23 - 08/24/23	31	1.40000 %	9,927,798.60	11,968.51	0.00	0.00	0.00	0.00	11,968.51	0.00	9,438,598.40
1X-3	07/25/23 - 08/24/23	31	1.00000 %	9,927,798.60	8,548.94	0.00	0.00	0.00	0.00	8,548.94	0.00	9,438,598.40
1X-4	07/25/23 - 08/24/23	31	0.60000 %	9,927,798.60	5,129.36	0.00	0.00	0.00	0.00	5,129.36	0.00	9,438,598.40
1Y-1	07/25/23 - 08/24/23	31	1.80000 %	29,286,887.60	45,394.68	0.00	0.00	0.00	0.00	45,394.68	0.00	28,797,687.40
1Y-2	07/25/23 - 08/24/23	31	1.40000 %	29,286,887.60	35,306.97	0.00	0.00	0.00	0.00	35,306.97	0.00	28,797,687.40
1Y-3	07/25/23 - 08/24/23	31	1.00000 %	29,286,887.60	25,219.26	0.00	0.00	0.00	0.00	25,219.26	0.00	28,797,687.40
1Y-4	07/25/23 - 08/24/23	31	0.60000 %	29,286,887.60	15,131.56	0.00	0.00	0.00	0.00	15,131.56	0.00	28,797,687.40
2A-H	N/A	N/A	0.00000 %	2,536,579,385.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,512,814,877.34
2M-1	N/A	N/A	5.93349 %	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	7.98349 %	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	07/25/23 - 08/24/23	31	7.98349 %	8,684,701.95	59,704.48	0.00	0.00	0.00	0.00	59,704.48	0.00	7,890,000.92
2M-BH	N/A	N/A	0.00000 %	23,258,827.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,130,508.86
2M-2C	07/25/23 - 08/24/23	31	7.98349 %	34,575,936.42	237,698.22	0.00	0.00	0.00	0.00	237,698.22	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	07/25/23 - 08/24/23	31	7.98349 %	43,260,638.37	297,402.70	0.00	0.00	0.00	0.00	297,402.70	0.00	42,465,937.34
2M-2H	N/A	N/A	0.00000 %	115,857,946.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	113,729,627.44
2B-1	07/25/23 - 08/24/23	31	9.63349 %	19,316,000.00	160,235.98	0.00	0.00	0.00	0.00	160,235.98	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	77,037,965.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,048,436.67
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	07/25/23 - 08/24/23	31	1.80000 %	8,684,701.95	13,461.29	0.00	0.00	0.00	0.00	13,461.29	0.00	7,890,000.92
2B-I2	07/25/23 - 08/24/23	31	1.40000 %	8,684,701.95	10,469.89	0.00	0.00	0.00	0.00	10,469.89	0.00	7,890,000.92
2B-I3	07/25/23 - 08/24/23	31	1.00000 %	8,684,701.95	7,478.49	0.00	0.00	0.00	0.00	7,478.49	0.00	7,890,000.92
2B-I4	07/25/23 - 08/24/23	31	0.60000 %	8,684,701.95	4,487.10	0.00	0.00	0.00	0.00	4,487.10	0.00	7,890,000.92
2C-I1	07/25/23 - 08/24/23	31	1.80000 %	34,575,936.42	53,592.70	0.00	0.00	0.00	0.00	53,592.70	0.00	34,575,936.42
2C-I2	07/25/23 - 08/24/23	31	1.40000 %	34,575,936.42	41,683.21	0.00	0.00	0.00	0.00	41,683.21	0.00	34,575,936.42
2C-I3	07/25/23 - 08/24/23	31	1.00000 %	34,575,936.42	29,773.72	0.00	0.00	0.00	0.00	29,773.72	0.00	34,575,936.42
2C-I4	07/25/23 - 08/24/23	31	0.60000 %	34,575,936.42	17,864.23	0.00	0.00	0.00	0.00	17,864.23	0.00	34,575,936.42
2E-A1	N/A	N/A	6.18349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.98349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.38349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/23 - 08/24/23	31	6.18349 %	8,684,701.95	46,243.19	0.00	0.00	0.00	0.00	46,243.19	0.00	7,890,000.92
2E-B2	07/25/23 - 08/24/23	31	6.58349 %	8,684,701.95	49,234.59	0.00	0.00	0.00	0.00	49,234.59	0.00	7,890,000.92
2E-B3	07/25/23 - 08/24/23	31	6.98349 %	8,684,701.95	52,225.98	0.00	0.00	0.00	0.00	52,225.98	0.00	7,890,000.92
2E-B4	07/25/23 - 08/24/23	31	7.38349 %	8,684,701.95	55,217.38	0.00	0.00	0.00	0.00	55,217.38	0.00	7,890,000.92
2E-C1	07/25/23 - 08/24/23	31	6.18349 %	34,575,936.42	184,105.52	0.00	0.00	0.00	0.00	184,105.52	0.00	34,575,936.42
2E-C2	07/25/23 - 08/24/23	31	6.58349 %	34,575,936.42	196,015.01	0.00	0.00	0.00	0.00	196,015.01	0.00	34,575,936.42
2E-C3	07/25/23 - 08/24/23	31	6.98349 %	34,575,936.42	207,924.50	0.00	0.00	0.00	0.00	207,924.50	0.00	34,575,936.42
2E-C4	07/25/23 - 08/24/23	31	7.38349 %	34,575,936.42	219,833.99	0.00	0.00	0.00	0.00	219,833.99	0.00	34,575,936.42
2E-D1	07/25/23 - 08/24/23	31	6.18349 %	8,684,701.95	46,243.19	0.00	0.00	0.00	0.00	46,243.19	0.00	7,890,000.92
2E-D2	07/25/23 - 08/24/23	31	6.58349 %	8,684,701.95	49,234.59	0.00	0.00	0.00	0.00	49,234.59	0.00	7,890,000.92

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
07-Aug-2023 1:27:43 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	07/25/23 - 08/24/23	31	6.98349 %	8,684,701.95	52,225.98	0.00	0.00	0.00	0.00	52,225.98	0.00	7,890,000.92
2E-D4	07/25/23 - 08/24/23	31	7.38349 %	8,684,701.95	55,217.38	0.00	0.00	0.00	0.00	55,217.38	0.00	7,890,000.92
2E-D5	07/25/23 - 08/24/23	31	7.98349 %	8,684,701.95	59,704.48	0.00	0.00	0.00	0.00	59,704.48	0.00	7,890,000.92
2E-F1	07/25/23 - 08/24/23	31	6.18349 %	43,260,638.37	230,348.71	0.00	0.00	0.00	0.00	230,348.71	0.00	42,465,937.34
2E-F2	07/25/23 - 08/24/23	31	6.58349 %	43,260,638.37	245,249.59	0.00	0.00	0.00	0.00	245,249.59	0.00	42,465,937.34
2E-F3	07/25/23 - 08/24/23	31	6.98349 %	43,260,638.37	260,150.48	0.00	0.00	0.00	0.00	260,150.48	0.00	42,465,937.34
2E-F4	07/25/23 - 08/24/23	31	7.38349 %	43,260,638.37	275,051.37	0.00	0.00	0.00	0.00	275,051.37	0.00	42,465,937.34
2E-F5	07/25/23 - 08/24/23	31	7.98349 %	43,260,638.37	297,402.70	0.00	0.00	0.00	0.00	297,402.70	0.00	42,465,937.34
2X-1	07/25/23 - 08/24/23	31	1.80000 %	8,684,701.95	13,461.29	0.00	0.00	0.00	0.00	13,461.29	0.00	7,890,000.92
2X-2	07/25/23 - 08/24/23	31	1.40000 %	8,684,701.95	10,469.89	0.00	0.00	0.00	0.00	10,469.89	0.00	7,890,000.92
2X-3	07/25/23 - 08/24/23	31	1.00000 %	8,684,701.95	7,478.49	0.00	0.00	0.00	0.00	7,478.49	0.00	7,890,000.92
2X-4	07/25/23 - 08/24/23	31	0.60000 %	8,684,701.95	4,487.10	0.00	0.00	0.00	0.00	4,487.10	0.00	7,890,000.92
2Y-1	07/25/23 - 08/24/23	31	1.80000 %	43,260,638.36	67,053.99	0.00	0.00	0.00	0.00	67,053.99	0.00	42,465,937.33
2Y-2	07/25/23 - 08/24/23	31	1.40000 %	43,260,638.36	52,153.10	0.00	0.00	0.00	0.00	52,153.10	0.00	42,465,937.33
2Y-3	07/25/23 - 08/24/23	31	1.00000 %	43,260,638.36	37,252.22	0.00	0.00	0.00	0.00	37,252.22	0.00	42,465,937.33
2Y-4	07/25/23 - 08/24/23	31	0.60000 %	43,260,638.36	22,351.33	0.00	0.00	0.00	0.00	22,351.33	0.00	42,465,937.33
Totals					6,867,618.95	0.00	0.00	0.00	0.00	6,867,618.95	0.00	

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

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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 %	229.00804061	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	227.18008654
1M-1	156,644,000.00	5.93349 %	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	7.83349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	7.83349 %	512.82364578	3.45925472	0.00000000	0.00000000	0.00000000	0.00000000	3.45925472	0.00000000	487.55385132
1M-BH	79,574,517.00	0.00000 %	512.82364554	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	487.55385132
1M-2C	19,359,089.00	7.83349 %	1000.00000000	6.74550543	0.00000000	0.00000000	0.00000000	0.00000000	6.74550543	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	7.83349 %	504.27454859	3.40158655	0.00000000	0.00000000	0.00000000	0.00000000	3.40158655	0.00000000	495.85128377
1M-2H	238,723,551.00	0.00000 %	504.27454851	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	495.85128377
1B-1	78,322,000.00	9.33349 %	1000.00000000	8.03717193	0.00000000	0.00000000	0.00000000	0.00000000	8.03717193	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 %	983.60382706	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.60382706
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	512.82364578	0.79487676	0.00000000	0.00000000	0.00000000	0.00000000	0.79487676	0.00000000	487.55385132
1B-I2	0.00	1.40000 %	512.82364578	0.61823725	0.00000000	0.00000000	0.00000000	0.00000000	0.61823725	0.00000000	487.55385132
1B-I3	0.00	1.00000 %	512.82364578	0.44159826	0.00000000	0.00000000	0.00000000	0.00000000	0.44159826	0.00000000	487.55385132
1B-I4	0.00	0.60000 %	512.82364578	0.26495875	0.00000000	0.00000000	0.00000000	0.00000000	0.26495875	0.00000000	487.55385132
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	6.03349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.43349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	6.83349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
07-Aug-2023 1:27:43 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	7.23349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.03349 %	512.82364578	2.66437796	0.00000000	0.00000000	0.00000000	0.00000000	2.66437796	0.00000000	487.55385132
1E-B2	19,359,089.00	6.43349 %	512.82364578	2.84101747	0.00000000	0.00000000	0.00000000	0.00000000	2.84101747	0.00000000	487.55385132
1E-B3	19,359,089.00	6.83349 %	512.82364578	3.01765646	0.00000000	0.00000000	0.00000000	0.00000000	3.01765646	0.00000000	487.55385132
1E-B4	19,359,089.00	7.23349 %	512.82364578	3.19429597	0.00000000	0.00000000	0.00000000	0.00000000	3.19429597	0.00000000	487.55385132
1E-C1	19,359,089.00	6.03349 %	1000.00000000	5.19550533	0.00000000	0.00000000	0.00000000	0.00000000	5.19550533	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.43349 %	1000.00000000	5.53994974	0.00000000	0.00000000	0.00000000	0.00000000	5.53994974	0.00000000	1000.00000000
1E-C3	19,359,089.00	6.83349 %	1000.00000000	5.88439415	0.00000000	0.00000000	0.00000000	0.00000000	5.88439415	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.23349 %	1000.00000000	6.22883856	0.00000000	0.00000000	0.00000000	0.00000000	6.22883856	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.03349 %	256.41182289	1.33218898	0.00000000	0.00000000	0.00000000	0.00000000	1.33218898	0.00000000	243.77692566
1E-D2	38,718,178.00	6.43349 %	256.41182289	1.42050873	0.00000000	0.00000000	0.00000000	0.00000000	1.42050873	0.00000000	243.77692566
1E-D3	38,718,178.00	6.83349 %	256.41182289	1.50882823	0.00000000	0.00000000	0.00000000	0.00000000	1.50882823	0.00000000	243.77692566
1E-D4	38,718,178.00	7.23349 %	256.41182289	1.59714799	0.00000000	0.00000000	0.00000000	0.00000000	1.59714799	0.00000000	243.77692566
1E-D5	38,718,178.00	7.83349 %	256.41182289	1.72962736	0.00000000	0.00000000	0.00000000	0.00000000	1.72962736	0.00000000	243.77692566
1E-F1	38,718,178.00	6.03349 %	756.41182289	3.92994164	0.00000000	0.00000000	0.00000000	0.00000000	3.92994164	0.00000000	743.77692566
1E-F2	38,718,178.00	6.43349 %	756.41182289	4.19048334	0.00000000	0.00000000	0.00000000	0.00000000	4.19048334	0.00000000	743.77692566
1E-F3	38,718,178.00	6.83349 %	756.41182289	4.45102530	0.00000000	0.00000000	0.00000000	0.00000000	4.45102530	0.00000000	743.77692566
1E-F4	38,718,178.00	7.23349 %	756.41182289	4.71156726	0.00000000	0.00000000	0.00000000	0.00000000	4.71156726	0.00000000	743.77692566
1E-F5	38,718,178.00	7.83349 %	756.41182289	5.10237982	0.00000000	0.00000000	0.00000000	0.00000000	5.10237982	0.00000000	743.77692566
1X-1	0.00	1.80000 %	256.41182289	0.39743838	0.00000000	0.00000000	0.00000000	0.00000000	0.39743838	0.00000000	243.77692566
1X-2	0.00	1.40000 %	256.41182289	0.30911863	0.00000000	0.00000000	0.00000000	0.00000000	0.30911863	0.00000000	243.77692566
1X-3	0.00	1.00000 %	256.41182289	0.22079913	0.00000000	0.00000000	0.00000000	0.00000000	0.22079913	0.00000000	243.77692566
1X-4	0.00	0.60000 %	256.41182289	0.13247937	0.00000000	0.00000000	0.00000000	0.00000000	0.13247937	0.00000000	243.77692566
1Y-1	0.00	1.80000 %	756.41182289	1.17243843	0.00000000	0.00000000	0.00000000	0.00000000	1.17243843	0.00000000	743.77692566
1Y-2	0.00	1.40000 %	756.41182289	0.91189647	0.00000000	0.00000000	0.00000000	0.00000000	0.91189647	0.00000000	743.77692566
1Y-3	0.00	1.00000 %	756.41182289	0.65135451	0.00000000	0.00000000	0.00000000	0.00000000	0.65135451	0.00000000	743.77692566
1Y-4	0.00	0.60000 %	756.41182289	0.39081281	0.00000000	0.00000000	0.00000000	0.00000000	0.39081281	0.00000000	743.77692566
2A-H	14,850,014,032.00	0.00000 %	170.81326524	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	169.21296316
2M-1	117,869,000.00	5.93349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



Distribution Date: 25-Aug-2023
07-Aug-2023 1:27:43 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
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	34,154,097.17	7.98349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	7.98349 %	251.17763535	1.72676393	0.00000000	0.00000000	0.00000000	0.00000000	1.72676393	0.00000000	228.19341244
2M-BH	92,599,118.58	0.00000 %	251.17763535	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	228.19341246
2M-2C	34,575,936.42	7.98349 %	1000.00000000	6.87467194	0.00000000	0.00000000	0.00000000	0.00000000	6.87467194	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	7.98349 %	418.76223000	2.87885298	0.00000000	0.00000000	0.00000000	0.00000000	2.87885298	0.00000000	411.06953780
2M-2H	276,668,280.00	0.00000 %	418.76121910	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	411.06854548
2B-1	19,316,000.00	9.63349 %	1000.00000000	8.29550528	0.00000000	0.00000000	0.00000000	0.00000000	8.29550528	0.00000000	1000.00000000
2B-1H	58,229,765.00	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 %	993.45161751	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.58664745
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 %	251.17763535	0.38932539	0.00000000	0.00000000	0.00000000	0.00000000	0.38932539	0.00000000	228.19341244
2B-I2	0.00	1.40000 %	251.17763535	0.30280857	0.00000000	0.00000000	0.00000000	0.00000000	0.30280857	0.00000000	228.19341244
2B-I3	0.00	1.00000 %	251.17763535	0.21629176	0.00000000	0.00000000	0.00000000	0.00000000	0.21629176	0.00000000	228.19341244
2B-I4	0.00	0.60000 %	251.17763535	0.12977523	0.00000000	0.00000000	0.00000000	0.00000000	0.12977523	0.00000000	228.19341244
2C-I1	0.00	1.80000 %	1000.00000000	1.54999996	0.00000000	0.00000000	0.00000000	0.00000000	1.54999996	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555549	0.00000000	0.00000000	0.00000000	0.00000000	1.20555549	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111102	0.00000000	0.00000000	0.00000000	0.00000000	0.86111102	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666656	0.00000000	0.00000000	0.00000000	0.00000000	0.51666656	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.18349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.58349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	6.98349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.38349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.18349 %	251.17763535	1.33743854	0.00000000	0.00000000	0.00000000	0.00000000	1.33743854	0.00000000	228.19341244

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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
2E-B2	34,575,936.42	6.58349 %	251.17763535	1.42395536	0.00000000	0.00000000	0.00000000	0.00000000	1.42395536	0.00000000	228.19341244
2E-B3	34,575,936.42	6.98349 %	251.17763535	1.51047189	0.00000000	0.00000000	0.00000000	0.00000000	1.51047189	0.00000000	228.19341244
2E-B4	34,575,936.42	7.38349 %	251.17763535	1.59698871	0.00000000	0.00000000	0.00000000	0.00000000	1.59698871	0.00000000	228.19341244
2E-C1	34,575,936.42	6.18349 %	1000.00000000	5.32467198	0.00000000	0.00000000	0.00000000	0.00000000	5.32467198	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.58349 %	1000.00000000	5.66911645	0.00000000	0.00000000	0.00000000	0.00000000	5.66911645	0.00000000	1000.00000000
2E-C3	34,575,936.42	6.98349 %	1000.00000000	6.01356092	0.00000000	0.00000000	0.00000000	0.00000000	6.01356092	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.38349 %	1000.00000000	6.35800539	0.00000000	0.00000000	0.00000000	0.00000000	6.35800539	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.18349 %	126.35963490	0.67282362	0.00000000	0.00000000	0.00000000	0.00000000	0.67282362	0.00000000	114.79698916
2E-D2	68,730,033.58	6.58349 %	126.35963490	0.71634753	0.00000000	0.00000000	0.00000000	0.00000000	0.71634753	0.00000000	114.79698916
2E-D3	68,730,033.58	6.98349 %	126.35963490	0.75987130	0.00000000	0.00000000	0.00000000	0.00000000	0.75987130	0.00000000	114.79698916
2E-D4	68,730,033.58	7.38349 %	126.35963490	0.80339521	0.00000000	0.00000000	0.00000000	0.00000000	0.80339521	0.00000000	114.79698916
2E-D5	68,730,033.58	7.98349 %	126.35963490	0.86868108	0.00000000	0.00000000	0.00000000	0.00000000	0.86868108	0.00000000	114.79698916
2E-F1	69,151,872.83	6.18349 %	625.58881777	3.33105526	0.00000000	0.00000000	0.00000000	0.00000000	3.33105526	0.00000000	614.09670631
2E-F2	69,151,872.83	6.58349 %	625.58881777	3.54653576	0.00000000	0.00000000	0.00000000	0.00000000	3.54653576	0.00000000	614.09670631
2E-F3	69,151,872.83	6.98349 %	625.58881777	3.76201640	0.00000000	0.00000000	0.00000000	0.00000000	3.76201640	0.00000000	614.09670631
2E-F4	69,151,872.83	7.38349 %	625.58881777	3.97749705	0.00000000	0.00000000	0.00000000	0.00000000	3.97749705	0.00000000	614.09670631
2E-F5	69,151,872.83	7.98349 %	625.58881777	4.30071794	0.00000000	0.00000000	0.00000000	0.00000000	4.30071794	0.00000000	614.09670631
2X-1	0.00	1.80000 %	126.35963490	0.19585746	0.00000000	0.00000000	0.00000000	0.00000000	0.19585746	0.00000000	114.79698916
2X-2	0.00	1.40000 %	126.35963490	0.15233355	0.00000000	0.00000000	0.00000000	0.00000000	0.15233355	0.00000000	114.79698916
2X-3	0.00	1.00000 %	126.35963490	0.10880964	0.00000000	0.00000000	0.00000000	0.00000000	0.10880964	0.00000000	114.79698916
2X-4	0.00	0.60000 %	126.35963490	0.06528587	0.00000000	0.00000000	0.00000000	0.00000000	0.06528587	0.00000000	114.79698916
2Y-1	0.00	1.80000 %	625.58881762	0.96966268	0.00000000	0.00000000	0.00000000	0.00000000	0.96966268	0.00000000	614.09670616
2Y-2	0.00	1.40000 %	625.58881762	0.75418203	0.00000000	0.00000000	0.00000000	0.00000000	0.75418203	0.00000000	614.09670616
2Y-3	0.00	1.00000 %	625.58881762	0.53870153	0.00000000	0.00000000	0.00000000	0.00000000	0.53870153	0.00000000	614.09670616
2Y-4	0.00	0.60000 %	625.58881762	0.32322089	0.00000000	0.00000000	0.00000000	0.00000000	0.32322089	0.00000000	614.09670616

(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-Aug-2023
 07-Aug-2023 1:27:43 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,577,277.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	10,471.00
Total Deposits	2,587,748.80
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,568,582.14
Total Withdrawals (Pool Distribution Amount)	2,587,748.80
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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07-Aug-2023 1:27:43 PM

Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.183490%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	31,495,688.17
Total Principal Reduction Cumulative	12,574,616,612.99
Scheduled Principal Current	9,215,335.10
Scheduled Principal Cumulative	1,213,461,983.87
Unscheduled Principal Current	22,280,353.07
Unscheduled Principal Cumulative	11,359,802,850.35
Senior Reduction Amount	28,995,656.30
Subordinate Reduction Amount	2,500,031.87
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,619.87
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,077.66
Group 2	
Total Principal Reduction Current	26,677,057.18
Total Principal Reduction Cumulative	12,685,548,392.49
Scheduled Principal Current	6,117,966.04
Scheduled Principal Cumulative	1,010,035,304.86
Unscheduled Principal Current	20,569,562.14
Unscheduled Principal Cumulative	11,675,018,329.53
Senior Reduction Amount	23,764,508.37
Subordinate Reduction Amount	2,923,019.81
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	10,471.00
Modification Loss Amount	80,986.05
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	61,811.87

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 07-Aug-2023 1:27:43 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	21807
Period Reference Pool Removal Loan Count	133
Period Ending Loan Count	21674
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,914,317,791.67
Period PIF Loan Count Current	133
PIF Loan Count Cumulative	47541
Period PIF Loan UPB Current	19,809,663.36
PIF Loan UPB Cumulative	10,958,222,399.56
Period Partial Prepayment Amount	2,534,389.51
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	101
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,345,384.23
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	7,559,224.36
Total Active Modified Loan Count	452
Total Active Modified Loan UPB	115,049,994.88
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	16774
Period Reference Pool Removal Loan Count	120
Period Ending Loan Count	16654
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,823,604,643.79
Period PIF Loan Count Current	119
PIF Loan Count Cumulative	49630
Period PIF Loan UPB Current	18,903,198.76
PIF Loan UPB Cumulative	11,417,618,978.50
Period Partial Prepayment Amount	1,600,169.28
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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 07-Aug-2023 1:27:43 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,580,351.12
Credit Event Amount Current	118,662.57
Credit Event Amount Cumulative	21,442,671.68
Total Active Modified Loan Count	609
Total Active Modified Loan UPB	142,763,982.07
Structural Reporting	
Group 1	
Senior Percentage	92.062304%
Subordinate Percentage	7.937696%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.993989%
Subordinate Percentage	11.006011%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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 %	7.940000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.940000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	6.650000 %	6.710000 %
1M-2C	0.00	0.00	1.000000 %	4.140000 %	4.180000 %
1M-2	0.00	0.00	1.000000 %	4.140000 %	4.180000 %
1M-2H	0.00	0.00	1.000000 %	4.140000 %	4.180000 %
1B-1	0.00	0.00	0.500000 %	2.060000 %	2.070000 %
1B-1H	0.00	0.00	0.500000 %	2.060000 %	2.070000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.010000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.010000 %
2M-2B	0.00	0.00	1.820000 %	9.890000 %	9.980000 %
2M-2C	0.00	0.00	1.000000 %	5.420000 %	5.480000 %
2M-2	0.00	0.00	1.000000 %	5.420000 %	5.480000 %
2M-2H	0.00	0.00	1.000000 %	5.420000 %	5.480000 %
2B-1	0.00	0.00	0.500000 %	2.700000 %	2.730000 %
2B-1H	0.00	0.00	0.500000 %	2.700000 %	2.730000 %
2B-2H	0.00	10,471.00	0.000000 %	0.000000 %	0.000000 %

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Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 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-Aug-2023
 07-Aug-2023 1:27:43 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	502	88,060,915.85	1.309747 %	1.306945 %
60 Days	147	30,782,874.85	0.383532 %	0.456860 %
90 Days	68	13,506,708.18	0.177416 %	0.200458 %
120 Days	43	8,295,875.88	0.112190 %	0.123122 %
150 Days	36	6,788,590.72	0.093926 %	0.100752 %
180+ Days	232	48,060,666.33	0.605302 %	0.713286 %
Totals	1028	195,495,631.81	2.682112 %	2.901423 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	216	37,280,456.63	0.996586 %	0.952413 %
60 Days	53	10,881,029.69	0.244533 %	0.277980 %
90 Days	26	5,162,444.21	0.119959 %	0.131886 %
120 Days	23	4,703,199.48	0.106118 %	0.120154 %
150 Days	13	2,515,512.13	0.059980 %	0.064264 %
180+ Days	87	18,445,686.63	0.401403 %	0.471236 %
Totals	418	78,988,328.77	1.928578 %	2.017933 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	286	50,780,459.22	1.717305 %	1.798427 %
60 Days	94	19,901,845.16	0.564429 %	0.704838 %
90 Days	42	8,344,263.97	0.252192 %	0.295518 %
120 Days	20	3,592,676.40	0.120091 %	0.127237 %
150 Days	23	4,273,078.59	0.138105 %	0.151334 %
180+ Days	145	29,614,979.70	0.870662 %	1.048836 %
Totals	610	116,507,303.04	3.662784 %	4.126190 %

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	174	51,233,662.99	52,619.87	0.102706
Group 2	323	81,502,180.80	80,986.05	0.099367

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	270,398.31	169.00	0.062500
Group 1	0043741717	640,032.50	733.37	0.114583
Group 1	0043741803	176,260.24	191.68	0.108748
Group 1	0043741811	398,119.47	207.35	0.052082
Group 1	0043741842	240,591.08	200.49	0.083332
Group 1	0043741847	276,920.70	301.15	0.108750
Group 1	0043741912	216,839.45	158.11	0.072916
Group 1	0043742802	198,527.06	330.88	0.166667
Group 1	0043743198	371,958.94	309.97	0.083334
Group 1	0043743312	531,516.94	553.66	0.104166
Group 1	0043744171	529,398.86	496.31	0.093750
Group 1	0043744667	111,314.43	104.36	0.093752
Group 1	0043744717	316,822.42	231.02	0.072918
Group 1	0043744990	273,084.94	284.46	0.104165
Group 1	0043745711	231,782.08	141.00	0.060833
Group 1	0043746280	196,661.94	225.34	0.114582
Group 1	0043747325	389,939.50	243.71	0.062499
Group 1	0043747774	190,344.43	8.11	0.004261
Group 1	0043748067	108,533.52	90.44	0.083329
Group 1	0043748080	396,766.69	431.48	0.108749
Group 1	0043748397	317,999.70	231.87	0.072915
Group 1	0043748595	383,002.52	199.48	0.052083
Group 1	0043748648	346,412.95	252.59	0.072916
Group 1	0043749157	217,883.20	226.96	0.104166

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749513	140,280.77	204.58	0.145836
Group 1	0043749583	403,925.97	168.30	0.041666
Group 1	0043750649	232,235.22	193.53	0.083334
Group 1	0043750831	360,699.34	375.73	0.104167
Group 1	0043751815	282,143.22	146.95	0.052083
Group 1	0043751956	334,599.84	174.27	0.052083
Group 1	0043752088	379,654.21	276.83	0.072916
Group 1	0043752245	376,012.85	195.84	0.052083
Group 1	0043752294	383,772.62	279.83	0.072916
Group 1	0043752537	600,110.91	250.05	0.041667
Group 1	0043753875	166,056.19	121.08	0.072915
Group 1	0043754729	152,235.36	79.29	0.052084
Group 1	0043755940	290,750.06	358.58	0.123329
Group 1	0043756688	189,529.28	296.14	0.156250
Group 1	0043756930	476,922.64	149.04	0.031250
Group 1	0043757682	636,828.99	398.02	0.062500
Group 1	0043758962	416,183.06	216.76	0.052083
Group 1	0043759310	466,893.86	632.25	0.135416
Group 1	0043760194	421,311.28	394.98	0.093750
Group 1	0043760203	272,483.25	283.84	0.104168
Group 1	0043760860	732,756.85	686.96	0.093750
Group 1	0043762103	288,290.13	120.12	0.041666
Group 1	0043762648	198,969.27	248.71	0.124999
Group 1	0043763507	388,916.61	405.12	0.104166
Group 1	0043763774	512,899.32	694.55	0.135416
Group 1	0043763800	334,867.81	558.11	0.166666
Group 1	0043763807	324,031.15	101.26	0.031250
Group 1	0043763835	313,683.21	422.17	0.134585
Group 1	0043763845	110,750.96	69.22	0.062501
Group 1	0043763905	478,876.95	498.83	0.104167
Group 1	0043764021	541,489.54	676.86	0.125000
Group 1	0043764055	185,293.61	135.11	0.072917
Group 1	0043764158	250,703.19	313.38	0.125000
Group 1	0043764167	180,849.62	60.19	0.033282

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764254	320,768.67	267.31	0.083334
Group 1	0043764855	375,659.22	586.97	0.156251
Group 1	0043764972	80,501.88	100.63	0.125003
Group 1	0043765137	109,153.76	125.07	0.114581
Group 1	0043765220	107,713.86	145.86	0.135414
Group 1	0043765354	136,245.13	170.31	0.125003
Group 1	0043765419	300,801.09	62.67	0.020834
Group 1	0043765488	213,809.73	244.99	0.114583
Group 1	0043765536	264,247.34	82.58	0.031251
Group 1	0043766893	463,429.34	251.74	0.054321
Group 1	0043766912	262,761.15	218.97	0.083334
Group 1	0043767061	222,334.12	208.44	0.093751
Group 1	0043767420	285,692.77	89.28	0.031250
Group 1	0043769931	271,667.17	252.42	0.092915
Group 1	0043770001	282,966.49	324.23	0.114582
Group 1	0043770011	256,506.12	293.91	0.114582
Group 1	0043770312	136,153.19	113.46	0.083333
Group 1	0043770597	125,208.35	91.30	0.072918
Group 1	0043770662	288,670.89	150.35	0.052084
Group 1	0043770741	485,044.45	555.78	0.114583
Group 1	0043770892	320,931.04	234.01	0.072916
Group 1	0043771610	301,364.83	110.87	0.036789
Group 1	0043771773	205,344.26	183.95	0.089581
Group 1	0043772916	166,920.67	191.26	0.114581
Group 1	0043773020	108,715.92	165.95	0.152646
Group 1	0043773441	292,083.75	395.53	0.135417
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043774796	194,227.50	37.94	0.019534
Group 1	0043775080	208,838.40	148.44	0.071079
Group 1	0043775090	514,628.98	643.29	0.125001
Group 1	0043775184	79,489.56	107.64	0.135414
Group 1	0043775529	296,621.68	247.18	0.083332
Group 1	0043775583	298,887.49	404.74	0.135416
Group 1	0043775625	352,407.98	513.93	0.145834

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775696	229,379.45	310.62	0.135418
Group 1	0043776252	370,655.84	424.71	0.114583
Group 1	0043776577	377,517.63	707.85	0.187501
Group 1	0043777757	282,566.34	206.04	0.072917
Group 1	0043778043	442,969.52	415.28	0.093749
Group 1	0043778473	164,027.93	187.95	0.114584
Group 1	0043778634	216,794.52	158.08	0.072917
Group 1	0043779563	348,483.93	181.50	0.052083
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	269,047.09	336.31	0.125000
Group 1	0043780466	131,425.52	150.59	0.114582
Group 1	0043780755	421,061.89	482.47	0.114584
Group 1	0043780956	154,915.94	258.19	0.166665
Group 1	0043780965	210,701.27	371.36	0.176250
Group 1	0043780989	84,931.25	70.07	0.082502
Group 1	0043781089	98,452.33	20.51	0.020832
Group 1	0043781355	160,096.96	236.81	0.147917
Group 1	0043781481	384,493.18	280.36	0.072917
Group 1	0043781760	559,383.46	757.50	0.135417
Group 1	0043781939	203,648.18	123.04	0.060418
Group 1	0043782461	291,224.26	513.28	0.176249
Group 1	0043782557	331,310.38	276.09	0.083333
Group 1	0043782594	141,613.59	103.26	0.072917
Group 1	0043782631	428,078.32	401.32	0.093749
Group 1	0043782785	370,274.64	617.12	0.166665
Group 1	0043783003	483,980.00	1,056.51	0.218296
Group 1	0043783174	659,740.57	1,192.78	0.180795
Group 1	0043783379	158,049.88	197.56	0.124999
Group 1	0043784458	193,656.65	129.11	0.066670
Group 1	0043784924	278,485.18	435.13	0.156249
Group 1	0043785240	442,903.80	322.95	0.072917
Group 1	0043786176	258,486.96	296.18	0.114582
Group 1	0043787598	374,026.37	42.36	0.011325
Group 1	0043788068	228,923.06	262.31	0.114584

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043789927	961,481.55	1,502.31	0.156249
Group 1	0043790258	223,656.88	302.87	0.135417
Group 1	0043790596	45,526.21	75.88	0.166673
Group 1	0043790968	214,715.96	246.03	0.114584
Group 1	0043791487	222,303.66	254.72	0.114582
Group 1	0043791538	175,897.45	201.55	0.114584
Group 1	0043791539	222,821.62	255.32	0.114585
Group 1	0043791637	424,848.40	486.81	0.114584
Group 1	0043792284	217,754.12	317.56	0.145834
Group 1	0043793126	157,192.00	49.70	0.031617
Group 1	0043793703	474,014.04	444.39	0.093750
Group 1	0043793732	174,572.86	290.95	0.166664
Group 1	0043794105	399,449.86	166.44	0.041667
Group 1	0043794181	287,719.43	449.56	0.156249
Group 1	0043794587	606,072.53	820.72	0.135416
Group 1	0043794733	296,878.71	463.87	0.156249
Group 1	0043795102	126,703.86	131.98	0.104164
Group 1	0043795127	349,958.16	388.69	0.111068
Group 1	0043796276	206,574.13	322.77	0.156249
Group 1	0043797123	275,377.74	258.17	0.093751
Group 1	0043797144	69,014.55	176.15	0.255236
Group 1	0043798216	278,720.27	290.33	0.104165
Group 1	0043798623	111,923.34	174.88	0.156250
Group 1	0043798654	763,783.99	1,193.41	0.156250
Group 1	0043798671	364,041.59	339.38	0.093226
Group 1	0043800131	103,520.45	140.18	0.135413
Group 1	0043800581	364,597.72	338.77	0.092916
Group 1	0043801398	410,105.55	683.51	0.166667
Group 1	0043801646	121,141.11	88.33	0.072915
Group 1	0043802030	366,897.14	458.62	0.125000
Group 1	0043802190	429,136.81	402.32	0.093751
Group 1	0043803568	148,425.62	154.61	0.104167
Group 1	0043803616	168,526.77	105.33	0.062500
Group 1	0043804576	385,217.45	642.03	0.166667

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043804577	258,362.48	376.78	0.145834
Group 1	0043804873	206,483.78	193.58	0.093751
Group 1	0043805962	91,788.61	105.17	0.114578
Group 1	0043806018	331,888.07	172.86	0.052084
Group 1	0043806483	80,642.15	66.53	0.082500
Group 1	0043807086	170,617.26	177.73	0.104169
Group 1	0043807423	239,586.98	174.70	0.072917
Group 1	0043807864	477,043.06	894.46	0.187501
Group 1	0043807946	263,616.22	302.06	0.114583
Group 1	0043808710	354,358.17	258.39	0.072918
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	380,047.79	633.41	0.166666
Group 1	0043809028	402,581.00	461.29	0.114583
Group 1	0043809932	144,393.07	180.49	0.124999
Group 2	0043810044	336,236.56	175.12	0.052082
Group 2	0043810102	53,964.42	39.35	0.072918
Group 2	0043810251	365,421.56	76.13	0.020833
Group 2	0043810453	199,757.73	312.12	0.156249
Group 2	0043810574	318,922.94	132.88	0.041665
Group 2	0043811403	240,267.77	223.25	0.092917
Group 2	0043811525	493,428.60	513.99	0.104167
Group 2	0043811782	250,242.45	312.80	0.124999
Group 2	0043811806	57,306.57	29.88	0.052141
Group 2	0043811815	83,481.23	79.57	0.095315
Group 2	0043811841	274,883.92	220.82	0.080332
Group 2	0043811939	72,379.52	22.62	0.031252
Group 2	0043812652	318,434.44	398.04	0.124999
Group 2	0043812680	342,469.06	428.09	0.125001
Group 2	0043812792	161,204.05	167.92	0.104166
Group 2	0043813033	72,032.80	97.54	0.135411
Group 2	0043813555	342,859.10	225.72	0.065835
Group 2	0043813782	133,429.76	147.45	0.110508
Group 2	0043813786	190,767.54	317.95	0.166669
Group 2	0043814293	279,764.08	5.10	0.001823

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043814648	65,207.99	48.39	0.074209
Group 2	0043814923	310,414.37	23.29	0.007503
Group 2	0043815617	272,378.07	253.08	0.092915
Group 2	0043816083	228,528.75	107.86	0.047198
Group 2	0043816704	382,690.03	43.58	0.011388
Group 2	0043817320	290,321.24	323.19	0.111322
Group 2	0043817615	249,888.10	338.39	0.135417
Group 2	0043817628	339,407.70	388.90	0.114582
Group 2	0043817703	142,281.02	118.57	0.083335
Group 2	0043818005	271,388.95	339.24	0.125001
Group 2	0043818038	150,438.11	53.59	0.035623
Group 2	0043818101	60,194.19	87.78	0.145828
Group 2	0043818187	120,412.23	150.52	0.125004
Group 2	0043818399	205,528.23	193.36	0.094080
Group 2	0043818443	33,184.06	18.48	0.055689
Group 2	0043818878	375,865.31	430.68	0.114584
Group 2	0043819497	226,317.58	314.22	0.138840
Group 2	0043819932	347,702.01	289.75	0.083333
Group 2	0043819994	189,157.31	137.93	0.072918
Group 2	0043820331	155,617.44	81.05	0.052083
Group 2	0043820355	66,798.40	27.83	0.041663
Group 2	0043820372	363,258.52	454.07	0.124999
Group 2	0043820387	215,650.86	22.46	0.010415
Group 2	0043820611	160,178.28	317.02	0.197917
Group 2	0043820657	119,490.05	211.60	0.177086
Group 2	0043820673	164,170.13	93.92	0.057209
Group 2	0043820681	350,620.72	328.71	0.093751
Group 2	0043820837	83,185.08	69.32	0.083332
Group 2	0043820847	168,028.41	122.52	0.072916
Group 2	0043820917	165,923.95	155.55	0.093748
Group 2	0043821023	208,479.21	282.32	0.135419
Group 2	0043821151	165,948.02	249.61	0.150415
Group 2	0043821488	247,608.79	283.72	0.114584
Group 2	0043821705	317,760.33	364.10	0.114583

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822060	366,387.11	114.68	0.031300
Group 2	0043822458	344,659.12	63.07	0.018299
Group 2	0043822800	162,778.10	152.60	0.093747
Group 2	0043822869	87,652.16	118.70	0.135422
Group 2	0043823143	289,981.69	207.26	0.071473
Group 2	0043823269	328,877.13	53.89	0.016386
Group 2	0043823297	578,910.36	723.64	0.125000
Group 2	0043823352	341,907.06	498.61	0.145832
Group 2	0043824039	154,226.36	192.78	0.124998
Group 2	0043824046	179,738.50	299.56	0.166664
Group 2	0043824515	44,932.97	60.85	0.135424
Group 2	0043825098	272,944.18	48.56	0.017791
Group 2	0043825176	177,295.63	297.81	0.167974
Group 2	0043825279	221,977.36	23.87	0.010753
Group 2	0043825287	340,241.21	82.52	0.024253
Group 2	0043825438	141,253.69	161.85	0.114581
Group 2	0043825446	236,045.18	98.35	0.041666
Group 2	0043825485	120,497.81	15.76	0.013079
Group 2	0043825510	199,052.60	82.94	0.041667
Group 2	0043825631	59,938.20	74.92	0.124995
Group 2	0043825634	228,163.70	306.84	0.134482
Group 2	0043825814	177,486.64	203.37	0.114583
Group 2	0043826034	239,744.32	274.71	0.114585
Group 2	0043826207	393,823.35	287.16	0.072916
Group 2	0043826271	360,932.65	92.47	0.025620
Group 2	0043826535	329,941.96	551.45	0.167135
Group 2	0043826576	226,673.21	142.27	0.062764
Group 2	0043826580	259,308.83	486.20	0.187498
Group 2	0043826648	94,377.71	98.43	0.104294
Group 2	0043827245	187,077.56	97.44	0.052085
Group 2	0043827505	237,150.99	45.50	0.019186
Group 2	0043827637	258,081.88	26.88	0.010415
Group 2	0043827787	112,864.92	82.30	0.072919
Group 2	0043827802	428,361.74	624.69	0.145832

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Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043827804	278,555.94	377.21	0.135416
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	169,385.71	397.70	0.234790
Group 2	0043828289	236,220.12	270.67	0.114584
Group 2	0043828648	545,285.40	795.21	0.145834
Group 2	0043828910	406,084.72	307.87	0.075814
Group 2	0043829112	337,316.43	562.19	0.166665
Group 2	0043829651	354,099.58	442.62	0.124999
Group 2	0043830057	61,172.84	25.49	0.041669
Group 2	0043830267	320,154.14	200.10	0.062501
Group 2	0043830309	118,017.61	64.88	0.054975
Group 2	0043830410	305,970.29	284.30	0.092918
Group 2	0043830477	268,106.32	392.01	0.146214
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	322,567.28	727.00	0.225379
Group 2	0043830994	334,544.73	673.94	0.201450
Group 2	0043831029	553,239.06	922.07	0.166668
Group 2	0043831073	342,471.53	377.00	0.110082
Group 2	0043831210	237,751.69	21.33	0.008972
Group 2	0043831472	213,392.91	198.42	0.092983
Group 2	0043831806	130,877.56	122.70	0.093752
Group 2	0043832066	155,246.07	95.13	0.061277
Group 2	0043832263	273,156.87	215.21	0.078786
Group 2	0043832276	361,864.91	699.94	0.193426
Group 2	0043832303	227,886.63	142.43	0.062500
Group 2	0043832345	417,090.25	754.83	0.180975
Group 2	0043832701	211,428.26	154.17	0.072918
Group 2	0043832851	421,475.71	395.13	0.093749
Group 2	0043832918	142,099.53	251.63	0.177080
Group 2	0043833297	223,589.15	442.52	0.197917
Group 2	0043833611	80,321.62	41.83	0.052078
Group 2	0043833703	278,778.05	128.45	0.046076
Group 2	0043834118	135,275.70	56.75	0.041951
Group 2	0043834295	205,570.17	192.72	0.093749

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834485	482,759.93	653.74	0.135417
Group 2	0043834759	178,254.21	204.25	0.114584
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834944	168,967.60	176.01	0.104168
Group 2	0043835038	232,695.01	363.59	0.156252
Group 2	0043835081	329,300.20	208.19	0.063222
Group 2	0043835151	394,680.92	493.35	0.125000
Group 2	0043835181	297,689.15	186.06	0.062501
Group 2	0043835305	264,720.75	193.03	0.072918
Group 2	0043835359	350,661.04	511.38	0.145833
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	75,016.25	109.40	0.145835
Group 2	0043836074	86,394.19	120.20	0.139130
Group 2	0043836143	492,515.02	1,621.71	0.329271
Group 2	0043836349	185,456.88	332.13	0.179087
Group 2	0043836552	168,261.64	35.05	0.020831
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	121,443.38	164.45	0.135413
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	315,174.34	78.65	0.024954
Group 2	0043837233	430,005.16	492.71	0.114582
Group 2	0043837618	116,727.97	206.71	0.177087
Group 2	0043837686	394,669.24	493.34	0.125001
Group 2	0043837742	158,596.39	346.93	0.218750
Group 2	0043837815	273,765.81	502.22	0.183449
Group 2	0043838114	484,426.79	454.15	0.093750
Group 2	0043838291	424,198.51	574.44	0.135418
Group 2	0043838810	207,759.62	302.98	0.145832
Group 2	0043838891	379,231.25	630.77	0.166329
Group 2	0043838925	191,731.88	123.56	0.064444
Group 2	0043839629	327,247.53	272.71	0.083334
Group 2	0043840095	238,204.59	198.50	0.083332
Group 2	0043840157	280,999.73	439.06	0.156249

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840199	432,045.44	765.08	0.177083
Group 2	0043840534	103,535.91	21.57	0.020833
Group 2	0043840550	296,310.00	216.06	0.072917
Group 2	0043840884	235,333.14	269.65	0.114582
Group 2	0043840986	299,000.87	373.75	0.125000
Group 2	0043841036	214,602.47	201.19	0.093750
Group 2	0043841424	366,594.01	92.78	0.025309
Group 2	0043841869	165,506.21	289.29	0.174791
Group 2	0043841923	139,014.34	86.88	0.062497
Group 2	0043841961	137,768.25	100.46	0.072920
Group 2	0043842399	387,819.54	113.90	0.029369
Group 2	0043842635	218,636.65	296.07	0.135416
Group 2	0043842691	289,360.36	152.16	0.052585
Group 2	0043842714	134,746.78	112.29	0.083334
Group 2	0043842734	271,761.15	152.27	0.056031
Group 2	0043842784	238,243.11	359.58	0.150930
Group 2	0043842919	239,940.70	49.99	0.020834
Group 2	0043843425	151,862.19	110.73	0.072915
Group 2	0043843491	183,089.41	152.57	0.083331
Group 2	0043843776	314,096.28	359.90	0.114583
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	410,988.31	299.68	0.072917
Group 2	0043844351	366,888.39	458.61	0.125000
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	379,638.06	276.82	0.072917
Group 2	0043844635	274,592.71	327.22	0.119166
Group 2	0043844687	125,272.78	95.04	0.075866
Group 2	0043844901	296,713.07	142.00	0.047858
Group 2	0043844934	279,408.10	378.37	0.135418
Group 2	0043845043	168,515.91	351.07	0.208330
Group 2	0043845098	349,304.71	400.24	0.114582
Group 2	0043845163	224,965.10	39.39	0.017509
Group 2	0043845191	369,343.43	500.15	0.135416
Group 2	0043845908	568,567.90	31.75	0.005584

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846610	286,179.28	178.86	0.062499
Group 2	0043846727	201,546.45	251.93	0.124998
Group 2	0043846785	316,755.67	494.93	0.156250
Group 2	0043846856	100,693.40	18.43	0.018303
Group 2	0043846913	182,699.24	40.63	0.022239
Group 2	0043847345	165,607.01	80.82	0.048802
Group 2	0043847434	200,753.95	92.03	0.045842
Group 2	0043847472	223,594.50	279.49	0.124999
Group 2	0043847635	219,390.07	251.38	0.114581
Group 2	0043848445	228,560.50	71.43	0.031252
Group 2	0043848491	280,793.61	545.87	0.194403
Group 2	0043848608	399,985.49	180.90	0.045227
Group 2	0043848927	212,572.93	47.04	0.022129
Group 2	0043848946	285,962.64	208.51	0.072915
Group 2	0043849048	296,364.59	370.46	0.125001
Group 2	0043849270	230,524.85	54.25	0.023533
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	165,301.31	164.46	0.099491
Group 2	0043849984	55,140.44	13.76	0.024954
Group 2	0043850435	89,993.95	140.62	0.156255
Group 2	0043850534	427,962.95	579.53	0.135416
Group 2	0043851263	444,261.28	522.11	0.117523
Group 2	0043851625	215,151.00	201.70	0.093748
Group 2	0043852384	331,492.78	345.30	0.104165
Group 2	0043852465	113,899.35	69.09	0.060659
Group 2	0043852910	404,703.58	590.19	0.145833
Group 2	0043853072	363,824.63	249.79	0.068657
Group 2	0043853250	137,724.95	200.85	0.145834
Group 2	0043853690	255,242.04	265.88	0.104168
Group 2	0043853744	254,324.05	317.91	0.125002
Group 2	0043853813	250,218.23	156.39	0.062501
Group 2	0043854594	420,491.71	155.67	0.037021
Group 2	0043854633	238,658.58	74.58	0.031250
Group 2	0043854730	339,802.71	389.36	0.114584

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855655	174,184.61	40.40	0.023194
Group 2	0043855733	140,175.39	54.64	0.038980
Group 2	0043855917	288,780.25	270.73	0.093749
Group 2	0043856088	234,244.98	329.27	0.140567
Group 2	0043856237	498,527.13	645.29	0.129439
Group 2	0043856611	292,698.59	304.89	0.104165
Group 2	0043857079	179,832.78	280.99	0.156251
Group 2	0043857123	241,130.83	25.12	0.010418
Group 2	0043857612	123,116.33	141.07	0.114583
Group 2	0043857750	185,165.07	38.58	0.020835
Group 2	0043857889	326,532.99	646.26	0.197916
Group 2	0043858275	292,836.51	61.01	0.020834
Group 2	0043858295	166,398.42	22.89	0.013756
Group 2	0043858379	246,542.28	253.23	0.102713
Group 2	0043858652	197,651.73	267.65	0.135415
Group 2	0043858758	275,614.53	389.71	0.141397
Group 2	0043858888	195,262.19	121.11	0.062024
Group 2	0043859091	351,878.27	513.16	0.145835
Group 2	0043859262	293,387.83	4.67	0.001592
Group 2	0043859317	323,575.97	606.70	0.187498
Group 2	0043859453	384,413.55	600.65	0.156251
Group 2	0043859477	569,226.23	945.77	0.166150
Group 2	0043859698	248,438.40	388.19	0.156252
Group 2	0043860139	320,213.45	305.52	0.095411
Group 2	0043860145	376,307.62	470.38	0.124999
Group 2	0043860484	332,633.18	102.85	0.030920
Group 2	0043860712	164,115.85	93.72	0.057106
Group 2	0043860810	425,788.57	399.18	0.093751
Group 2	0043860909	144,578.01	135.54	0.093749
Group 2	0043860964	69,356.58	85.60	0.123420
Group 2	0043861265	426,265.46	444.03	0.104167
Group 2	0043861691	118,237.32	147.80	0.125003
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	264,087.78	380.70	0.144157

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862024	141,593.84	176.99	0.124998
Group 2	0043862050	153,898.85	176.34	0.114582
Group 2	0043862125	330,141.87	203.03	0.061498
Group 2	0043862156	405,690.56	422.59	0.104166
Group 2	0043862174	421,477.88	307.33	0.072917
Group 2	0043862302	224,483.69	233.84	0.104168
Group 2	0043862332	171,541.57	178.69	0.104167
Group 2	0043862372	67,412.97	28.09	0.041669
Group 2	0043862402	156,576.99	86.12	0.055002
Group 2	0043862560	242,846.43	328.85	0.135415
Group 2	0043862569	125,235.28	114.36	0.091316
Group 2	0043862745	296,390.67	200.83	0.067759
Group 2	0043863009	386,726.56	161.14	0.041668
Group 2	0043863485	565,035.10	748.31	0.132436
Group 2	0043864325	49,727.05	21.61	0.043457
Group 2	0043864328	199,156.51	260.17	0.130636
Group 2	0043864416	217,871.48	295.03	0.135415
Group 2	0043864646	309,374.36	128.91	0.041668
Group 2	0043864678	367,415.29	459.27	0.125000
Group 2	0043864887	433,697.93	632.48	0.145834
Group 2	0043865091	170,309.49	141.92	0.083331
Group 2	0043865301	275,100.77	170.66	0.062035
Group 2	0043866060	286,224.17	417.41	0.145833
Group 2	0043866523	71,937.37	7.49	0.010412
Group 2	0043866777	125,827.58	91.75	0.072917
Group 2	0043866972	266,347.70	416.17	0.156251
Group 2	0043867128	358,261.42	149.28	0.041668
Group 2	0043867665	155,118.48	16.16	0.010418
Group 2	0043867968	122,109.80	165.36	0.135419
Group 2	0043868265	129,718.12	135.12	0.104164
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	207,527.41	86.47	0.041667
Group 2	0043868918	407,562.36	424.54	0.104166
Group 2	0043869266	205,325.09	213.88	0.104167

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043869417	137,981.97	71.87	0.052087
Group 2	0043869700	277,743.74	491.84	0.177084
Group 2	0043870813	207,177.26	126.81	0.061208
Group 2	0043870820	333,905.59	69.56	0.020832
Group 2	0043871323	263,506.22	247.04	0.093751
Group 2	0043871515	305,349.58	222.65	0.072916
Group 2	0043871516	525,212.62	660.67	0.125791
Group 2	0043872042	86,951.01	42.70	0.049108
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,588.47	102.48	0.156247
Group 2	0043872811	181,627.99	340.55	0.187499
Group 2	0043872834	587,982.73	428.74	0.072917
Group 2	0043872963	121,525.13	113.93	0.093750
Group 2	0043873014	438,856.30	318.02	0.072466
Group 2	0043873126	200,591.32	146.26	0.072914
Group 2	0043873279	158,134.31	230.61	0.145832
Group 2	0043873365	194,223.73	92.73	0.047744
Group 2	0043873581	190,362.84	237.95	0.124998
Group 2	0043873736	619,693.81	774.62	0.125000
Group 2	0043874082	264,900.75	103.44	0.039049
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	160,265.10	283.80	0.177082
Group 2	0043874431	397,680.11	460.40	0.115771
Group 2	0043874656	375,702.23	182.69	0.048626
Group 2	0043874740	62,364.25	103.94	0.166666
Group 2	0043874891	195,306.07	73.15	0.037454
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	373,006.84	621.68	0.166667
Group 2	0043876004	156,173.32	91.23	0.058416
Group 2	0043876037	210,196.84	313.31	0.149056
Group 2	0043876485	316,002.73	164.58	0.052082

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07-Aug-2023 1:27:43 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	118,662.57	10,619.83	8.950

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043848587	118,662.57	10,619.83	8.950

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	110,857.09	(21,090.83)	(5,968.06)	(5.384)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043859004	110,857.09	(21,090.83)	(5,968.06)	(5.384)

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Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
173	29,001,896.04	1,849,107.38	6.376

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
0043749119	484,739.87	122,271.32	25.224
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	27,132.58	12.434
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	27,521.32	19.878
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043768226	90,358.69	14,618.47	16.178
0043771012	159,027.24	15,889.79	9.992
0043773268	258,768.31	37,920.47	14.654
0043774952	162,561.29	23,526.08	14.472
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043776864	214,268.51	49,072.87	22.903
0043777646	70,722.49	48,398.95	68.435
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	64,035.99	21.874
0043782899	289,962.37	105,765.47	36.476
0043783365	100,279.31	3,123.64	3.115
0043784500	116,358.56	1,312.10	1.128
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
0043793711	161,069.94	53,275.12	33.076
0043795314	239,056.10	29,444.15	12.317
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801640	47,519.66	1,565.94	3.295
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636
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)

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Credit-Linked Notes

Series 2017-C06



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 07-Aug-2023 1:27:43 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(23,658.40)	(21.912)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812265	160,633.04	38,829.46	24.173
0043812998	79,566.22	5,197.81	6.533
0043813228	118,930.20	13,690.86	11.512
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	30,231.89	15.690
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)
0043818105	80,915.32	2,236.01	2.763
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
0043819768	185,331.48	(2,237.02)	(1.207)
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	64,950.14	21.545
0043823400	351,441.08	(2,139.66)	(0.609)
0043823769	117,851.46	1,438.89	1.221

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824583	153,561.26	5,499.91	3.582
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(65,272.92)	(23.300)
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)
0043829552	130,348.22	21,698.83	16.647
0043829607	298,382.23	(14,013.74)	(4.697)
0043830055	42,776.45	15,916.32	37.208
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
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)
0043836296	88,613.74	11,395.06	12.859
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
0043838074	158,722.51	21,937.15	13.821
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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043841995	111,453.27	28,728.91	25.777
0043842522	155,292.35	(6,662.14)	(4.290)
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
0043845833	248,908.04	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	4,527.93	3.419
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
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,619.83	8.950
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:43 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	(5,968.06)	(5.384)
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,620.25)	(48.473)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(357.22)	(0.353)
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
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
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
0043868934	72,578.38	894.23	1.232
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(41,034.10)	(10.628)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043873056	100,228.15	9,257.71	9.237
0043873904	186,247.42	3,842.69	2.063
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-Aug-2023
 07-Aug-2023 1:27:43 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 2	2	229,519.66	(10,471.00)	(0.000 %)	0	0.00	0.00	0.000 %	2	229,519.66	(10,471.00)	(0.000 %)
Total	2	229,519.66	(10,471.00)	(0.000 %)	0	0.00	0.00	0.000 %	2	229,519.66	(10,471.00)	(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 2	0043848587	126,000.00	3.750 %	KY	97.00	360	118,662.57	07/31/2023	10,619.83	10,619.83
Group 2	0043859004	115,000.00	4.500 %	NJ	97.00	360	110,857.09	08/31/2022	(21,090.83)	(5,968.06)

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

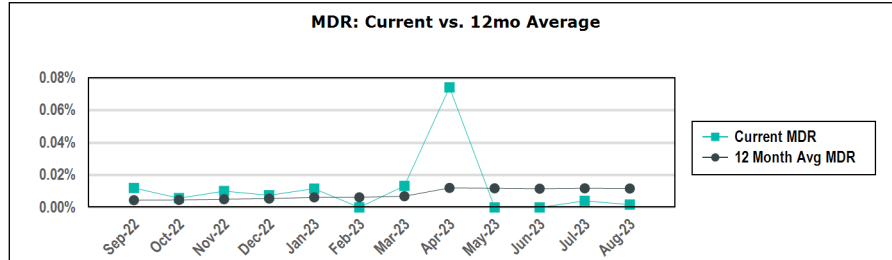
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Summary

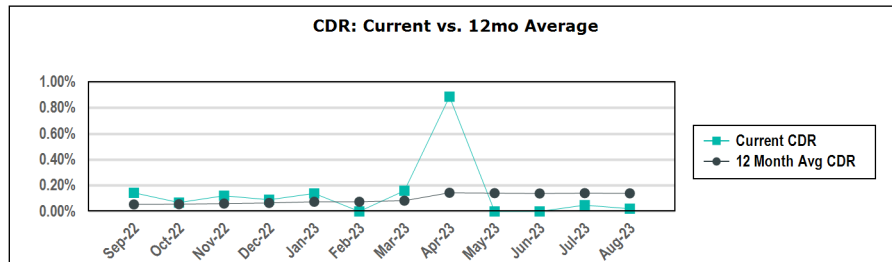
MDR

Current Month 0.002 %
 3 Month Average 0.002 %
 12 Month Average 0.012 %



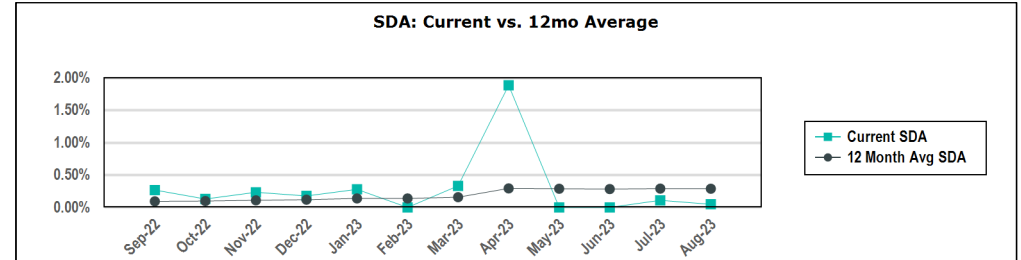
CDR

Current Month 0.021 %
 3 Month Average 0.023 %
 12 Month Average 0.140 %



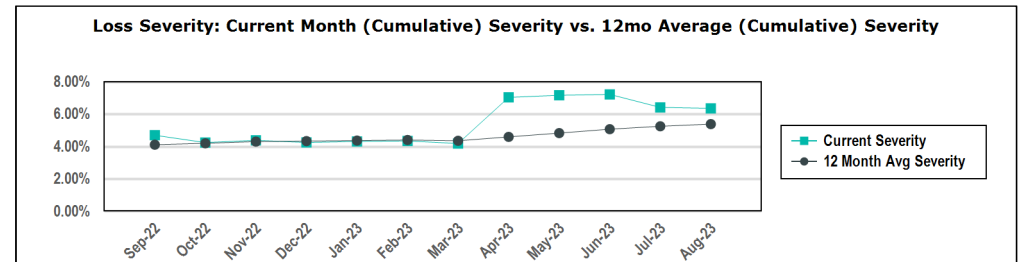
SDA

Current Month 0.049 %
 3 Month Average 0.053 %
 12 Month Average 0.289 %



Loss Severity

Current Month (Cumulative) 6.376 %
 3 Month Average (Cumulative) 6.686 %
 12 Month Average (Cumulative) 5.403 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

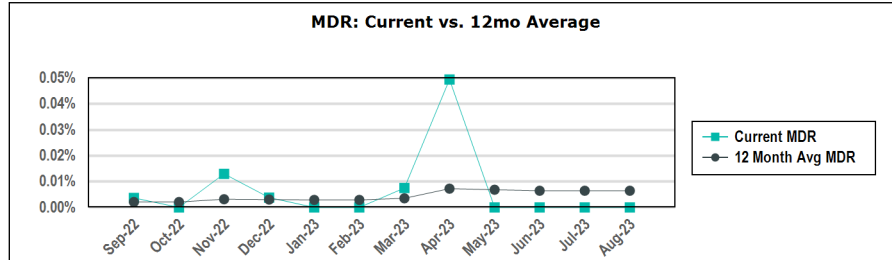
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Group 1

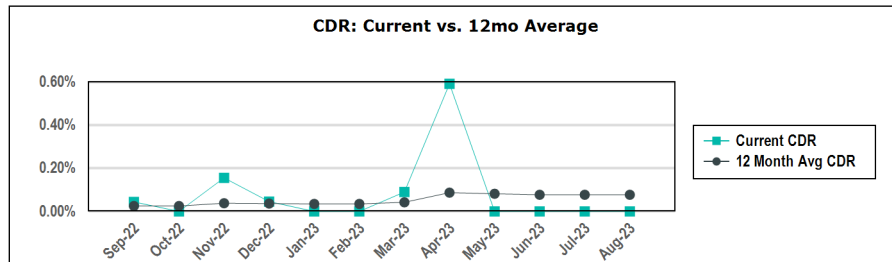
MDR

Current Month 0.000 %
 3 Month Average 0.000 %
 12 Month Average 0.006 %



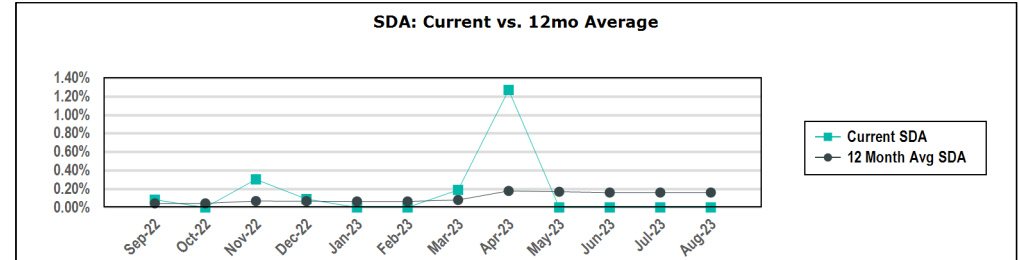
CDR

Current Month 0.000 %
 3 Month Average 0.000 %
 12 Month Average 0.077 %



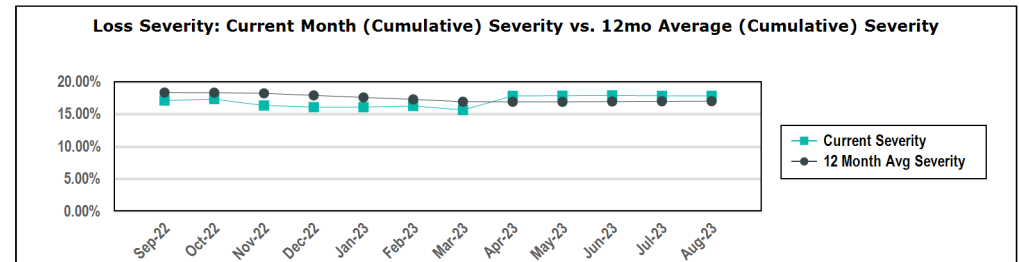
SDA

Current Month 0.000 %
 3 Month Average 0.000 %
 12 Month Average 0.161 %



Loss Severity

Current Month (Cumulative) 17.883 %
 3 Month Average (Cumulative) 17.904 %
 12 Month Average (Cumulative) 17.059 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

Distribution Date: 25-Aug-2023
07-Aug-2023 1:27:44 PM

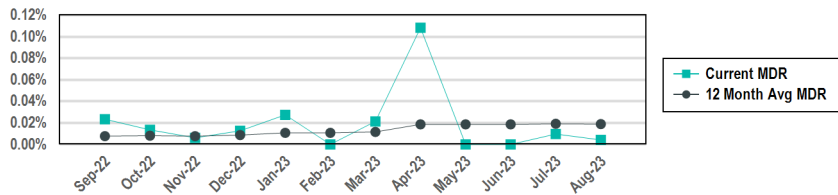
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.004 %
3 Month Average 0.005 %
12 Month Average 0.019 %

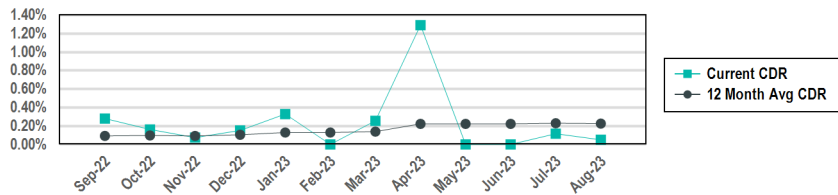
MDR: Current vs. 12mo Average



CDR

Current Month 0.050 %
3 Month Average 0.055 %
12 Month Average 0.226 %

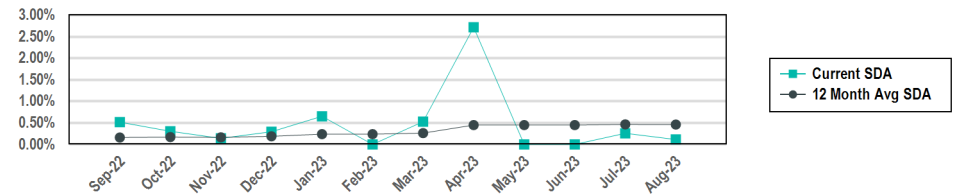
CDR: Current vs. 12mo Average



SDA

Current Month 0.114 %
3 Month Average 0.124 %
12 Month Average 0.461 %

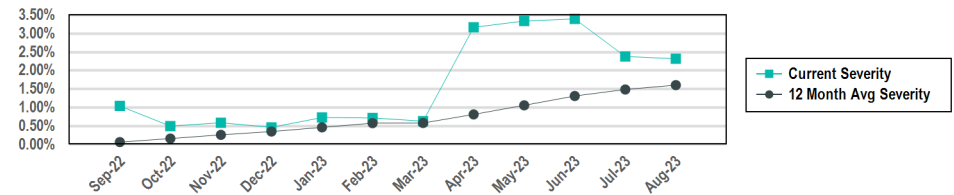
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 2.319 %
3 Month Average (Cumulative) 2.700 %
12 Month Average (Cumulative) 1.606 %

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



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-Aug-2023
 07-Aug-2023 1:27:45 PM

Prepayment Rates

Summary

SMM

Current Month	0.632 %
3 Month Average	0.601 %
12 Month Average	0.677 %

CPR

Current Month	7.323 %
3 Month Average	6.972 %
12 Month Average	7.811 %

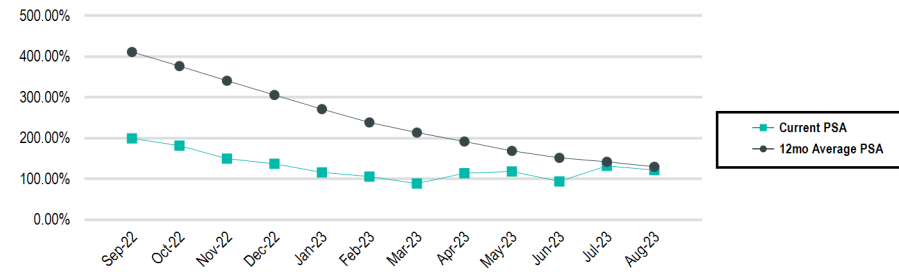
PSA

Current Month	122.056 %
3 Month Average	116.200 %
12 Month Average	130.179 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.566 %
3 Month Average	0.505 %
12 Month Average	0.607 %

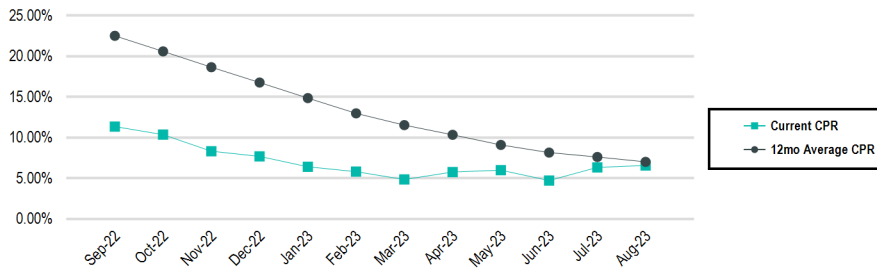
CPR

Current Month	6.584 %
3 Month Average	5.889 %
12 Month Average	7.029 %

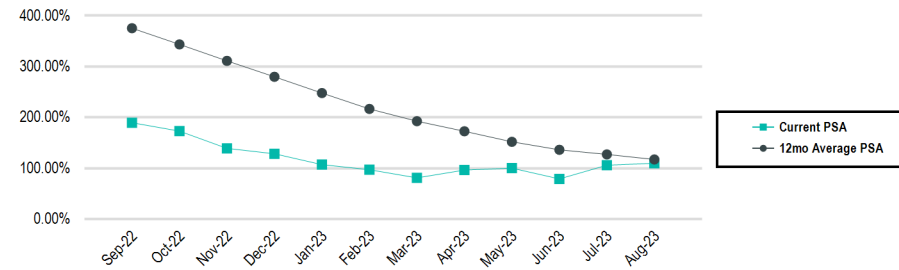
PSA

Current Month	109.738 %
3 Month Average	98.150 %
12 Month Average	117.143 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

Distribution Date: 25-Aug-2023
 07-Aug-2023 1:27:45 PM

Prepayment Rates

Group 2

SMM

Current Month	0.723 %
3 Month Average	0.733 %
12 Month Average	0.773 %

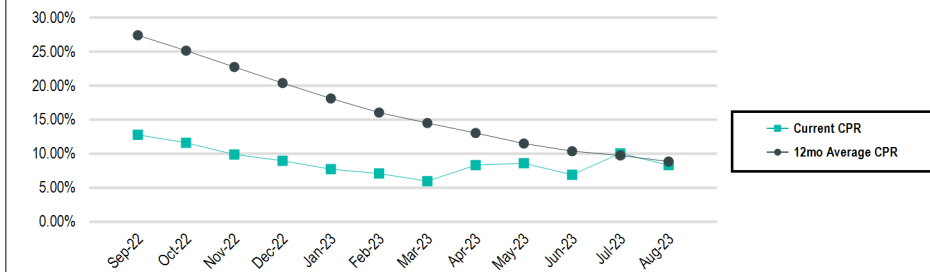
CPR

Current Month	8.338 %
3 Month Average	8.446 %
12 Month Average	8.873 %

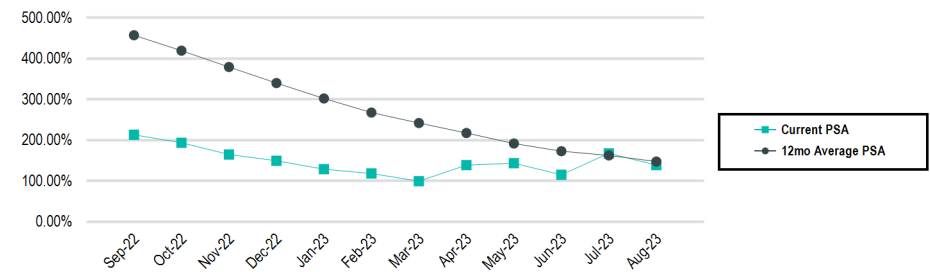
PSA

Current Month	138.959 %
3 Month Average	140.761 %
12 Month Average	147.878 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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-Aug-2023
 07-Aug-2023 1:27:45 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
184	34,925,735.35

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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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07-Aug-2023 1:27:45 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

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.

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 07-Aug-2023 1:27:45 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XSX3	360,974,000	257,668,030	103,305,970
2M-2H	N/A	19,000,250	(257,668,030)	276,668,280

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XSW5	73,668,000	54,352,000	19,316,000
2B-1H	N/A	3,877,765	(54,352,000)	58,229,765

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>