

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: 27-Feb-2023
 08-Feb-2023 2:30:38 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/31/2023	0.00000 %	3,788,624,668.92	0.00	27,337,233.73	0.00	3,761,296,457.92	27,337,233.73	0.00
1M-1	30711XQS6	02/24/2023	5.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	02/24/2023	7.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	02/24/2023	7.15586 %	12,530,870.88	82,196.73	461,722.75	0.00	12,069,148.13	543,919.48	0.00
1M-BH		01/31/2023	0.00000 %	51,507,485.59	0.00	1,897,887.06	0.00	49,609,598.53	1,897,887.06	0.00
1M-2C	30711XQV9	02/24/2023	7.15586 %	19,359,089.00	126,986.69	0.00	0.00	19,359,089.00	126,986.69	0.00
1M-CH		01/31/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	02/24/2023	7.15586 %	31,889,959.88	209,183.41	461,722.75	0.00	31,428,237.13	670,906.16	0.00
1M-2H		01/31/2023	0.00000 %	131,082,002.59	0.00	1,897,887.06	0.00	129,184,115.53	1,897,887.06	0.00
1B-1	30711XQW7	02/24/2023	8.65586 %	78,322,000.00	621,448.91	0.00	0.00	78,322,000.00	621,448.91	0.00
1B-1H		01/31/2023	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		01/31/2023	0.00000 %	81,598,015.48	0.00	0.00	9,022.73	81,588,992.75	0.00	855,679.25
1A-I1	30711XQZ0	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	02/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	02/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	02/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	02/24/2023	1.80000 %	0.00	20,675.94	0.00	0.00	0.00	20,675.94	0.00
1B-I2	30711XRK2	02/24/2023	1.40000 %	0.00	16,081.28	0.00	0.00	0.00	16,081.28	0.00
1B-I3	30711XRM8	02/24/2023	1.00000 %	0.00	11,486.63	0.00	0.00	0.00	11,486.63	0.00
1B-I4	30711XRP1	02/24/2023	0.60000 %	0.00	6,891.98	0.00	0.00	0.00	6,891.98	0.00
1C-I1	30711XRR7	02/24/2023	1.80000 %	0.00	31,942.50	0.00	0.00	0.00	31,942.50	0.00
1C-I2	30711XRT3	02/24/2023	1.40000 %	0.00	24,844.16	0.00	0.00	0.00	24,844.16	0.00
1C-I3	30711XRV8	02/24/2023	1.00000 %	0.00	17,745.83	0.00	0.00	0.00	17,745.83	0.00
1C-I4	30711XRX4	02/24/2023	0.60000 %	0.00	10,647.50	0.00	0.00	0.00	10,647.50	0.00
1E-A1	30711XQY3	02/24/2023	5.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	02/24/2023	5.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	02/24/2023	6.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	02/24/2023	6.55586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	02/24/2023	5.35586 %	12,530,870.88	61,520.79	461,722.75	0.00	12,069,148.13	523,243.54	0.00

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Series 2017-C06



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	02/24/2023	5.75586 %	12,530,870.88	66,115.44	461,722.75	0.00	12,069,148.13	527,838.19	0.00
1E-B3	30711XRL0	02/24/2023	6.15586 %	12,530,870.88	70,710.10	461,722.75	0.00	12,069,148.13	532,432.85	0.00
1E-B4	30711XRN6	02/24/2023	6.55586 %	12,530,870.88	75,304.75	461,722.75	0.00	12,069,148.13	537,027.50	0.00
1E-C1	30711XRQ9	02/24/2023	5.35586 %	19,359,089.00	95,044.19	0.00	0.00	19,359,089.00	95,044.19	0.00
1E-C2	30711XRS5	02/24/2023	5.75586 %	19,359,089.00	102,142.52	0.00	0.00	19,359,089.00	102,142.52	0.00
1E-C3	30711XRU0	02/24/2023	6.15586 %	19,359,089.00	109,240.85	0.00	0.00	19,359,089.00	109,240.85	0.00
1E-C4	30711XRW6	02/24/2023	6.55586 %	19,359,089.00	116,339.19	0.00	0.00	19,359,089.00	116,339.19	0.00
1E-D1	30711XRY2	02/24/2023	5.35586 %	12,530,870.88	61,520.79	461,722.75	0.00	12,069,148.13	523,243.54	0.00
1E-D2	30711XRZ9	02/24/2023	5.75586 %	12,530,870.88	66,115.44	461,722.75	0.00	12,069,148.13	527,838.19	0.00
1E-D3	30711XSA3	02/24/2023	6.15586 %	12,530,870.88	70,710.10	461,722.75	0.00	12,069,148.13	532,432.85	0.00
1E-D4	30711XSB1	02/24/2023	6.55586 %	12,530,870.88	75,304.75	461,722.75	0.00	12,069,148.13	537,027.50	0.00
1E-D5	30711XSC9	02/24/2023	7.15586 %	12,530,870.88	82,196.73	461,722.75	0.00	12,069,148.13	543,919.48	0.00
1E-F1	30711XSD7	02/24/2023	5.35586 %	31,889,959.88	156,564.98	461,722.75	0.00	31,428,237.13	618,287.73	0.00
1E-F2	30711XSE5	02/24/2023	5.75586 %	31,889,959.88	168,257.97	461,722.75	0.00	31,428,237.13	629,980.72	0.00
1E-F3	30711XSF2	02/24/2023	6.15586 %	31,889,959.88	179,950.95	461,722.75	0.00	31,428,237.13	641,673.70	0.00
1E-F4	30711XSG0	02/24/2023	6.55586 %	31,889,959.88	191,643.94	461,722.75	0.00	31,428,237.13	653,366.69	0.00
1E-F5	30711XSH8	02/24/2023	7.15586 %	31,889,959.88	209,183.41	461,722.75	0.00	31,428,237.13	670,906.16	0.00
1X-1	30711XSJ4	02/24/2023	1.80000 %	0.00	20,675.94	0.00	0.00	0.00	20,675.94	0.00
1X-2	30711XSK1	02/24/2023	1.40000 %	0.00	16,081.28	0.00	0.00	0.00	16,081.28	0.00
1X-3	30711XSL9	02/24/2023	1.00000 %	0.00	11,486.63	0.00	0.00	0.00	11,486.63	0.00
1X-4	30711XSM7	02/24/2023	0.60000 %	0.00	6,891.98	0.00	0.00	0.00	6,891.98	0.00
1Y-1	30711XSN5	02/24/2023	1.80000 %	0.00	52,618.43	0.00	0.00	0.00	52,618.43	0.00
1Y-2	30711XSP0	02/24/2023	1.40000 %	0.00	40,925.45	0.00	0.00	0.00	40,925.45	0.00
1Y-3	30711XSQ8	02/24/2023	1.00000 %	0.00	29,232.46	0.00	0.00	0.00	29,232.46	0.00
1Y-4	30711XSR6	02/24/2023	0.60000 %	0.00	17,539.48	0.00	0.00	0.00	17,539.48	0.00
2A-H		01/31/2023	0.00000 %	2,675,452,069.54	0.00	21,875,870.65	0.00	2,653,576,198.88	21,875,870.65	0.00
2M-1	30711XSS4	02/24/2023	5.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	02/24/2023	7.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	02/24/2023	7.30586 %	13,226,140.27	88,575.97	735,280.27	0.00	12,490,860.00	823,856.24	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		01/31/2023	0.00000 %	35,421,424.79	0.00	1,969,181.80	0.00	33,452,242.99	1,969,181.80	0.00
2M-2C	30711XSV7	02/24/2023	7.30586 %	34,575,936.42	231,556.37	0.00	0.00	34,575,936.42	231,556.37	0.00
2M-CH		01/31/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	02/24/2023	7.30586 %	47,802,076.69	320,132.34	735,280.27	0.00	47,066,796.42	1,055,412.61	0.00
2M-2H		01/31/2023	0.00000 %	128,020,543.37	0.00	1,969,181.80	0.00	126,051,361.57	1,969,181.80	0.00
2B-1	30711XSW5	02/24/2023	8.95586 %	73,668,000.00	604,780.27	0.00	0.00	73,668,000.00	604,780.27	0.00
2B-1H		01/31/2023	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		01/31/2023	0.00000 %	77,420,461.56	0.00	0.00	(1,920.78)	77,422,382.34	0.00	123,382.66
2A-I1	30711XSZ8	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	02/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	02/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	02/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	02/24/2023	1.80000 %	0.00	21,823.13	0.00	0.00	0.00	21,823.13	0.00
2B-I2	30711XTK0	02/24/2023	1.40000 %	0.00	16,973.55	0.00	0.00	0.00	16,973.55	0.00
2B-I3	30711XTM6	02/24/2023	1.00000 %	0.00	12,123.96	0.00	0.00	0.00	12,123.96	0.00
2B-I4	30711XTP9	02/24/2023	0.60000 %	0.00	7,274.38	0.00	0.00	0.00	7,274.38	0.00
2C-I1	30711XTR5	02/24/2023	1.80000 %	0.00	57,050.30	0.00	0.00	0.00	57,050.30	0.00
2C-I2	30711XTT1	02/24/2023	1.40000 %	0.00	44,372.45	0.00	0.00	0.00	44,372.45	0.00
2C-I3	30711XTV6	02/24/2023	1.00000 %	0.00	31,694.61	0.00	0.00	0.00	31,694.61	0.00
2C-I4	30711XTX2	02/24/2023	0.60000 %	0.00	19,016.77	0.00	0.00	0.00	19,016.77	0.00
2E-A1	30711XSY1	02/24/2023	5.50586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	02/24/2023	5.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	02/24/2023	6.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	02/24/2023	6.70586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	02/24/2023	5.50586 %	13,226,140.27	66,752.84	735,280.27	0.00	12,490,860.00	802,033.11	0.00
2E-B2	30711XTJ3	02/24/2023	5.90586 %	13,226,140.27	71,602.42	735,280.27	0.00	12,490,860.00	806,882.69	0.00
2E-B3	30711XTL8	02/24/2023	6.30586 %	13,226,140.27	76,452.01	735,280.27	0.00	12,490,860.00	811,732.28	0.00
2E-B4	30711XTN4	02/24/2023	6.70586 %	13,226,140.27	81,301.59	735,280.27	0.00	12,490,860.00	816,581.86	0.00
2E-C1	30711XTQ7	02/24/2023	5.50586 %	34,575,936.42	174,506.08	0.00	0.00	34,575,936.42	174,506.08	0.00
2E-C2	30711XTS3	02/24/2023	5.90586 %	34,575,936.42	187,183.92	0.00	0.00	34,575,936.42	187,183.92	0.00
2E-C3	30711XTU8	02/24/2023	6.30586 %	34,575,936.42	199,861.76	0.00	0.00	34,575,936.42	199,861.76	0.00

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Distribution Date: 27-Feb-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
2E-C4	30711XTW4	02/24/2023	6.70586 %	34,575,936.42	212,539.61	0.00	0.00	34,575,936.42	212,539.61	0.00
2E-D1	30711XTY0	02/24/2023	5.50586 %	13,226,140.27	66,752.84	735,280.27	0.00	12,490,860.00	802,033.11	0.00
2E-D2	30711XTZ7	02/24/2023	5.90586 %	13,226,140.27	71,602.42	735,280.27	0.00	12,490,860.00	806,882.69	0.00
2E-D3	30711XUA0	02/24/2023	6.30586 %	13,226,140.27	76,452.01	735,280.27	0.00	12,490,860.00	811,732.28	0.00
2E-D4	30711XUB8	02/24/2023	6.70586 %	13,226,140.27	81,301.59	735,280.27	0.00	12,490,860.00	816,581.86	0.00
2E-D5	30711XUC6	02/24/2023	7.30586 %	13,226,140.27	88,575.97	735,280.27	0.00	12,490,860.00	823,856.24	0.00
2E-F1	30711XUD4	02/24/2023	5.50586 %	47,802,076.69	241,258.91	735,280.27	0.00	47,066,796.42	976,539.18	0.00
2E-F2	30711XUE2	02/24/2023	5.90586 %	47,802,076.69	258,786.34	735,280.27	0.00	47,066,796.42	994,066.61	0.00
2E-F3	30711XUF9	02/24/2023	6.30586 %	47,802,076.69	276,313.77	735,280.27	0.00	47,066,796.42	1,011,594.04	0.00
2E-F4	30711XUG7	02/24/2023	6.70586 %	47,802,076.69	293,841.20	735,280.27	0.00	47,066,796.42	1,029,121.47	0.00
2E-F5	30711XUH5	02/24/2023	7.30586 %	47,802,076.69	320,132.34	735,280.27	0.00	47,066,796.42	1,055,412.61	0.00
2X-1	30711XUJ1	02/24/2023	1.80000 %	0.00	21,823.13	0.00	0.00	0.00	21,823.13	0.00
2X-2	30711XUK8	02/24/2023	1.40000 %	0.00	16,973.55	0.00	0.00	0.00	16,973.55	0.00
2X-3	30711XUL6	02/24/2023	1.00000 %	0.00	12,123.96	0.00	0.00	0.00	12,123.96	0.00
2X-4	30711XUM4	02/24/2023	0.60000 %	0.00	7,274.38	0.00	0.00	0.00	7,274.38	0.00
2Y-1	30711XUN2	02/24/2023	1.80000 %	0.00	78,873.43	0.00	0.00	0.00	78,873.43	0.00
2Y-2	30711XUP7	02/24/2023	1.40000 %	0.00	61,346.00	0.00	0.00	0.00	61,346.00	0.00
2Y-3	30711XUQ5	02/24/2023	1.00000 %	0.00	43,818.57	0.00	0.00	0.00	43,818.57	0.00
2Y-4	30711XUR3	02/24/2023	0.60000 %	0.00	26,291.14	0.00	0.00	0.00	26,291.14	0.00
Totals				8,306,688,202.44	7,902,565.98	76,099,290.42	7,101.95	8,230,590,832.79	84,001,856.40	979,061.91

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

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

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Distribution Date: 27-Feb-2023
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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	3,788,624,668.92	8,484,053.45	18,853,180.28	0.00	0.00	27,337,233.73	3,761,296,457.92	0.23712094	27,337,233.73
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	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.62343575	461,722.75
1M-BH	79,574,517.00	51,507,485.59	589,005.29	1,308,881.77	0.00	0.00	1,897,887.06	49,609,598.53	0.62343575	1,897,887.06
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	31,889,959.88	143,294.69	318,428.06	0.00	0.00	461,722.75	31,428,237.13	0.54114525	461,722.75
1M-2H	238,723,551.00	131,082,002.59	589,005.29	1,308,881.77	0.00	0.00	1,897,887.06	129,184,115.53	0.54114525	1,897,887.06
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	81,598,015.48	0.00	0.00	0.00	9,022.73	9,022.73	81,588,992.75	0.98962117	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	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.62343575	461,722.75
1E-B2	19,359,089.00	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.62343575	461,722.75
1E-B3	19,359,089.00	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.62343575	461,722.75

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-2023
08-Feb-2023 2:30:39 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.62343575	461,722.75
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	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.31171787	461,722.75
1E-D2	38,718,178.00	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.31171787	461,722.75
1E-D3	38,718,178.00	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.31171787	461,722.75
1E-D4	38,718,178.00	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.31171787	461,722.75
1E-D5	38,718,178.00	12,530,870.88	143,294.69	318,428.06	0.00	0.00	461,722.75	12,069,148.13	0.31171787	461,722.75
1E-F1	38,718,178.00	31,889,959.88	143,294.69	318,428.06	0.00	0.00	461,722.75	31,428,237.13	0.81171787	461,722.75
1E-F2	38,718,178.00	31,889,959.88	143,294.69	318,428.06	0.00	0.00	461,722.75	31,428,237.13	0.81171787	461,722.75
1E-F3	38,718,178.00	31,889,959.88	143,294.69	318,428.06	0.00	0.00	461,722.75	31,428,237.13	0.81171787	461,722.75
1E-F4	38,718,178.00	31,889,959.88	143,294.69	318,428.06	0.00	0.00	461,722.75	31,428,237.13	0.81171787	461,722.75
1E-F5	38,718,178.00	31,889,959.88	143,294.69	318,428.06	0.00	0.00	461,722.75	31,428,237.13	0.81171787	461,722.75
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	2,675,452,069.54	5,516,747.17	16,359,123.48	0.00	0.00	21,875,870.65	2,653,576,198.88	0.17869183	21,875,870.65
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	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.36125876	735,280.27
2M-BH	92,599,118.58	35,421,424.79	496,639.98	1,472,541.82	0.00	0.00	1,969,181.80	33,452,242.99	0.36125876	1,969,181.80
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	47,802,076.69	185,442.29	549,837.98	0.00	0.00	735,280.27	47,066,796.42	0.45560577	735,280.27

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-2023
 08-Feb-2023 2:30:39 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	128,020,543.37	496,639.98	1,472,541.82	0.00	0.00	1,969,181.80	126,051,361.57	0.45560467	1,969,181.80
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,420,461.56	0.00	0.00	0.00	(1,920.78)	(1,920.78)	77,422,382.34	0.99840891	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	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.36125876	735,280.27
2E-B2	34,575,936.42	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.36125876	735,280.27
2E-B3	34,575,936.42	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.36125876	735,280.27
2E-B4	34,575,936.42	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.36125876	735,280.27
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	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.18173802	735,280.27
2E-D2	68,730,033.58	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.18173802	735,280.27
2E-D3	68,730,033.58	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.18173802	735,280.27
2E-D4	68,730,033.58	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.18173802	735,280.27
2E-D5	68,730,033.58	13,226,140.27	185,442.29	549,837.98	0.00	0.00	735,280.27	12,490,860.00	0.18173802	735,280.27

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Feb-2023
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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
2E-F1	69,151,872.83	47,802,076.69	185,442.29	549,837.98	0.00	0.00	735,280.27	47,066,796.42	0.68062938	735,280.27
2E-F2	69,151,872.83	47,802,076.69	185,442.29	549,837.98	0.00	0.00	735,280.27	47,066,796.42	0.68062938	735,280.27
2E-F3	69,151,872.83	47,802,076.69	185,442.29	549,837.98	0.00	0.00	735,280.27	47,066,796.42	0.68062938	735,280.27
2E-F4	69,151,872.83	47,802,076.69	185,442.29	549,837.98	0.00	0.00	735,280.27	47,066,796.42	0.68062938	735,280.27
2E-F5	69,151,872.83	47,802,076.69	185,442.29	549,837.98	0.00	0.00	735,280.27	47,066,796.42	0.68062938	735,280.27
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	8,306,688,202.44	21,431,882.84	54,667,407.58	0.00	7,101.95	76,106,392.37	8,230,590,832.79	0.23928232	76,099,290.42

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.

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Feb-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	238.84377153	0.53485460	1.18854864	0.00000000	0.00000000	1.72340323	237.12093711	0.23712094	1.72340323
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	647.28618583	7.40193353	16.44850437	0.00000000	0.00000000	23.85043790	623.43574793	0.62343575	23.85043790
1M-BH	79,574,517.00	647.28618573	7.40193359	16.44850411	0.00000000	0.00000000	23.85043770	623.43574803	0.62343575	23.85043770
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	549.09539528	2.46731118	5.48283479	0.00000000	0.00000000	7.95014597	541.14524931	0.54114525	7.95014597
1M-2H	238,723,551.00	549.09539524	2.46731120	5.48283470	0.00000000	0.00000000	7.95014590	541.14524934	0.54114525	7.95014590
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	989.73060964	0.00000000	0.00000000	0.00000000	0.10943982	0.10943982	989.62116982	0.98962117	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	647.28618583	7.40193353	16.44850437	0.00000000	0.00000000	23.85043790	623.43574793	0.62343575	23.85043790
1E-B2	19,359,089.00	647.28618583	7.40193353	16.44850437	0.00000000	0.00000000	23.85043790	623.43574793	0.62343575	23.85043790
1E-B3	19,359,089.00	647.28618583	7.40193353	16.44850437	0.00000000	0.00000000	23.85043790	623.43574793	0.62343575	23.85043790

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-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
1E-B4	19,359,089.00	647.28618583	7.40193353	16.44850437	0.00000000	0.00000000	23.85043790	623.43574793	0.62343575	23.85043790
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	323.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	311.71787397	0.31171787	11.92521895
1E-D2	38,718,178.00	323.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	311.71787397	0.31171787	11.92521895
1E-D3	38,718,178.00	323.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	311.71787397	0.31171787	11.92521895
1E-D4	38,718,178.00	323.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	311.71787397	0.31171787	11.92521895
1E-D5	38,718,178.00	323.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	311.71787397	0.31171787	11.92521895
1E-F1	38,718,178.00	823.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	811.71787397	0.81171787	11.92521895
1E-F2	38,718,178.00	823.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	811.71787397	0.81171787	11.92521895
1E-F3	38,718,178.00	823.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	811.71787397	0.81171787	11.92521895
1E-F4	38,718,178.00	823.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	811.71787397	0.81171787	11.92521895
1E-F5	38,718,178.00	823.64309292	3.70096677	8.22425218	0.00000000	0.00000000	11.92521895	811.71787397	0.81171787	11.92521895
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	180.16495229	0.37149777	1.10162344	0.00000000	0.00000000	1.47312121	178.69183108	0.17869183	1.47312121
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	382.52442709	5.36333384	15.90233084	0.00000000	0.00000000	21.26566468	361.25876240	0.36125876	21.26566468
2M-BH	92,599,118.58	382.52442716	5.36333377	15.90233085	0.00000000	0.00000000	21.26566462	361.25876253	0.36125876	21.26566462
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	462.72327427	1.79507815	5.32242212	0.00000000	0.00000000	7.11750028	455.60577399	0.45560577	7.11750028

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-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
2M-2H	276,668,280.00	462.72215727	1.79507380	5.32240928	0.00000000	0.00000000	7.11748307	455.60467420	0.45560467	7.11748307
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	998.38413561	0.00000000	0.00000000	0.00000000	(0.02476963)	(0.02476963)	998.40890524	0.99840891	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	382.52442709	5.36333384	15.90233084	0.00000000	0.00000000	21.26566468	361.25876240	0.36125876	21.26566468
2E-B2	34,575,936.42	382.52442709	5.36333384	15.90233084	0.00000000	0.00000000	21.26566468	361.25876240	0.36125876	21.26566468
2E-B3	34,575,936.42	382.52442709	5.36333384	15.90233084	0.00000000	0.00000000	21.26566468	361.25876240	0.36125876	21.26566468
2E-B4	34,575,936.42	382.52442709	5.36333384	15.90233084	0.00000000	0.00000000	21.26566468	361.25876240	0.36125876	21.26566468
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	192.43610953	2.69812599	7.99996670	0.00000000	0.00000000	10.69809269	181.73801684	0.18173802	10.69809269
2E-D2	68,730,033.58	192.43610953	2.69812599	7.99996670	0.00000000	0.00000000	10.69809269	181.73801684	0.18173802	10.69809269
2E-D3	68,730,033.58	192.43610953	2.69812599	7.99996670	0.00000000	0.00000000	10.69809269	181.73801684	0.18173802	10.69809269
2E-D4	68,730,033.58	192.43610953	2.69812599	7.99996670	0.00000000	0.00000000	10.69809269	181.73801684	0.18173802	10.69809269
2E-D5	68,730,033.58	192.43610953	2.69812599	7.99996670	0.00000000	0.00000000	10.69809269	181.73801684	0.18173802	10.69809269

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Feb-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
2E-F1	69,151,872.83	691.26221364	2.68166692	7.95116542	0.00000000	0.00000000	10.63283234	680.62938130	0.68062938	10.63283234
2E-F2	69,151,872.83	691.26221364	2.68166692	7.95116542	0.00000000	0.00000000	10.63283234	680.62938130	0.68062938	10.63283234
2E-F3	69,151,872.83	691.26221364	2.68166692	7.95116542	0.00000000	0.00000000	10.63283234	680.62938130	0.68062938	10.63283234
2E-F4	69,151,872.83	691.26221364	2.68166692	7.95116542	0.00000000	0.00000000	10.63283234	680.62938130	0.68062938	10.63283234
2E-F5	69,151,872.83	691.26221364	2.68166692	7.95116542	0.00000000	0.00000000	10.63283234	680.62938130	0.68062938	10.63283234
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Series 2017-C06



Distribution Date: 27-Feb-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,788,624,668.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,761,296,457.92
1M-1	N/A	N/A	5.25586 %	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	7.15586 %	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	01/25/23 - 02/26/23	33	7.15586 %	12,530,870.88	82,196.73	0.00	0.00	0.00	0.00	82,196.73	0.00	12,069,148.13
1M-BH	N/A	N/A	0.00000 %	51,507,485.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	49,609,598.53
1M-2C	01/25/23 - 02/26/23	33	7.15586 %	19,359,089.00	126,986.69	0.00	0.00	0.00	0.00	126,986.69	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	01/25/23 - 02/26/23	33	7.15586 %	31,889,959.88	209,183.41	0.00	0.00	0.00	0.00	209,183.41	0.00	31,428,237.13
1M-2H	N/A	N/A	0.00000 %	131,082,002.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	129,184,115.53
1B-1	01/25/23 - 02/26/23	33	8.65586 %	78,322,000.00	621,448.91	0.00	0.00	0.00	0.00	621,448.91	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 %	81,598,015.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,588,992.75
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	01/25/23 - 02/26/23	33	1.80000 %	12,530,870.88	20,675.94	0.00	0.00	0.00	0.00	20,675.94	0.00	12,069,148.13
1B-I2	01/25/23 - 02/26/23	33	1.40000 %	12,530,870.88	16,081.28	0.00	0.00	0.00	0.00	16,081.28	0.00	12,069,148.13
1B-I3	01/25/23 - 02/26/23	33	1.00000 %	12,530,870.88	11,486.63	0.00	0.00	0.00	0.00	11,486.63	0.00	12,069,148.13
1B-I4	01/25/23 - 02/26/23	33	0.60000 %	12,530,870.88	6,891.98	0.00	0.00	0.00	0.00	6,891.98	0.00	12,069,148.13
1C-I1	01/25/23 - 02/26/23	33	1.80000 %	19,359,089.00	31,942.50	0.00	0.00	0.00	0.00	31,942.50	0.00	19,359,089.00
1C-I2	01/25/23 - 02/26/23	33	1.40000 %	19,359,089.00	24,844.16	0.00	0.00	0.00	0.00	24,844.16	0.00	19,359,089.00
1C-I3	01/25/23 - 02/26/23	33	1.00000 %	19,359,089.00	17,745.83	0.00	0.00	0.00	0.00	17,745.83	0.00	19,359,089.00
1C-I4	01/25/23 - 02/26/23	33	0.60000 %	19,359,089.00	10,647.50	0.00	0.00	0.00	0.00	10,647.50	0.00	19,359,089.00
1E-A1	N/A	N/A	5.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.55586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	01/25/23 - 02/26/23	33	5.35586 %	12,530,870.88	61,520.79	0.00	0.00	0.00	0.00	61,520.79	0.00	12,069,148.13
1E-B2	01/25/23 - 02/26/23	33	5.75586 %	12,530,870.88	66,115.44	0.00	0.00	0.00	0.00	66,115.44	0.00	12,069,148.13

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-2023
 08-Feb-2023 2:30:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	01/25/23 - 02/26/23	33	6.15586 %	12,530,870.88	70,710.10	0.00	0.00	0.00	0.00	70,710.10	0.00	12,069,148.13
1E-B4	01/25/23 - 02/26/23	33	6.55586 %	12,530,870.88	75,304.75	0.00	0.00	0.00	0.00	75,304.75	0.00	12,069,148.13
1E-C1	01/25/23 - 02/26/23	33	5.35586 %	19,359,089.00	95,044.19	0.00	0.00	0.00	0.00	95,044.19	0.00	19,359,089.00
1E-C2	01/25/23 - 02/26/23	33	5.75586 %	19,359,089.00	102,142.52	0.00	0.00	0.00	0.00	102,142.52	0.00	19,359,089.00
1E-C3	01/25/23 - 02/26/23	33	6.15586 %	19,359,089.00	109,240.85	0.00	0.00	0.00	0.00	109,240.85	0.00	19,359,089.00
1E-C4	01/25/23 - 02/26/23	33	6.55586 %	19,359,089.00	116,339.19	0.00	0.00	0.00	0.00	116,339.19	0.00	19,359,089.00
1E-D1	01/25/23 - 02/26/23	33	5.35586 %	12,530,870.88	61,520.79	0.00	0.00	0.00	0.00	61,520.79	0.00	12,069,148.13
1E-D2	01/25/23 - 02/26/23	33	5.75586 %	12,530,870.88	66,115.44	0.00	0.00	0.00	0.00	66,115.44	0.00	12,069,148.13
1E-D3	01/25/23 - 02/26/23	33	6.15586 %	12,530,870.88	70,710.10	0.00	0.00	0.00	0.00	70,710.10	0.00	12,069,148.13
1E-D4	01/25/23 - 02/26/23	33	6.55586 %	12,530,870.88	75,304.75	0.00	0.00	0.00	0.00	75,304.75	0.00	12,069,148.13
1E-D5	01/25/23 - 02/26/23	33	7.15586 %	12,530,870.88	82,196.73	0.00	0.00	0.00	0.00	82,196.73	0.00	12,069,148.13
1E-F1	01/25/23 - 02/26/23	33	5.35586 %	31,889,959.88	156,564.98	0.00	0.00	0.00	0.00	156,564.98	0.00	31,428,237.13
1E-F2	01/25/23 - 02/26/23	33	5.75586 %	31,889,959.88	168,257.97	0.00	0.00	0.00	0.00	168,257.97	0.00	31,428,237.13
1E-F3	01/25/23 - 02/26/23	33	6.15586 %	31,889,959.88	179,950.95	0.00	0.00	0.00	0.00	179,950.95	0.00	31,428,237.13
1E-F4	01/25/23 - 02/26/23	33	6.55586 %	31,889,959.88	191,643.94	0.00	0.00	0.00	0.00	191,643.94	0.00	31,428,237.13
1E-F5	01/25/23 - 02/26/23	33	7.15586 %	31,889,959.88	209,183.41	0.00	0.00	0.00	0.00	209,183.41	0.00	31,428,237.13
1X-1	01/25/23 - 02/26/23	33	1.80000 %	12,530,870.88	20,675.94	0.00	0.00	0.00	0.00	20,675.94	0.00	12,069,148.13
1X-2	01/25/23 - 02/26/23	33	1.40000 %	12,530,870.88	16,081.28	0.00	0.00	0.00	0.00	16,081.28	0.00	12,069,148.13
1X-3	01/25/23 - 02/26/23	33	1.00000 %	12,530,870.88	11,486.63	0.00	0.00	0.00	0.00	11,486.63	0.00	12,069,148.13
1X-4	01/25/23 - 02/26/23	33	0.60000 %	12,530,870.88	6,891.98	0.00	0.00	0.00	0.00	6,891.98	0.00	12,069,148.13
1Y-1	01/25/23 - 02/26/23	33	1.80000 %	31,889,959.88	52,618.43	0.00	0.00	0.00	0.00	52,618.43	0.00	31,428,237.13
1Y-2	01/25/23 - 02/26/23	33	1.40000 %	31,889,959.88	40,925.45	0.00	0.00	0.00	0.00	40,925.45	0.00	31,428,237.13
1Y-3	01/25/23 - 02/26/23	33	1.00000 %	31,889,959.88	29,232.46	0.00	0.00	0.00	0.00	29,232.46	0.00	31,428,237.13
1Y-4	01/25/23 - 02/26/23	33	0.60000 %	31,889,959.88	17,539.48	0.00	0.00	0.00	0.00	17,539.48	0.00	31,428,237.13
2A-H	N/A	N/A	0.00000 %	2,675,452,069.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,653,576,198.88
2M-1	N/A	N/A	5.25586 %	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	7.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	01/25/23 - 02/26/23	33	7.30586 %	13,226,140.27	88,575.97	0.00	0.00	0.00	0.00	88,575.97	0.00	12,490,860.00
2M-BH	N/A	N/A	0.00000 %	35,421,424.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	33,452,242.99
2M-2C	01/25/23 - 02/26/23	33	7.30586 %	34,575,936.42	231,556.37	0.00	0.00	0.00	0.00	231,556.37	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	01/25/23 - 02/26/23	33	7.30586 %	47,802,076.69	320,132.34	0.00	0.00	0.00	0.00	320,132.34	0.00	47,066,796.42
2M-2H	N/A	N/A	0.00000 %	128,020,543.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	126,051,361.57
2B-1	01/25/23 - 02/26/23	33	8.95586 %	73,668,000.00	604,780.27	0.00	0.00	0.00	0.00	604,780.27	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,420,461.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,422,382.34
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	01/25/23 - 02/26/23	33	1.80000 %	13,226,140.27	21,823.13	0.00	0.00	0.00	0.00	21,823.13	0.00	12,490,860.00
2B-I2	01/25/23 - 02/26/23	33	1.40000 %	13,226,140.27	16,973.55	0.00	0.00	0.00	0.00	16,973.55	0.00	12,490,860.00
2B-I3	01/25/23 - 02/26/23	33	1.00000 %	13,226,140.27	12,123.96	0.00	0.00	0.00	0.00	12,123.96	0.00	12,490,860.00
2B-I4	01/25/23 - 02/26/23	33	0.60000 %	13,226,140.27	7,274.38	0.00	0.00	0.00	0.00	7,274.38	0.00	12,490,860.00
2C-I1	01/25/23 - 02/26/23	33	1.80000 %	34,575,936.42	57,050.30	0.00	0.00	0.00	0.00	57,050.30	0.00	34,575,936.42
2C-I2	01/25/23 - 02/26/23	33	1.40000 %	34,575,936.42	44,372.45	0.00	0.00	0.00	0.00	44,372.45	0.00	34,575,936.42
2C-I3	01/25/23 - 02/26/23	33	1.00000 %	34,575,936.42	31,694.61	0.00	0.00	0.00	0.00	31,694.61	0.00	34,575,936.42
2C-I4	01/25/23 - 02/26/23	33	0.60000 %	34,575,936.42	19,016.77	0.00	0.00	0.00	0.00	19,016.77	0.00	34,575,936.42
2E-A1	N/A	N/A	5.50586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.70586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/23 - 02/26/23	33	5.50586 %	13,226,140.27	66,752.84	0.00	0.00	0.00	0.00	66,752.84	0.00	12,490,860.00
2E-B2	01/25/23 - 02/26/23	33	5.90586 %	13,226,140.27	71,602.42	0.00	0.00	0.00	0.00	71,602.42	0.00	12,490,860.00
2E-B3	01/25/23 - 02/26/23	33	6.30586 %	13,226,140.27	76,452.01	0.00	0.00	0.00	0.00	76,452.01	0.00	12,490,860.00
2E-B4	01/25/23 - 02/26/23	33	6.70586 %	13,226,140.27	81,301.59	0.00	0.00	0.00	0.00	81,301.59	0.00	12,490,860.00
2E-C1	01/25/23 - 02/26/23	33	5.50586 %	34,575,936.42	174,506.08	0.00	0.00	0.00	0.00	174,506.08	0.00	34,575,936.42
2E-C2	01/25/23 - 02/26/23	33	5.90586 %	34,575,936.42	187,183.92	0.00	0.00	0.00	0.00	187,183.92	0.00	34,575,936.42
2E-C3	01/25/23 - 02/26/23	33	6.30586 %	34,575,936.42	199,861.76	0.00	0.00	0.00	0.00	199,861.76	0.00	34,575,936.42
2E-C4	01/25/23 - 02/26/23	33	6.70586 %	34,575,936.42	212,539.61	0.00	0.00	0.00	0.00	212,539.61	0.00	34,575,936.42
2E-D1	01/25/23 - 02/26/23	33	5.50586 %	13,226,140.27	66,752.84	0.00	0.00	0.00	0.00	66,752.84	0.00	12,490,860.00
2E-D2	01/25/23 - 02/26/23	33	5.90586 %	13,226,140.27	71,602.42	0.00	0.00	0.00	0.00	71,602.42	0.00	12,490,860.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-2023
08-Feb-2023 2:30:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	01/25/23 - 02/26/23	33	6.30586 %	13,226,140.27	76,452.01	0.00	0.00	0.00	0.00	76,452.01	0.00	12,490,860.00
2E-D4	01/25/23 - 02/26/23	33	6.70586 %	13,226,140.27	81,301.59	0.00	0.00	0.00	0.00	81,301.59	0.00	12,490,860.00
2E-D5	01/25/23 - 02/26/23	33	7.30586 %	13,226,140.27	88,575.97	0.00	0.00	0.00	0.00	88,575.97	0.00	12,490,860.00
2E-F1	01/25/23 - 02/26/23	33	5.50586 %	47,802,076.69	241,258.91	0.00	0.00	0.00	0.00	241,258.91	0.00	47,066,796.42
2E-F2	01/25/23 - 02/26/23	33	5.90586 %	47,802,076.69	258,786.34	0.00	0.00	0.00	0.00	258,786.34	0.00	47,066,796.42
2E-F3	01/25/23 - 02/26/23	33	6.30586 %	47,802,076.69	276,313.77	0.00	0.00	0.00	0.00	276,313.77	0.00	47,066,796.42
2E-F4	01/25/23 - 02/26/23	33	6.70586 %	47,802,076.69	293,841.20	0.00	0.00	0.00	0.00	293,841.20	0.00	47,066,796.42
2E-F5	01/25/23 - 02/26/23	33	7.30586 %	47,802,076.69	320,132.34	0.00	0.00	0.00	0.00	320,132.34	0.00	47,066,796.42
2X-1	01/25/23 - 02/26/23	33	1.80000 %	13,226,140.27	21,823.13	0.00	0.00	0.00	0.00	21,823.13	0.00	12,490,860.00
2X-2	01/25/23 - 02/26/23	33	1.40000 %	13,226,140.27	16,973.55	0.00	0.00	0.00	0.00	16,973.55	0.00	12,490,860.00
2X-3	01/25/23 - 02/26/23	33	1.00000 %	13,226,140.27	12,123.96	0.00	0.00	0.00	0.00	12,123.96	0.00	12,490,860.00
2X-4	01/25/23 - 02/26/23	33	0.60000 %	13,226,140.27	7,274.38	0.00	0.00	0.00	0.00	7,274.38	0.00	12,490,860.00
2Y-1	01/25/23 - 02/26/23	33	1.80000 %	47,802,076.69	78,873.43	0.00	0.00	0.00	0.00	78,873.43	0.00	47,066,796.42
2Y-2	01/25/23 - 02/26/23	33	1.40000 %	47,802,076.69	61,346.00	0.00	0.00	0.00	0.00	61,346.00	0.00	47,066,796.42
2Y-3	01/25/23 - 02/26/23	33	1.00000 %	47,802,076.69	43,818.57	0.00	0.00	0.00	0.00	43,818.57	0.00	47,066,796.42
2Y-4	01/25/23 - 02/26/23	33	0.60000 %	47,802,076.69	26,291.14	0.00	0.00	0.00	0.00	26,291.14	0.00	47,066,796.42
Totals					7,902,565.98	0.00	0.00	0.00	0.00	7,902,565.98	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Feb-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	238.84377153	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	237.12093711
1M-1	156,644,000.00	5.25586 %	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	7.15586 %	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	7.15586 %	647.28618583	4.24589866	0.00000000	0.00000000	0.00000000	0.00000000	4.24589866	0.00000000	623.43574793
1M-BH	79,574,517.00	0.00000 %	647.28618573	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	623.43574803
1M-2C	19,359,089.00	7.15586 %	1000.00000000	6.55953852	0.00000000	0.00000000	0.00000000	0.00000000	6.55953852	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	7.15586 %	549.09539528	3.60181222	0.00000000	0.00000000	0.00000000	0.00000000	3.60181222	0.00000000	541.14524931
1M-2H	238,723,551.00	0.00000 %	549.09539524	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	541.14524934
1B-1	78,322,000.00	8.65586 %	1000.00000000	7.93453832	0.00000000	0.00000000	0.00000000	0.00000000	7.93453832	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 %	989.73060964	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.62116982
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 %	647.28618583	1.06802236	0.00000000	0.00000000	0.00000000	0.00000000	1.06802236	0.00000000	623.43574793
1B-I2	0.00	1.40000 %	647.28618583	0.83068372	0.00000000	0.00000000	0.00000000	0.00000000	0.83068372	0.00000000	623.43574793
1B-I3	0.00	1.00000 %	647.28618583	0.59334559	0.00000000	0.00000000	0.00000000	0.00000000	0.59334559	0.00000000	623.43574793
1B-I4	0.00	0.60000 %	647.28618583	0.35600745	0.00000000	0.00000000	0.00000000	0.00000000	0.35600745	0.00000000	623.43574793
1C-I1	0.00	1.80000 %	1000.00000000	1.65000016	0.00000000	0.00000000	0.00000000	0.00000000	1.65000016	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333312	0.00000000	0.00000000	0.00000000	0.00000000	1.28333312	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666658	0.00000000	0.00000000	0.00000000	0.00000000	0.91666658	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000005	0.00000000	0.00000000	0.00000000	0.00000000	0.55000005	0.00000000	1000.00000000
1E-A1	19,359,089.00	5.35586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	5.75586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	6.15586 %	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: 27-Feb-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	6.55586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	5.35586 %	647.28618583	3.17787629	0.00000000	0.00000000	0.00000000	0.00000000	3.17787629	0.00000000	623.43574793
1E-B2	19,359,089.00	5.75586 %	647.28618583	3.41521442	0.00000000	0.00000000	0.00000000	0.00000000	3.41521442	0.00000000	623.43574793
1E-B3	19,359,089.00	6.15586 %	647.28618583	3.65255307	0.00000000	0.00000000	0.00000000	0.00000000	3.65255307	0.00000000	623.43574793
1E-B4	19,359,089.00	6.55586 %	647.28618583	3.88989120	0.00000000	0.00000000	0.00000000	0.00000000	3.88989120	0.00000000	623.43574793
1E-C1	19,359,089.00	5.35586 %	1000.00000000	4.90953836	0.00000000	0.00000000	0.00000000	0.00000000	4.90953836	0.00000000	1000.00000000
1E-C2	19,359,089.00	5.75586 %	1000.00000000	5.27620489	0.00000000	0.00000000	0.00000000	0.00000000	5.27620489	0.00000000	1000.00000000
1E-C3	19,359,089.00	6.15586 %	1000.00000000	5.64287142	0.00000000	0.00000000	0.00000000	0.00000000	5.64287142	0.00000000	1000.00000000
1E-C4	19,359,089.00	6.55586 %	1000.00000000	6.00953847	0.00000000	0.00000000	0.00000000	0.00000000	6.00953847	0.00000000	1000.00000000
1E-D1	38,718,178.00	5.35586 %	323.64309292	1.58893815	0.00000000	0.00000000	0.00000000	0.00000000	1.58893815	0.00000000	311.71787397
1E-D2	38,718,178.00	5.75586 %	323.64309292	1.70760721	0.00000000	0.00000000	0.00000000	0.00000000	1.70760721	0.00000000	311.71787397
1E-D3	38,718,178.00	6.15586 %	323.64309292	1.82627654	0.00000000	0.00000000	0.00000000	0.00000000	1.82627654	0.00000000	311.71787397
1E-D4	38,718,178.00	6.55586 %	323.64309292	1.94494560	0.00000000	0.00000000	0.00000000	0.00000000	1.94494560	0.00000000	311.71787397
1E-D5	38,718,178.00	7.15586 %	323.64309292	2.12294933	0.00000000	0.00000000	0.00000000	0.00000000	2.12294933	0.00000000	311.71787397
1E-F1	38,718,178.00	5.35586 %	823.64309292	4.04370733	0.00000000	0.00000000	0.00000000	0.00000000	4.04370733	0.00000000	811.71787397
1E-F2	38,718,178.00	5.75586 %	823.64309292	4.34570991	0.00000000	0.00000000	0.00000000	0.00000000	4.34570991	0.00000000	811.71787397
1E-F3	38,718,178.00	6.15586 %	823.64309292	4.64771225	0.00000000	0.00000000	0.00000000	0.00000000	4.64771225	0.00000000	811.71787397
1E-F4	38,718,178.00	6.55586 %	823.64309292	4.94971483	0.00000000	0.00000000	0.00000000	0.00000000	4.94971483	0.00000000	811.71787397
1E-F5	38,718,178.00	7.15586 %	823.64309292	5.40271833	0.00000000	0.00000000	0.00000000	0.00000000	5.40271833	0.00000000	811.71787397
1X-1	0.00	1.80000 %	323.64309292	0.53401118	0.00000000	0.00000000	0.00000000	0.00000000	0.53401118	0.00000000	311.71787397
1X-2	0.00	1.40000 %	323.64309292	0.41534186	0.00000000	0.00000000	0.00000000	0.00000000	0.41534186	0.00000000	311.71787397
1X-3	0.00	1.00000 %	323.64309292	0.29667279	0.00000000	0.00000000	0.00000000	0.00000000	0.29667279	0.00000000	311.71787397
1X-4	0.00	0.60000 %	323.64309292	0.17800373	0.00000000	0.00000000	0.00000000	0.00000000	0.17800373	0.00000000	311.71787397
1Y-1	0.00	1.80000 %	823.64309292	1.35901101	0.00000000	0.00000000	0.00000000	0.00000000	1.35901101	0.00000000	811.71787397
1Y-2	0.00	1.40000 %	823.64309292	1.05700867	0.00000000	0.00000000	0.00000000	0.00000000	1.05700867	0.00000000	811.71787397
1Y-3	0.00	1.00000 %	823.64309292	0.75500609	0.00000000	0.00000000	0.00000000	0.00000000	0.75500609	0.00000000	811.71787397
1Y-4	0.00	0.60000 %	823.64309292	0.45300375	0.00000000	0.00000000	0.00000000	0.00000000	0.45300375	0.00000000	811.71787397
2A-H	14,850,014,032.00	0.00000 %	180.16495229	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	178.69183108
2M-1	117,869,000.00	5.25586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	7.30586 %	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	7.30586 %	382.52442709	2.56178080	0.00000000	0.00000000	0.00000000	0.00000000	2.56178080	0.00000000	361.25876240
2M-BH	92,599,118.58	0.00000 %	382.52442716	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	361.25876253
2M-2C	34,575,936.42	7.30586 %	1000.00000000	6.69703829	0.00000000	0.00000000	0.00000000	0.00000000	6.69703829	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	7.30586 %	462.72327427	3.09887551	0.00000000	0.00000000	0.00000000	0.00000000	3.09887551	0.00000000	455.60577399
2M-2H	276,668,280.00	0.00000 %	462.72215727	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	455.60467420
2B-1	73,668,000.00	8.95586 %	1000.00000000	8.20953833	0.00000000	0.00000000	0.00000000	0.00000000	8.20953833	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	998.38413561	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.40890524
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 %	382.52442709	0.63116526	0.00000000	0.00000000	0.00000000	0.00000000	0.63116526	0.00000000	361.25876240
2B-I2	0.00	1.40000 %	382.52442709	0.49090644	0.00000000	0.00000000	0.00000000	0.00000000	0.49090644	0.00000000	361.25876240
2B-I3	0.00	1.00000 %	382.52442709	0.35064734	0.00000000	0.00000000	0.00000000	0.00000000	0.35064734	0.00000000	361.25876240
2B-I4	0.00	0.60000 %	382.52442709	0.21038852	0.00000000	0.00000000	0.00000000	0.00000000	0.21038852	0.00000000	361.25876240
2C-I1	0.00	1.80000 %	1000.00000000	1.65000014	0.00000000	0.00000000	0.00000000	0.00000000	1.65000014	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333328	0.00000000	0.00000000	0.00000000	0.00000000	1.28333328	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666671	0.00000000	0.00000000	0.00000000	0.00000000	0.91666671	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000014	0.00000000	0.00000000	0.00000000	0.00000000	0.55000014	0.00000000	1000.00000000
2E-A1	34,154,097.17	5.50586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	5.90586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	6.30586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	6.70586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	5.50586 %	382.52442709	1.93061554	0.00000000	0.00000000	0.00000000	0.00000000	1.93061554	0.00000000	361.25876240

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	5.90586 %	382.52442709	2.07087435	0.00000000	0.00000000	0.00000000	0.00000000	2.07087435	0.00000000	361.25876240
2E-B3	34,575,936.42	6.30586 %	382.52442709	2.21113346	0.00000000	0.00000000	0.00000000	0.00000000	2.21113346	0.00000000	361.25876240
2E-B4	34,575,936.42	6.70586 %	382.52442709	2.35139228	0.00000000	0.00000000	0.00000000	0.00000000	2.35139228	0.00000000	361.25876240
2E-C1	34,575,936.42	5.50586 %	1000.00000000	5.04703843	0.00000000	0.00000000	0.00000000	0.00000000	5.04703843	0.00000000	1000.00000000
2E-C2	34,575,936.42	5.90586 %	1000.00000000	5.41370500	0.00000000	0.00000000	0.00000000	0.00000000	5.41370500	0.00000000	1000.00000000
2E-C3	34,575,936.42	6.30586 %	1000.00000000	5.78037157	0.00000000	0.00000000	0.00000000	0.00000000	5.78037157	0.00000000	1000.00000000
2E-C4	34,575,936.42	6.70586 %	1000.00000000	6.14703843	0.00000000	0.00000000	0.00000000	0.00000000	6.14703843	0.00000000	1000.00000000
2E-D1	68,730,033.58	5.50586 %	192.43610953	0.97123247	0.00000000	0.00000000	0.00000000	0.00000000	0.97123247	0.00000000	181.73801684
2E-D2	68,730,033.58	5.90586 %	192.43610953	1.04179230	0.00000000	0.00000000	0.00000000	0.00000000	1.04179230	0.00000000	181.73801684
2E-D3	68,730,033.58	6.30586 %	192.43610953	1.11235229	0.00000000	0.00000000	0.00000000	0.00000000	1.11235229	0.00000000	181.73801684
2E-D4	68,730,033.58	6.70586 %	192.43610953	1.18291212	0.00000000	0.00000000	0.00000000	0.00000000	1.18291212	0.00000000	181.73801684
2E-D5	68,730,033.58	7.30586 %	192.43610953	1.28875203	0.00000000	0.00000000	0.00000000	0.00000000	1.28875203	0.00000000	181.73801684
2E-F1	69,151,872.83	5.50586 %	691.26221364	3.48882684	0.00000000	0.00000000	0.00000000	0.00000000	3.48882684	0.00000000	680.62938130
2E-F2	69,151,872.83	5.90586 %	691.26221364	3.74228968	0.00000000	0.00000000	0.00000000	0.00000000	3.74228968	0.00000000	680.62938130
2E-F3	69,151,872.83	6.30586 %	691.26221364	3.99575252	0.00000000	0.00000000	0.00000000	0.00000000	3.99575252	0.00000000	680.62938130
2E-F4	69,151,872.83	6.70586 %	691.26221364	4.24921536	0.00000000	0.00000000	0.00000000	0.00000000	4.24921536	0.00000000	680.62938130
2E-F5	69,151,872.83	7.30586 %	691.26221364	4.62940954	0.00000000	0.00000000	0.00000000	0.00000000	4.62940954	0.00000000	680.62938130
2X-1	0.00	1.80000 %	192.43610953	0.31751956	0.00000000	0.00000000	0.00000000	0.00000000	0.31751956	0.00000000	181.73801684
2X-2	0.00	1.40000 %	192.43610953	0.24695972	0.00000000	0.00000000	0.00000000	0.00000000	0.24695972	0.00000000	181.73801684
2X-3	0.00	1.00000 %	192.43610953	0.17639974	0.00000000	0.00000000	0.00000000	0.00000000	0.17639974	0.00000000	181.73801684
2X-4	0.00	0.60000 %	192.43610953	0.10583990	0.00000000	0.00000000	0.00000000	0.00000000	0.10583990	0.00000000	181.73801684
2Y-1	0.00	1.80000 %	691.26221364	1.14058270	0.00000000	0.00000000	0.00000000	0.00000000	1.14058270	0.00000000	680.62938130
2Y-2	0.00	1.40000 %	691.26221364	0.88711986	0.00000000	0.00000000	0.00000000	0.00000000	0.88711986	0.00000000	680.62938130
2Y-3	0.00	1.00000 %	691.26221364	0.63365702	0.00000000	0.00000000	0.00000000	0.00000000	0.63365702	0.00000000	680.62938130
2Y-4	0.00	0.60000 %	691.26221364	0.38019419	0.00000000	0.00000000	0.00000000	0.00000000	0.38019419	0.00000000	680.62938130

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,978,816.56
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(7,101.95)
Total Deposits	2,971,714.61
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,952,547.95
Total Withdrawals (Pool Distribution Amount)	2,971,714.61
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	4.505860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	29,696,843.54
Total Principal Reduction Cumulative	12,402,991,929.33
Scheduled Principal Current	9,216,353.43
Scheduled Principal Cumulative	1,159,490,296.45
Unscheduled Principal Current	20,471,467.38
Unscheduled Principal Cumulative	11,242,645,951.96
Senior Reduction Amount	27,328,211.00
Subordinate Reduction Amount	2,359,609.81
Calculated Tranche Write-Down Amount	9,022.73
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	51,181.70
Recovery Principal on Previously Liquidated Loan Current	9,022.73
Recovery Principal on Previously Liquidated Loan Cumulative	71,395.42
Group 2	
Total Principal Reduction Current	24,578,411.94
Total Principal Reduction Cumulative	12,527,490,532.06
Scheduled Principal Current	6,198,829.44
Scheduled Principal Cumulative	973,686,347.60
Unscheduled Principal Current	18,381,503.28
Unscheduled Principal Cumulative	11,553,683,372.03
Senior Reduction Amount	21,875,870.65
Subordinate Reduction Amount	2,704,462.07
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,920.78
Modification Loss Amount	85,136.58
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,948.78

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	22487
Period Reference Pool Removal Loan Count	119
Period Ending Loan Count	22368
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,085,942,475.33
Period PIF Loan Count Current	119
PIF Loan Count Cumulative	46859
Period PIF Loan UPB Current	17,785,532.40
PIF Loan UPB Cumulative	10,858,309,125.68
Period Partial Prepayment Amount	2,768,713.98
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	5,243,449.41
Total Active Modified Loan Count	420
Total Active Modified Loan UPB	106,384,495.57
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	17439
Period Reference Pool Removal Loan Count	101
Period Ending Loan Count	17338
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,981,662,504.22
Period PIF Loan Count Current	101
PIF Loan Count Cumulative	48968
Period PIF Loan UPB Current	16,627,962.58
PIF Loan UPB Cumulative	11,309,844,925.73
Period Partial Prepayment Amount	1,802,799.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	17,204,418.56
Total Active Modified Loan Count	595
Total Active Modified Loan UPB	140,863,460.17
Structural Reporting	
Group 1	
Senior Percentage	92.054341%
Subordinate Percentage	7.945659%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.996596%
Subordinate Percentage	11.003404%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.950000 %	7.950000 %
1M-2B	0.00	0.00	1.600000 %	6.390000 %	6.440000 %
1M-2C	0.00	0.00	1.000000 %	3.990000 %	4.010000 %
1M-2	0.00	0.00	1.000000 %	3.990000 %	4.010000 %
1M-2H	0.00	0.00	1.000000 %	3.990000 %	4.010000 %
1B-1	0.00	0.00	0.500000 %	1.980000 %	2.000000 %
1B-1H	0.00	0.00	0.500000 %	1.980000 %	2.000000 %
1B-2H	9,022.73	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	9.390000 %	9.460000 %
2M-2C	0.00	0.00	1.000000 %	5.150000 %	5.200000 %
2M-2	0.00	0.00	1.000000 %	5.150000 %	5.200000 %
2M-2H	0.00	0.00	1.000000 %	5.150000 %	5.200000 %
2B-1	0.00	0.00	0.500000 %	2.580000 %	2.600000 %
2B-1H	0.00	0.00	0.500000 %	2.580000 %	2.600000 %
2B-2H	0.00	1,920.78	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	592	106,366,961.74	1.490959 %	1.504993 %
60 Days	149	28,470,871.13	0.375258 %	0.402836 %
90 Days	85	18,553,977.60	0.214073 %	0.262521 %
120 Days	52	9,828,572.23	0.130963 %	0.139065 %
150 Days	42	8,389,360.48	0.105777 %	0.118702 %
180+ Days	345	73,007,596.24	0.868886 %	1.032989 %
Totals	1265	244,617,339.42	3.185916 %	3.461107 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	261	45,403,990.36	1.166845 %	1.111224 %
60 Days	77	15,207,681.94	0.344242 %	0.372195 %
90 Days	32	6,568,521.81	0.143062 %	0.160759 %
120 Days	21	4,134,485.61	0.093884 %	0.101188 %
150 Days	14	3,389,047.11	0.062589 %	0.082944 %
180+ Days	150	33,054,843.28	0.670601 %	0.808989 %
Totals	555	107,758,570.11	2.481223 %	2.637300 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	331	60,962,971.38	1.909101 %	2.044597 %
60 Days	72	13,263,189.19	0.415273 %	0.444825 %
90 Days	53	11,985,455.79	0.305687 %	0.401972 %
120 Days	31	5,694,086.62	0.178798 %	0.190970 %
150 Days	28	5,000,313.37	0.161495 %	0.167702 %
180+ Days	195	39,952,752.96	1.124697 %	1.339949 %
Totals	710	136,858,769.31	4.095051 %	4.590015 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	167	49,549,538.20	51,181.70	0.103294
Group 2	341	86,871,625.84	85,136.58	0.098003

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	272,356.03	170.22	0.062499
Group 1	0043741717	644,531.12	738.53	0.114584
Group 1	0043741803	177,290.17	192.80	0.108748
Group 1	0043741811	404,750.17	210.81	0.052084
Group 1	0043741842	242,276.10	201.90	0.083335
Group 1	0043741847	278,867.08	303.27	0.108751
Group 1	0043741912	218,358.12	159.22	0.072917
Group 1	0043742802	199,917.47	333.20	0.166669
Group 1	0043743198	374,564.03	312.14	0.083334
Group 1	0043743312	538,014.15	560.43	0.104166
Group 1	0043744171	533,491.27	500.15	0.093750
Group 1	0043744667	112,226.16	105.21	0.093748
Group 1	0043744717	317,567.09	231.56	0.072917
Group 1	0043744990	274,869.89	286.32	0.104166
Group 1	0043745711	233,411.24	141.99	0.060833
Group 1	0043746280	197,795.99	226.64	0.114583
Group 1	0043747325	392,567.49	245.35	0.062499
Group 1	0043747774	192,485.08	8.11	0.004213
Group 1	0043748067	109,296.56	91.08	0.083333
Group 1	0043748080	399,545.54	434.51	0.108751
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	385,240.57	200.65	0.052084
Group 1	0043748648	349,640.17	254.95	0.072918
Group 1	0043748847	183,856.98	153.21	0.083331

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	219,312.64	228.45	0.104166
Group 1	0043749513	141,201.07	205.92	0.145835
Group 1	0043749583	406,585.83	169.41	0.041666
Group 1	0043750649	233,861.74	194.88	0.083331
Group 1	0043750831	363,643.08	378.79	0.104165
Group 1	0043751815	284,869.15	148.37	0.052084
Group 1	0043751956	336,899.71	175.47	0.052084
Group 1	0043752088	381,865.56	278.44	0.072916
Group 1	0043752245	378,498.08	197.13	0.052082
Group 1	0043752294	386,443.85	281.78	0.072916
Group 1	0043752537	604,298.96	251.79	0.041666
Group 1	0043753875	167,213.47	121.93	0.072919
Group 1	0043754729	153,057.68	79.72	0.052085
Group 1	0043755940	291,703.91	358.78	0.122995
Group 1	0043756688	190,862.03	298.22	0.156249
Group 1	0043756930	481,216.92	150.38	0.031250
Group 1	0043757682	641,103.28	400.69	0.062500
Group 1	0043758962	418,976.12	218.22	0.052084
Group 1	0043759310	470,184.45	636.71	0.135417
Group 1	0043760194	424,262.05	397.75	0.093751
Group 1	0043760203	274,384.84	285.82	0.104168
Group 1	0043760860	737,939.30	691.82	0.093750
Group 1	0043762103	289,845.66	120.77	0.041667
Group 1	0043762648	200,381.90	250.48	0.125001
Group 1	0043763507	391,233.29	407.53	0.104165
Group 1	0043763774	516,264.97	699.11	0.135417
Group 1	0043763800	337,213.13	562.02	0.166666
Group 1	0043763807	325,650.49	101.77	0.031251
Group 1	0043763835	315,880.17	425.12	0.134583
Group 1	0043763845	111,623.12	69.76	0.062496
Group 1	0043763905	482,230.86	502.32	0.104166
Group 1	0043764021	545,282.03	681.60	0.125000
Group 1	0043764055	186,591.36	136.06	0.072919
Group 1	0043764158	252,465.33	315.58	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764167	177,245.39	59.43	0.033530
Group 1	0043764254	322,865.33	269.05	0.083332
Group 1	0043764855	378,299.62	591.09	0.156249
Group 1	0043764972	81,068.08	101.34	0.125006
Group 1	0043765137	109,920.99	125.95	0.114582
Group 1	0043765220	108,468.36	146.88	0.135413
Group 1	0043765354	138,357.22	172.95	0.125003
Group 1	0043765419	302,234.85	62.97	0.020835
Group 1	0043765488	215,217.75	246.60	0.114582
Group 1	0043765536	243,499.29	76.09	0.031249
Group 1	0043766893	465,573.75	252.19	0.054168
Group 1	0043766912	264,624.14	220.52	0.083333
Group 1	0043767061	224,147.79	210.14	0.093751
Group 1	0043767420	287,394.67	89.81	0.031250
Group 1	0043769931	273,569.86	254.19	0.092916
Group 1	0043770001	284,955.39	326.51	0.114583
Group 1	0043770011	258,296.22	295.96	0.114582
Group 1	0043770312	137,103.35	114.25	0.083331
Group 1	0043770597	126,085.28	91.94	0.072919
Group 1	0043770662	291,078.17	151.60	0.052082
Group 1	0043770741	488,453.72	559.69	0.114584
Group 1	0043770892	323,251.18	235.70	0.072915
Group 1	0043771773	206,681.56	185.15	0.089582
Group 1	0043772916	168,423.27	192.98	0.114580
Group 1	0043773020	109,339.09	118.85	0.108699
Group 1	0043773441	294,129.40	398.30	0.135417
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043775080	209,974.14	149.15	0.071033
Group 1	0043775090	518,704.53	648.38	0.125000
Group 1	0043775184	80,009.13	108.35	0.135422
Group 1	0043775529	298,706.78	248.92	0.083333
Group 1	0043775583	299,924.71	406.15	0.135417
Group 1	0043775625	354,884.95	517.54	0.145833
Group 1	0043775696	232,497.12	314.84	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043776252	373,863.44	428.39	0.114585
Group 1	0043776577	380,171.09	712.82	0.187500
Group 1	0043777757	285,074.98	207.87	0.072918
Group 1	0043778043	445,875.67	418.01	0.093750
Group 1	0043778473	165,104.06	189.18	0.114582
Group 1	0043778634	218,566.12	159.37	0.072916
Group 1	0043779563	350,513.03	182.56	0.052084
Group 1	0043780466	132,666.59	152.01	0.114580
Group 1	0043780956	156,004.83	260.01	0.166668
Group 1	0043780965	212,218.57	374.04	0.176252
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781089	98,921.69	20.61	0.020835
Group 1	0043781355	160,974.36	238.11	0.147918
Group 1	0043781481	387,006.69	282.19	0.072916
Group 1	0043781760	563,301.25	762.80	0.135416
Group 1	0043781939	205,069.41	123.90	0.060419
Group 1	0043782461	293,271.20	516.89	0.176250
Group 1	0043782557	333,276.31	277.73	0.083333
Group 1	0043782594	142,606.09	103.98	0.072914
Group 1	0043782631	431,076.44	404.13	0.093749
Group 1	0043782785	373,501.91	622.50	0.166666
Group 1	0043783003	486,292.00	1,060.10	0.217997
Group 1	0043783174	663,219.50	1,197.49	0.180557
Group 1	0043783379	159,079.15	198.85	0.125001
Group 1	0043784458	194,830.91	129.84	0.066642
Group 1	0043784924	280,100.34	437.66	0.156251
Group 1	0043785240	445,686.20	324.98	0.072917
Group 1	0043786176	260,604.07	298.61	0.114584
Group 1	0043788068	230,526.33	264.14	0.114581
Group 1	0043789927	970,904.95	1,517.04	0.156250
Group 1	0043790258	225,141.33	304.88	0.135417
Group 1	0043790596	45,917.00	76.53	0.166670
Group 1	0043790968	216,120.02	247.64	0.114584
Group 1	0043791487	223,756.75	256.39	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043791538	177,051.48	202.87	0.114582
Group 1	0043791539	224,278.04	256.99	0.114585
Group 1	0043791637	428,764.25	491.29	0.114583
Group 1	0043792284	219,177.47	319.63	0.145832
Group 1	0043793126	158,821.77	50.04	0.031507
Group 1	0043793312	491,929.78	324.13	0.065889
Group 1	0043793703	477,123.86	447.30	0.093749
Group 1	0043793732	176,002.69	293.34	0.166668
Group 1	0043794105	404,701.94	168.63	0.041668
Group 1	0043794181	289,608.62	452.51	0.156249
Group 1	0043794587	611,341.37	827.86	0.135417
Group 1	0043794733	298,180.62	465.91	0.156251
Group 1	0043795102	127,455.69	132.77	0.104170
Group 1	0043796276	207,929.36	324.89	0.156250
Group 1	0043797123	278,087.25	260.71	0.093751
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798623	112,289.21	175.45	0.156248
Group 1	0043798654	769,233.26	1,201.93	0.156250
Group 1	0043800131	104,494.24	141.50	0.135414
Group 1	0043800581	367,785.64	341.73	0.092916
Group 1	0043801398	412,998.40	688.33	0.166667
Group 1	0043801646	123,148.24	89.80	0.072920
Group 1	0043802190	433,266.55	406.19	0.093751
Group 1	0043803568	149,468.88	155.70	0.104169
Group 1	0043803616	169,436.08	105.90	0.062501
Group 1	0043804232	313,366.79	351.88	0.112290
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	260,498.22	379.89	0.145832
Group 1	0043804873	207,940.28	194.94	0.093748
Group 1	0043805962	92,333.26	105.80	0.114585
Group 1	0043806018	334,085.23	174.00	0.052083
Group 1	0043806483	82,028.57	67.67	0.082496
Group 1	0043807086	171,816.49	178.98	0.104169
Group 1	0043807423	241,280.82	175.93	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043807864	480,396.09	900.74	0.187499
Group 1	0043807946	265,362.77	304.06	0.114583
Group 1	0043808710	356,691.63	260.09	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	382,719.05	637.87	0.166668
Group 1	0043809028	405,210.01	464.30	0.114583
Group 1	0043809932	145,233.80	181.54	0.124998
Group 2	0043810044	338,599.92	176.35	0.052082
Group 2	0043810102	54,325.01	39.61	0.072913
Group 2	0043810251	367,602.95	76.58	0.020832
Group 2	0043810453	201,295.42	314.52	0.156248
Group 2	0043810574	321,241.77	133.85	0.041666
Group 2	0043810662	272,865.00	227.39	0.083334
Group 2	0043811403	241,384.31	224.29	0.092918
Group 2	0043811525	496,955.52	517.66	0.104166
Group 2	0043811782	251,986.75	314.98	0.124999
Group 2	0043811806	57,748.10	29.97	0.051898
Group 2	0043811815	83,920.69	79.94	0.095257
Group 2	0043811841	275,825.62	221.02	0.080130
Group 2	0043811939	72,691.29	22.72	0.031255
Group 2	0043812652	320,698.02	400.87	0.124999
Group 2	0043812680	345,629.25	432.04	0.125001
Group 2	0043812792	162,337.13	169.10	0.104166
Group 2	0043813033	75,193.31	101.82	0.135411
Group 2	0043813555	345,308.56	227.25	0.065811
Group 2	0043813782	133,920.50	147.96	0.110483
Group 2	0043813786	192,421.38	320.70	0.166665
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814293	281,316.98	5.10	0.001813
Group 2	0043814648	65,791.36	48.39	0.073551
Group 2	0043814923	311,423.84	23.29	0.007479
Group 2	0043815617	274,197.90	254.78	0.092918
Group 2	0043816083	229,740.09	107.98	0.047001
Group 2	0043817320	292,606.15	325.57	0.111266

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043817615	251,638.25	340.76	0.135417
Group 2	0043817628	341,626.20	391.45	0.114584
Group 2	0043817703	143,238.50	119.37	0.083337
Group 2	0043818005	273,296.50	341.62	0.125000
Group 2	0043818038	151,151.02	53.70	0.035527
Group 2	0043818101	60,614.30	88.40	0.145840
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	122,807.50	153.51	0.125001
Group 2	0043818399	208,756.42	196.39	0.094076
Group 2	0043818443	33,348.05	18.48	0.055416
Group 2	0043818638	135,310.10	155.04	0.114581
Group 2	0043818784	347,774.37	519.42	0.149355
Group 2	0043818878	379,027.14	434.30	0.114583
Group 2	0043819497	228,894.55	316.64	0.138334
Group 2	0043819932	350,137.21	291.78	0.083333
Group 2	0043819994	189,157.31	137.93	0.072918
Group 2	0043820331	156,796.06	81.66	0.052080
Group 2	0043820355	67,165.93	27.99	0.041673
Group 2	0043820372	366,233.80	457.79	0.124999
Group 2	0043820387	216,674.23	22.57	0.010417
Group 2	0043820611	161,300.15	319.24	0.197917
Group 2	0043820657	120,144.16	212.76	0.177087
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820681	352,913.93	330.86	0.093751
Group 2	0043820837	84,092.82	70.08	0.083336
Group 2	0043820847	168,424.61	122.81	0.072917
Group 2	0043820917	167,068.10	156.63	0.093752
Group 2	0043821023	208,718.85	282.64	0.135417
Group 2	0043821135	177,130.48	202.96	0.114582
Group 2	0043821488	249,336.79	285.70	0.114584
Group 2	0043821705	320,001.81	366.67	0.114584
Group 2	0043822060	368,650.37	114.68	0.031108
Group 2	0043822413	217,527.50	249.25	0.114583
Group 2	0043822458	328,104.24	61.34	0.018695

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822800	163,729.26	153.50	0.093752
Group 2	0043822869	88,268.04	119.53	0.135417
Group 2	0043823269	330,311.24	53.89	0.016315
Group 2	0043823297	582,946.37	728.68	0.124999
Group 2	0043823352	344,318.83	502.13	0.145833
Group 2	0043824039	155,220.68	194.03	0.125003
Group 2	0043824046	180,988.39	301.65	0.166668
Group 2	0043824515	45,226.67	61.24	0.135407
Group 2	0043825098	274,208.21	48.56	0.017709
Group 2	0043825176	178,520.88	299.85	0.167964
Group 2	0043825279	223,368.43	23.87	0.010686
Group 2	0043825287	342,334.34	82.74	0.024169
Group 2	0043825438	142,280.83	163.03	0.114583
Group 2	0043825446	237,324.06	98.89	0.041669
Group 2	0043825485	121,308.03	15.76	0.012992
Group 2	0043825510	201,554.13	83.98	0.041666
Group 2	0043825631	60,295.27	75.37	0.125002
Group 2	0043825634	229,566.20	308.30	0.134297
Group 2	0043826034	241,445.09	276.66	0.114585
Group 2	0043826207	396,429.62	289.06	0.072916
Group 2	0043826271	362,511.14	92.47	0.025508
Group 2	0043826535	332,059.08	554.75	0.167064
Group 2	0043826576	227,763.46	142.61	0.062613
Group 2	0043826580	261,365.93	490.06	0.187500
Group 2	0043826648	94,925.62	98.83	0.104113
Group 2	0043827245	188,409.24	98.13	0.052083
Group 2	0043827505	238,939.59	45.50	0.019042
Group 2	0043827637	261,838.22	27.27	0.010415
Group 2	0043827787	113,674.32	82.89	0.072919
Group 2	0043827802	421,388.94	614.53	0.145834
Group 2	0043827804	280,513.83	379.86	0.135416
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	170,332.95	399.47	0.234523
Group 2	0043828289	237,775.65	272.45	0.114583

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828648	549,090.82	800.76	0.145834
Group 2	0043828910	408,222.01	308.53	0.075579
Group 2	0043829112	339,687.37	566.15	0.166668
Group 2	0043829651	356,441.50	445.55	0.124999
Group 2	0043830008	188,212.99	271.29	0.144140
Group 2	0043830057	61,500.39	25.63	0.041675
Group 2	0043830267	322,254.55	201.41	0.062500
Group 2	0043830309	118,817.27	65.13	0.054815
Group 2	0043830410	308,113.23	286.29	0.092917
Group 2	0043830477	269,926.16	394.47	0.146140
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830697	429,870.54	183.96	0.042794
Group 2	0043830983	324,798.95	731.88	0.225333
Group 2	0043830994	336,181.75	676.16	0.201129
Group 2	0043831029	557,099.96	928.50	0.166667
Group 2	0043831073	344,209.78	378.92	0.110084
Group 2	0043831210	238,422.95	21.33	0.008946
Group 2	0043831472	214,424.50	198.42	0.092536
Group 2	0043831806	131,733.04	123.50	0.093750
Group 2	0043832066	155,546.15	95.28	0.061255
Group 2	0043832263	274,945.60	216.51	0.078746
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	231,593.09	144.75	0.062502
Group 2	0043832345	419,857.35	758.58	0.180676
Group 2	0043832701	212,104.58	154.66	0.072917
Group 2	0043832851	423,957.57	397.46	0.093750
Group 2	0043832864	122,231.01	229.18	0.187497
Group 2	0043832918	143,255.14	253.68	0.177083
Group 2	0043833007	132,614.36	160.79	0.121246
Group 2	0043833297	225,155.13	445.62	0.197917
Group 2	0043833611	81,469.28	42.43	0.052081
Group 2	0043833703	280,685.24	129.24	0.046044
Group 2	0043834118	136,060.09	56.84	0.041776
Group 2	0043834295	206,932.09	194.00	0.093751

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Modification Loss Detail

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Group 2	0043834405	186,954.59	58.42	0.031248
Group 2	0043834485	486,615.52	658.96	0.135417
Group 2	0043834759	178,427.68	204.45	0.114584
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	217,282.90	384.77	0.177083
Group 2	0043834944	170,151.02	177.24	0.104166
Group 2	0043835038	234,321.64	366.13	0.156251
Group 2	0043835151	397,428.47	496.79	0.125001
Group 2	0043835181	299,541.91	187.21	0.062499
Group 2	0043835305	264,954.99	193.20	0.072918
Group 2	0043835359	353,136.69	514.99	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	75,505.67	110.11	0.145830
Group 2	0043836074	86,686.57	120.32	0.138799
Group 2	0043836090	68,381.61	43.80	0.064052
Group 2	0043836143	471,143.52	1,438.49	0.305319
Group 2	0043836349	176,906.75	320.55	0.181197
Group 2	0043836552	170,075.62	35.43	0.020832
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	122,293.94	165.61	0.135420
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	316,708.51	78.65	0.024834
Group 2	0043837233	433,057.63	496.21	0.114583
Group 2	0043837618	117,542.59	208.15	0.177085
Group 2	0043837686	397,433.37	496.79	0.125000
Group 2	0043837742	159,643.77	349.22	0.218750
Group 2	0043837815	274,048.26	502.69	0.183431
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	427,158.88	578.44	0.135416
Group 2	0043838810	209,209.53	305.10	0.145835
Group 2	0043838891	333,817.10	312.55	0.093629
Group 2	0043838925	192,417.67	123.56	0.064214
Group 2	0043839629	328,309.38	273.59	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840095	239,880.04	199.90	0.083333
Group 2	0043840157	283,267.29	442.61	0.156252
Group 2	0043840199	434,900.72	770.14	0.177084
Group 2	0043840534	103,945.96	21.66	0.020838
Group 2	0043840550	298,176.76	217.42	0.072916
Group 2	0043840884	236,897.83	271.45	0.114585
Group 2	0043840986	300,886.76	376.11	0.125001
Group 2	0043841036	215,760.37	202.28	0.093752
Group 2	0043841424	368,848.76	93.23	0.025276
Group 2	0043841869	160,577.63	167.27	0.104168
Group 2	0043841923	140,071.09	87.54	0.062497
Group 2	0043841961	139,392.46	101.64	0.072916
Group 2	0043842399	389,918.04	113.90	0.029211
Group 2	0043842635	220,171.13	298.15	0.135417
Group 2	0043842691	292,999.13	154.06	0.052580
Group 2	0043842714	135,629.59	113.02	0.083330
Group 2	0043842734	273,232.16	153.04	0.056011
Group 2	0043842784	241,737.45	364.32	0.150709
Group 2	0043842919	241,828.93	50.38	0.020833
Group 2	0043843191	220,624.35	45.96	0.020832
Group 2	0043843296	408,516.47	680.28	0.166524
Group 2	0043843425	153,885.08	112.21	0.072918
Group 2	0043843491	184,175.81	153.48	0.083333
Group 2	0043843776	315,645.64	361.68	0.114584
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	413,946.89	301.84	0.072918
Group 2	0043844351	369,610.33	462.01	0.124999
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	381,871.40	278.45	0.072917
Group 2	0043844635	276,448.62	329.43	0.119165
Group 2	0043844687	125,874.08	95.36	0.075758
Group 2	0043844901	298,264.90	142.48	0.047770
Group 2	0043844934	279,364.09	378.31	0.135418
Group 2	0043845043	169,696.18	353.53	0.208331

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Modification Loss Detail

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Group 2	0043845098	351,785.94	403.09	0.114584
Group 2	0043845163	226,249.89	39.39	0.017410
Group 2	0043845191	371,743.82	503.40	0.135416
Group 2	0043845908	572,088.99	31.75	0.005550
Group 2	0043846610	295,027.85	184.39	0.062499
Group 2	0043846727	202,943.03	253.68	0.125001
Group 2	0043846764	442,597.70	366.67	0.082845
Group 2	0043846785	318,826.11	498.17	0.156251
Group 2	0043846856	101,219.91	18.43	0.018208
Group 2	0043846913	183,451.41	40.63	0.022148
Group 2	0043847345	166,315.43	80.82	0.048594
Group 2	0043847434	201,941.68	92.27	0.045691
Group 2	0043847472	225,159.63	281.45	0.125000
Group 2	0043847635	222,685.65	255.16	0.114583
Group 2	0043848445	231,708.42	72.41	0.031250
Group 2	0043848491	282,500.98	548.72	0.194236
Group 2	0043848608	402,330.57	181.88	0.045207
Group 2	0043848927	213,689.30	47.04	0.022013
Group 2	0043848946	289,568.08	211.14	0.072915
Group 2	0043849048	298,913.67	373.64	0.124999
Group 2	0043849270	232,478.12	54.25	0.023336
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	166,236.61	164.95	0.099226
Group 2	0043849984	55,484.32	13.79	0.024854
Group 2	0043850534	430,976.94	583.61	0.135416
Group 2	0043851029	222,544.91	236.45	0.106248
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851582	719,009.84	730.79	0.101638
Group 2	0043851625	216,109.32	202.60	0.093749
Group 2	0043851792	106,084.95	78.38	0.073884
Group 2	0043852384	334,207.82	348.13	0.104166
Group 2	0043852465	114,202.52	69.19	0.060585
Group 2	0043852493	262,031.27	245.65	0.093748
Group 2	0043852910	407,073.01	593.65	0.145834

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Modification Loss Detail

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Group 2	0043853072	365,978.78	250.91	0.068559
Group 2	0043853250	138,776.72	202.38	0.145831
Group 2	0043853690	252,854.02	263.39	0.104167
Group 2	0043853744	256,143.92	320.18	0.125000
Group 2	0043853813	252,192.12	157.62	0.062500
Group 2	0043854538	406,526.63	273.74	0.067336
Group 2	0043854594	420,798.50	155.67	0.036994
Group 2	0043854633	241,776.85	75.56	0.031252
Group 2	0043854730	342,023.76	391.90	0.114583
Group 2	0043855199	316,493.71	164.84	0.052083
Group 2	0043855655	175,136.65	40.40	0.023068
Group 2	0043855733	140,859.45	54.64	0.038790
Group 2	0043855917	290,689.98	272.52	0.093749
Group 2	0043856088	192,044.65	141.40	0.073629
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856611	285,858.37	297.77	0.104167
Group 2	0043857079	180,431.95	281.92	0.156247
Group 2	0043857123	237,059.65	24.69	0.010415
Group 2	0043857612	124,164.66	142.27	0.114582
Group 2	0043857750	186,043.74	38.76	0.020834
Group 2	0043857889	328,826.05	650.80	0.197916
Group 2	0043858275	294,441.92	61.34	0.020833
Group 2	0043858295	167,591.72	23.01	0.013730
Group 2	0043858379	247,977.22	254.42	0.102598
Group 2	0043858652	198,602.71	268.94	0.135416
Group 2	0043858758	279,657.05	393.50	0.140708
Group 2	0043859091	354,009.57	516.26	0.145832
Group 2	0043859262	295,159.04	4.67	0.001582
Group 2	0043859317	325,834.15	610.94	0.187500
Group 2	0043859453	387,098.42	604.84	0.156250
Group 2	0043859477	572,655.04	950.41	0.165966
Group 2	0043859698	250,205.92	390.95	0.156251
Group 2	0043860139	322,265.67	307.45	0.095403
Group 2	0043860145	378,952.58	473.69	0.125000

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Modification Loss Detail

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Group 2	0043860484	334,654.10	103.27	0.030859
Group 2	0043860503	456,824.15	593.51	0.129921
Group 2	0043860712	164,848.91	93.72	0.056852
Group 2	0043860810	428,760.67	401.96	0.093749
Group 2	0043860909	144,978.77	135.92	0.093752
Group 2	0043861008	387,964.02	199.78	0.051494
Group 2	0043861265	428,747.43	446.61	0.104166
Group 2	0043861691	118,801.95	148.50	0.124998
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	254,638.33	186.44	0.073218
Group 2	0043862024	142,519.33	178.15	0.125001
Group 2	0043862050	154,904.75	177.50	0.114587
Group 2	0043862125	328,899.74	203.03	0.061730
Group 2	0043862156	408,352.11	425.37	0.104167
Group 2	0043862174	424,315.73	309.40	0.072917
Group 2	0043862302	225,933.27	235.35	0.104168
Group 2	0043862332	173,070.87	180.28	0.104165
Group 2	0043862372	67,678.87	28.20	0.041667
Group 2	0043862402	157,314.98	86.12	0.054744
Group 2	0043862560	244,433.78	331.00	0.135415
Group 2	0043862569	125,680.01	114.36	0.090993
Group 2	0043862745	283,314.75	192.66	0.068002
Group 2	0043863009	389,250.18	162.19	0.041667
Group 2	0043863485	568,656.71	752.46	0.132322
Group 2	0043864325	50,053.25	21.75	0.043454
Group 2	0043864328	199,471.99	260.47	0.130580
Group 2	0043864416	219,431.27	297.15	0.135418
Group 2	0043864646	312,955.82	130.40	0.041667
Group 2	0043864678	369,816.87	462.27	0.125000
Group 2	0043864887	436,746.32	636.92	0.145833
Group 2	0043865091	171,363.73	142.80	0.083332
Group 2	0043865301	276,830.47	171.56	0.061973
Group 2	0043866060	288,235.95	420.34	0.145832
Group 2	0043866196	113,318.66	25.66	0.022644

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Group 2	0043866523	72,222.34	7.52	0.010412
Group 2	0043866525	188,621.96	176.83	0.093748
Group 2	0043866777	126,925.71	92.55	0.072917
Group 2	0043866972	268,260.54	419.16	0.156251
Group 2	0043867128	363,869.57	151.61	0.041666
Group 2	0043867665	155,854.57	16.23	0.010414
Group 2	0043867968	122,985.13	166.54	0.135415
Group 2	0043868265	132,006.30	137.51	0.104169
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	210,429.43	87.68	0.041667
Group 2	0043868918	411,752.52	428.91	0.104167
Group 2	0043869266	206,763.12	215.38	0.104168
Group 2	0043869417	140,000.99	72.92	0.052085
Group 2	0043869700	280,287.19	496.34	0.177083
Group 2	0043870820	340,660.10	70.97	0.020833
Group 2	0043871090	466,033.19	965.78	0.207234
Group 2	0043871323	265,743.43	249.13	0.093748
Group 2	0043871515	306,705.89	223.64	0.072917
Group 2	0043871516	412,187.27	230.94	0.056028
Group 2	0043872042	87,365.38	42.70	0.048875
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	66,056.20	103.21	0.156246
Group 2	0043872811	183,197.03	343.49	0.187498
Group 2	0043872834	591,607.26	431.38	0.072917
Group 2	0043872963	122,319.53	114.67	0.093746
Group 2	0043873126	201,922.22	147.23	0.072914
Group 2	0043873279	159,172.80	232.13	0.145835
Group 2	0043873365	195,135.05	93.01	0.047664
Group 2	0043873581	191,861.83	239.83	0.125001
Group 2	0043873736	623,744.39	779.68	0.125000
Group 2	0043874082	266,041.99	103.44	0.038881
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	161,457.41	285.91	0.177081
Group 2	0043874431	403,233.06	466.71	0.115742

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043874656	377,519.04	183.07	0.048493
Group 2	0043874740	62,803.03	104.67	0.166664
Group 2	0043874891	196,378.14	73.26	0.037306
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	375,225.45	625.38	0.166668
Group 2	0043876004	157,333.66	91.60	0.058220
Group 2	0043876037	211,406.29	315.07	0.149035
Group 2	0043876485	320,818.87	167.09	0.052082

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Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	703,954.14	7,101.95	53,252.57	7.565

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043749321	387,591.85	8,372.73	6,639.59	1.713
0043793711	161,069.94	650.00	53,275.12	33.076
0043842522	155,292.35	(1,920.78)	(6,662.14)	(4.290)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
140	22,447,867.97	979,063.86	4.362

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
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
0043754962	43,717.86	15,641.15	35.777
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
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043771012	159,027.24	13,476.80	8.475
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043783365	100,279.31	3,123.64	3.115
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)

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(13,579.53)	(12.577)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
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
0043818105	80,915.32	2,417.17	2.987

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
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)
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
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)
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	50,400.15	31.754
0043838337	231,374.80	5,419.21	2.342

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
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	1,562.64	0.628
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
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



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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	15,122.77	13.642
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
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
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269

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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
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



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	548,661.79	9,022.73	0.000 %	0	0.00	0.00	0.000 %	2	548,661.79	9,022.73	0.000 %
Group 2	1	155,292.35	(1,920.78)	(0.000 %)	0	0.00	0.00	0.000 %	1	155,292.35	(1,920.78)	(0.000 %)
Total	3	703,954.14	7,101.95	0.000 %	0	0.00	0.00	0.000 %	3	703,954.14	7,101.95	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043749321	416,000.00	3.875 %	TX	80.00	360	387,591.85	10/31/2022	8,372.73	6,639.59
Group 1	0043793711	168,000.00	4.000 %	IL	80.00	360	161,069.94	10/31/2022	650.00	53,275.12
Group 2	0043842522	162,000.00	4.500 %	WA	89.00	360	155,292.35	09/30/2022	(1,920.78)	(6,662.14)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

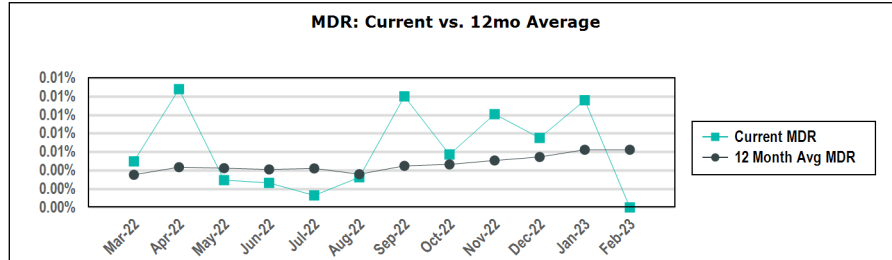
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Realized Loss Report - Collateral

Summary

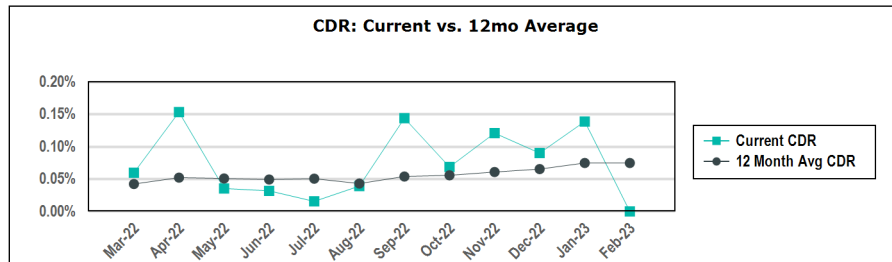
MDR

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



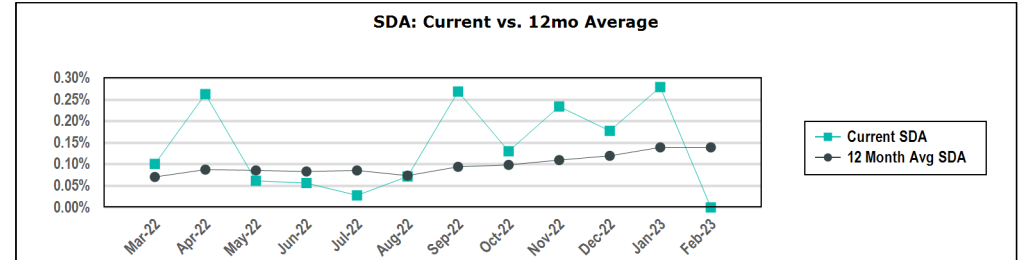
CDR

Current Month 0.000 %
 3 Month Average 0.076 %
 12 Month Average 0.075 %



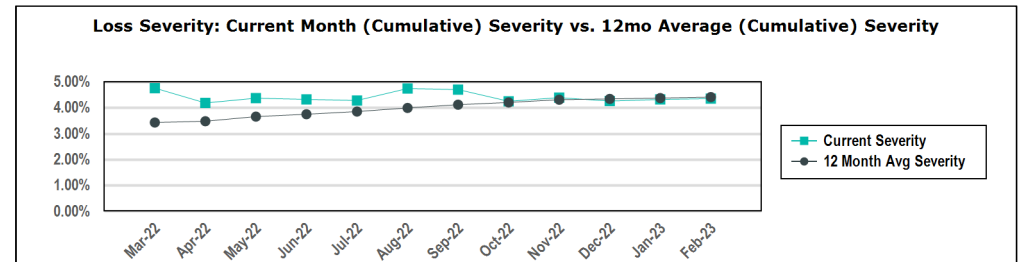
SDA

Current Month 0.000 %
 3 Month Average 0.152 %
 12 Month Average 0.139 %



Loss Severity

Current Month (Cumulative) 4.362 %
 3 Month Average (Cumulative) 4.319 %
 12 Month Average (Cumulative) 4.421 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

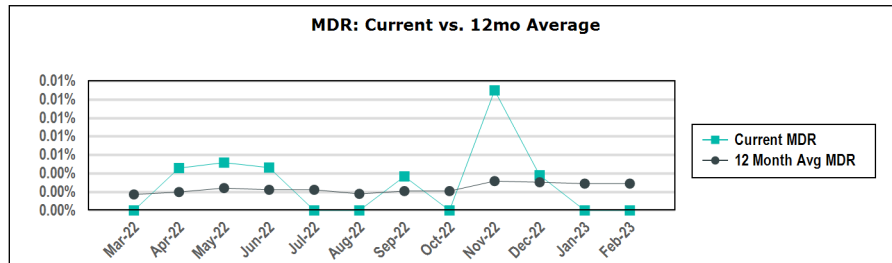
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Realized Loss Report - Collateral

Group 1

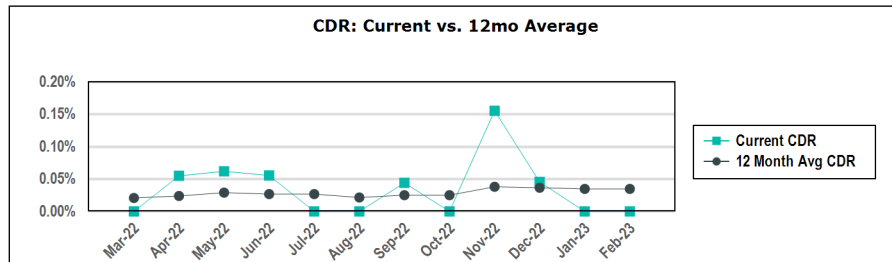
MDR

Current Month 0.000 %
 3 Month Average 0.001 %
 12 Month Average 0.003 %



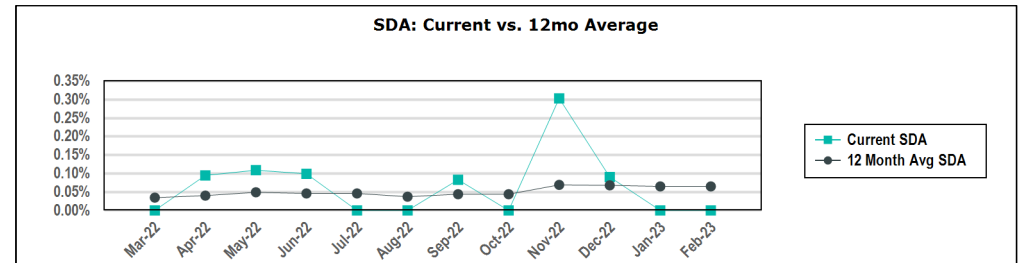
CDR

Current Month 0.000 %
 3 Month Average 0.015 %
 12 Month Average 0.035 %



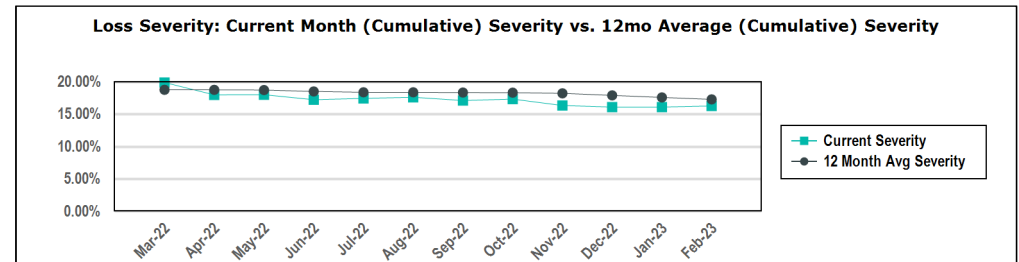
SDA

Current Month 0.000 %
 3 Month Average 0.030 %
 12 Month Average 0.065 %



Loss Severity

Current Month (Cumulative) 16.319 %
 3 Month Average (Cumulative) 16.204 %
 12 Month Average (Cumulative) 17.333 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

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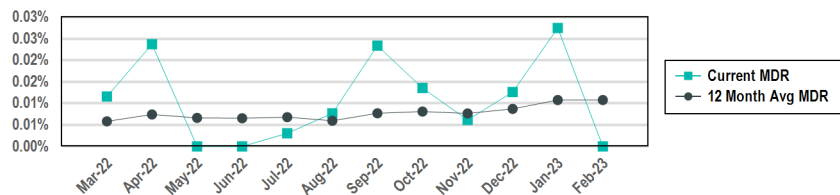
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.000 %
3 Month Average 0.013 %
12 Month Average 0.011 %

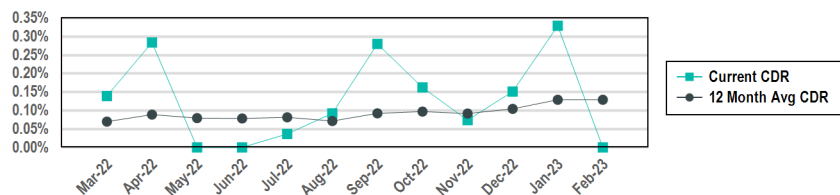
MDR: Current vs. 12mo Average



CDR

Current Month 0.000 %
3 Month Average 0.160 %
12 Month Average 0.129 %

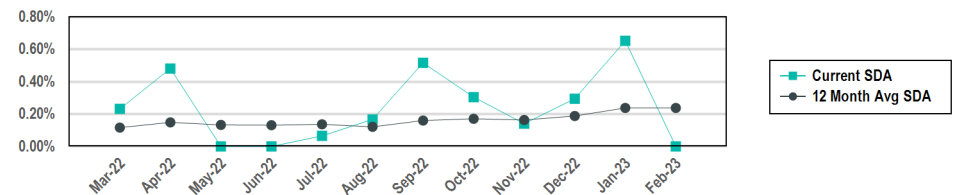
CDR: Current vs. 12mo Average



SDA

Current Month 0.000 %
3 Month Average 0.316 %
12 Month Average 0.238 %

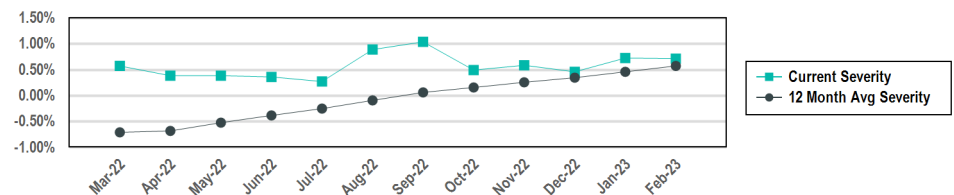
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 0.717 %
3 Month Average (Cumulative) 0.636 %
12 Month Average (Cumulative) 0.576 %

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

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Prepayment Rates

Summary

SMM

Current Month 0.547 %
 3 Month Average 0.621 %
 12 Month Average 1.300 %

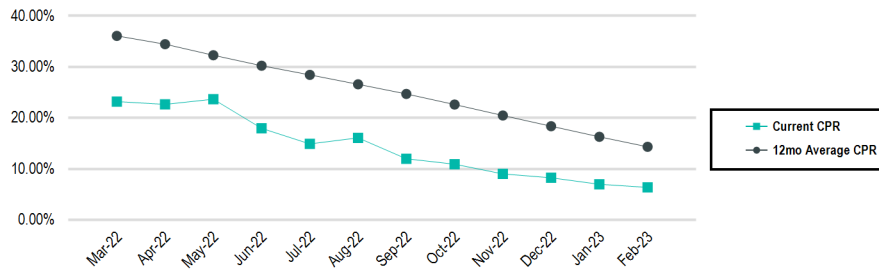
CPR

Current Month 6.368 %
 3 Month Average 7.199 %
 12 Month Average 14.326 %

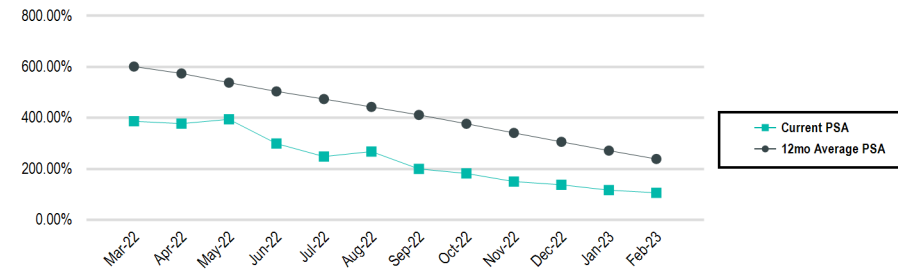
PSA

Current Month 106.135 %
 3 Month Average 119.983 %
 12 Month Average 238.772 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.499 %
 3 Month Average 0.572 %
 12 Month Average 1.168 %

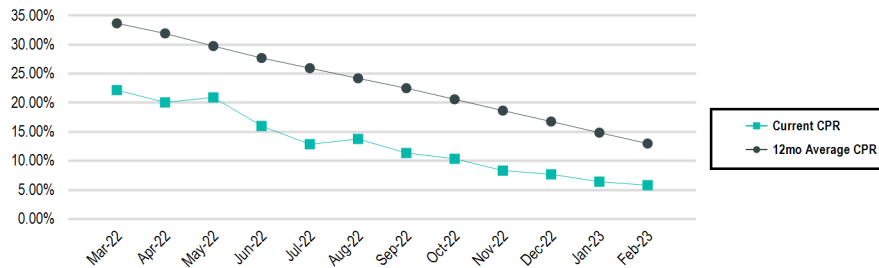
CPR

Current Month 5.823 %
 3 Month Average 6.649 %
 12 Month Average 12.992 %

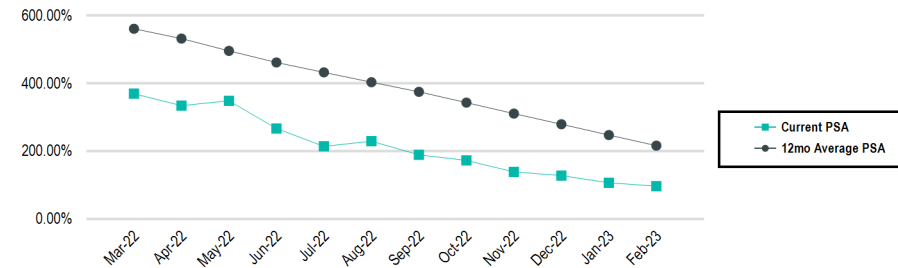
PSA

Current Month 97.057 %
 3 Month Average 110.812 %
 12 Month Average 216.537 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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Prepayment Rates

Group 2

SMM

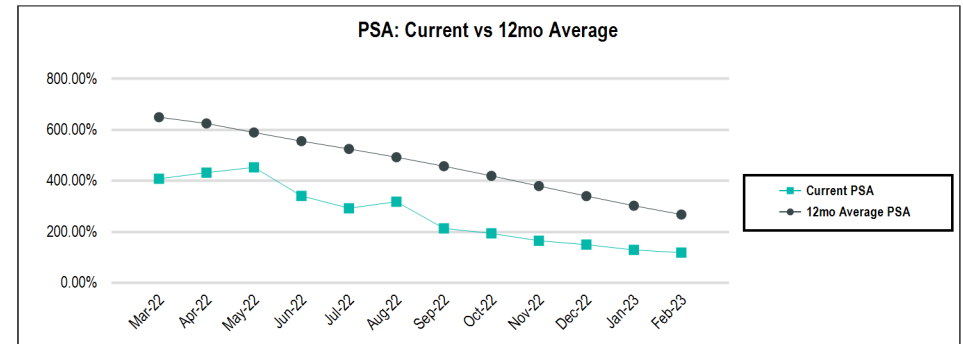
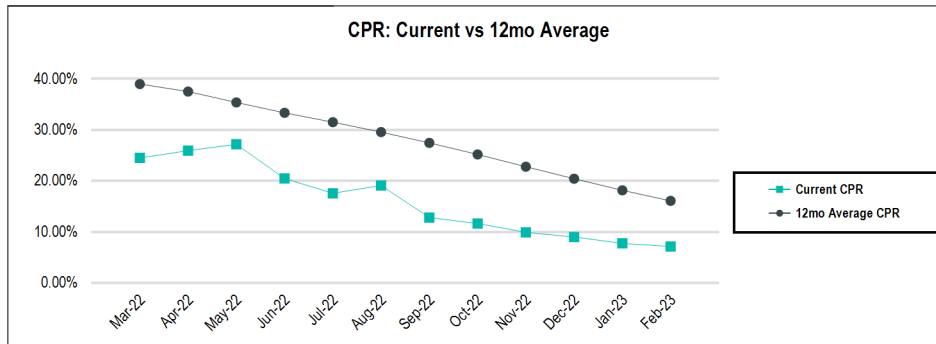
Current Month	0.613 %
3 Month Average	0.688 %
12 Month Average	1.477 %

CPR

Current Month	7.109 %
3 Month Average	7.947 %
12 Month Average	16.076 %

PSA

Current Month	118.483 %
3 Month Average	132.443 %
12 Month Average	267.937 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
183	34,207,114.68

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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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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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Connecticut Avenue Securities

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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>