

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-Dec-2022
 07-Dec-2022 9:46:43 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		11/30/2022	0.00000 %	3,851,637,376.66	0.00	33,728,868.91	0.00	3,817,908,507.76	33,728,868.91	0.00
1M-1	30711XQS6	12/23/2022	4.76614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	12/23/2022	6.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	12/23/2022	6.66614 %	13,592,691.54	80,542.92	567,219.97	0.00	13,025,471.56	647,762.89	0.00
1M-BH		11/30/2022	0.00000 %	55,872,043.55	0.00	2,331,527.87	0.00	53,540,515.68	2,331,527.87	0.00
1M-2C	30711XQV9	12/23/2022	6.66614 %	19,359,089.00	114,711.46	0.00	0.00	19,359,089.00	114,711.46	0.00
1M-CH		11/30/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	12/23/2022	6.66614 %	32,951,780.54	195,254.38	567,219.97	0.00	32,384,560.56	762,474.35	0.00
1M-2H		11/30/2022	0.00000 %	135,446,560.55	0.00	2,331,527.87	0.00	133,115,032.68	2,331,527.87	0.00
1B-1	30711XQW7	12/23/2022	8.16614 %	78,322,000.00	568,523.04	0.00	0.00	78,322,000.00	568,523.04	0.00
1B-1H		11/30/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		11/30/2022	0.00000 %	81,611,492.28	0.00	0.00	13,476.80	81,598,015.48	0.00	846,656.52
1A-I1	30711XQZ0	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	12/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	12/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	12/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	12/23/2022	1.80000 %	0.00	21,748.31	0.00	0.00	0.00	21,748.31	0.00
1B-I2	30711XRK2	12/23/2022	1.40000 %	0.00	16,915.35	0.00	0.00	0.00	16,915.35	0.00
1B-I3	30711XRM8	12/23/2022	1.00000 %	0.00	12,082.39	0.00	0.00	0.00	12,082.39	0.00
1B-I4	30711XRP1	12/23/2022	0.60000 %	0.00	7,249.44	0.00	0.00	0.00	7,249.44	0.00
1C-I1	30711XRR7	12/23/2022	1.80000 %	0.00	30,974.54	0.00	0.00	0.00	30,974.54	0.00
1C-I2	30711XRT3	12/23/2022	1.40000 %	0.00	24,091.31	0.00	0.00	0.00	24,091.31	0.00
1C-I3	30711XRV8	12/23/2022	1.00000 %	0.00	17,208.08	0.00	0.00	0.00	17,208.08	0.00
1C-I4	30711XRX4	12/23/2022	0.60000 %	0.00	10,324.85	0.00	0.00	0.00	10,324.85	0.00
1E-A1	30711XQY3	12/23/2022	4.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	12/23/2022	5.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	12/23/2022	5.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	12/23/2022	6.06614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	12/23/2022	4.86614 %	13,592,691.54	58,794.61	567,219.97	0.00	13,025,471.56	626,014.58	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:44 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	12/23/2022	5.26614 %	13,592,691.54	63,627.57	567,219.97	0.00	13,025,471.56	630,847.54	0.00
1E-B3	30711XRL0	12/23/2022	5.66614 %	13,592,691.54	68,460.53	567,219.97	0.00	13,025,471.56	635,680.50	0.00
1E-B4	30711XRN6	12/23/2022	6.06614 %	13,592,691.54	73,293.48	567,219.97	0.00	13,025,471.56	640,513.45	0.00
1E-C1	30711XRQ9	12/23/2022	4.86614 %	19,359,089.00	83,736.92	0.00	0.00	19,359,089.00	83,736.92	0.00
1E-C2	30711XRS5	12/23/2022	5.26614 %	19,359,089.00	90,620.15	0.00	0.00	19,359,089.00	90,620.15	0.00
1E-C3	30711XRU0	12/23/2022	5.66614 %	19,359,089.00	97,503.39	0.00	0.00	19,359,089.00	97,503.39	0.00
1E-C4	30711XRW6	12/23/2022	6.06614 %	19,359,089.00	104,386.62	0.00	0.00	19,359,089.00	104,386.62	0.00
1E-D1	30711XRY2	12/23/2022	4.86614 %	13,592,691.54	58,794.61	567,219.97	0.00	13,025,471.56	626,014.58	0.00
1E-D2	30711XRZ9	12/23/2022	5.26614 %	13,592,691.54	63,627.57	567,219.97	0.00	13,025,471.56	630,847.54	0.00
1E-D3	30711XSA3	12/23/2022	5.66614 %	13,592,691.54	68,460.53	567,219.97	0.00	13,025,471.56	635,680.50	0.00
1E-D4	30711XSB1	12/23/2022	6.06614 %	13,592,691.54	73,293.48	567,219.97	0.00	13,025,471.56	640,513.45	0.00
1E-D5	30711XSC9	12/23/2022	6.66614 %	13,592,691.54	80,542.92	567,219.97	0.00	13,025,471.56	647,762.89	0.00
1E-F1	30711XSD7	12/23/2022	4.86614 %	32,951,780.54	142,531.54	567,219.97	0.00	32,384,560.56	709,751.51	0.00
1E-F2	30711XSE5	12/23/2022	5.26614 %	32,951,780.54	154,247.72	567,219.97	0.00	32,384,560.56	721,467.69	0.00
1E-F3	30711XSF2	12/23/2022	5.66614 %	32,951,780.54	165,963.91	567,219.97	0.00	32,384,560.56	733,183.88	0.00
1E-F4	30711XSG0	12/23/2022	6.06614 %	32,951,780.54	177,680.10	567,219.97	0.00	32,384,560.56	744,900.07	0.00
1E-F5	30711XSH8	12/23/2022	6.66614 %	32,951,780.54	195,254.38	567,219.97	0.00	32,384,560.56	762,474.35	0.00
1X-1	30711XSJ4	12/23/2022	1.80000 %	0.00	21,748.31	0.00	0.00	0.00	21,748.31	0.00
1X-2	30711XSK1	12/23/2022	1.40000 %	0.00	16,915.35	0.00	0.00	0.00	16,915.35	0.00
1X-3	30711XSL9	12/23/2022	1.00000 %	0.00	12,082.39	0.00	0.00	0.00	12,082.39	0.00
1X-4	30711XSM7	12/23/2022	0.60000 %	0.00	7,249.44	0.00	0.00	0.00	7,249.44	0.00
1Y-1	30711XSN5	12/23/2022	1.80000 %	0.00	52,722.85	0.00	0.00	0.00	52,722.85	0.00
1Y-2	30711XSP0	12/23/2022	1.40000 %	0.00	41,006.66	0.00	0.00	0.00	41,006.66	0.00
1Y-3	30711XSQ8	12/23/2022	1.00000 %	0.00	29,290.47	0.00	0.00	0.00	29,290.47	0.00
1Y-4	30711XSR6	12/23/2022	0.60000 %	0.00	17,574.28	0.00	0.00	0.00	17,574.28	0.00
2A-H		11/30/2022	0.00000 %	2,725,536,436.59	0.00	26,628,975.29	0.00	2,698,907,461.29	26,628,975.29	0.00
2M-1	30711XSS4	12/23/2022	4.76614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	12/23/2022	6.81614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	12/23/2022	6.81614 %	14,869,339.95	90,090.22	881,201.44	0.00	13,988,138.51	971,291.66	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		11/30/2022	0.00000 %	39,822,139.79	0.00	2,359,978.80	0.00	37,462,160.99	2,359,978.80	0.00
2M-2C	30711XSV7	12/23/2022	6.81614 %	34,575,936.42	209,488.38	0.00	0.00	34,575,936.42	209,488.38	0.00
2M-CH		11/30/2022	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	12/23/2022	6.81614 %	49,445,276.37	299,578.60	881,201.44	0.00	48,564,074.93	1,180,780.04	0.00
2M-2H		11/30/2022	0.00000 %	132,421,258.37	0.00	2,359,978.80	0.00	130,061,279.57	2,359,978.80	0.00
2B-1	30711XSW5	12/23/2022	8.46614 %	73,668,000.00	554,385.42	0.00	0.00	73,668,000.00	554,385.42	0.00
2B-1H		11/30/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		11/30/2022	0.00000 %	77,451,707.32	0.00	0.00	(18,419.50)	77,470,126.83	0.00	75,638.17
2A-I1	30711XSZ8	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	12/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	12/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	12/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	12/23/2022	1.80000 %	0.00	23,790.94	0.00	0.00	0.00	23,790.94	0.00
2B-I2	30711XTK0	12/23/2022	1.40000 %	0.00	18,504.07	0.00	0.00	0.00	18,504.07	0.00
2B-I3	30711XTM6	12/23/2022	1.00000 %	0.00	13,217.19	0.00	0.00	0.00	13,217.19	0.00
2B-I4	30711XTP9	12/23/2022	0.60000 %	0.00	7,930.31	0.00	0.00	0.00	7,930.31	0.00
2C-I1	30711XTR5	12/23/2022	1.80000 %	0.00	55,321.50	0.00	0.00	0.00	55,321.50	0.00
2C-I2	30711XTT1	12/23/2022	1.40000 %	0.00	43,027.83	0.00	0.00	0.00	43,027.83	0.00
2C-I3	30711XTV6	12/23/2022	1.00000 %	0.00	30,734.17	0.00	0.00	0.00	30,734.17	0.00
2C-I4	30711XTX2	12/23/2022	0.60000 %	0.00	18,440.50	0.00	0.00	0.00	18,440.50	0.00
2E-A1	30711XSY1	12/23/2022	5.01614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	12/23/2022	5.41614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	12/23/2022	5.81614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	12/23/2022	6.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	12/23/2022	5.01614 %	14,869,339.95	66,299.28	881,201.44	0.00	13,988,138.51	947,500.72	0.00
2E-B2	30711XTJ3	12/23/2022	5.41614 %	14,869,339.95	71,586.16	881,201.44	0.00	13,988,138.51	952,787.60	0.00
2E-B3	30711XTL8	12/23/2022	5.81614 %	14,869,339.95	76,873.03	881,201.44	0.00	13,988,138.51	958,074.47	0.00
2E-B4	30711XTN4	12/23/2022	6.21614 %	14,869,339.95	82,159.91	881,201.44	0.00	13,988,138.51	963,361.35	0.00
2E-C1	30711XTQ7	12/23/2022	5.01614 %	34,575,936.42	154,166.88	0.00	0.00	34,575,936.42	154,166.88	0.00
2E-C2	30711XTS3	12/23/2022	5.41614 %	34,575,936.42	166,460.54	0.00	0.00	34,575,936.42	166,460.54	0.00
2E-C3	30711XTU8	12/23/2022	5.81614 %	34,575,936.42	178,754.21	0.00	0.00	34,575,936.42	178,754.21	0.00

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Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:45 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	12/23/2022	6.21614 %	34,575,936.42	191,047.88	0.00	0.00	34,575,936.42	191,047.88	0.00
2E-D1	30711XTY0	12/23/2022	5.01614 %	14,869,339.95	66,299.28	881,201.44	0.00	13,988,138.51	947,500.72	0.00
2E-D2	30711XTZ7	12/23/2022	5.41614 %	14,869,339.95	71,586.16	881,201.44	0.00	13,988,138.51	952,787.60	0.00
2E-D3	30711XUA0	12/23/2022	5.81614 %	14,869,339.95	76,873.03	881,201.44	0.00	13,988,138.51	958,074.47	0.00
2E-D4	30711XUB8	12/23/2022	6.21614 %	14,869,339.95	82,159.91	881,201.44	0.00	13,988,138.51	963,361.35	0.00
2E-D5	30711XUC6	12/23/2022	6.81614 %	14,869,339.95	90,090.22	881,201.44	0.00	13,988,138.51	971,291.66	0.00
2E-F1	30711XUD4	12/23/2022	5.01614 %	49,445,276.37	220,466.16	881,201.44	0.00	48,564,074.93	1,101,667.60	0.00
2E-F2	30711XUE2	12/23/2022	5.41614 %	49,445,276.37	238,046.70	881,201.44	0.00	48,564,074.93	1,119,248.14	0.00
2E-F3	30711XUF9	12/23/2022	5.81614 %	49,445,276.37	255,627.24	881,201.44	0.00	48,564,074.93	1,136,828.68	0.00
2E-F4	30711XUG7	12/23/2022	6.21614 %	49,445,276.37	273,207.79	881,201.44	0.00	48,564,074.93	1,154,409.23	0.00
2E-F5	30711XUH5	12/23/2022	6.81614 %	49,445,276.37	299,578.60	881,201.44	0.00	48,564,074.93	1,180,780.04	0.00
2X-1	30711XUJ1	12/23/2022	1.80000 %	0.00	23,790.94	0.00	0.00	0.00	23,790.94	0.00
2X-2	30711XUK8	12/23/2022	1.40000 %	0.00	18,504.07	0.00	0.00	0.00	18,504.07	0.00
2X-3	30711XUL6	12/23/2022	1.00000 %	0.00	13,217.19	0.00	0.00	0.00	13,217.19	0.00
2X-4	30711XUM4	12/23/2022	0.60000 %	0.00	7,930.31	0.00	0.00	0.00	7,930.31	0.00
2Y-1	30711XUN2	12/23/2022	1.80000 %	0.00	79,112.44	0.00	0.00	0.00	79,112.44	0.00
2Y-2	30711XUP7	12/23/2022	1.40000 %	0.00	61,531.90	0.00	0.00	0.00	61,531.90	0.00
2Y-3	30711XUQ5	12/23/2022	1.00000 %	0.00	43,951.36	0.00	0.00	0.00	43,951.36	0.00
2Y-4	30711XUR3	12/23/2022	0.60000 %	0.00	26,370.81	0.00	0.00	0.00	26,370.81	0.00
Totals				8,480,640,871.15	7,419,236.98	92,915,600.10	(4,942.70)	8,387,730,213.60	100,334,837.08	922,294.69

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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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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Dec-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,851,637,376.66	8,148,032.38	25,580,836.53	0.00	0.00	33,728,868.91	3,817,908,507.76	0.24068989	33,728,868.91
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	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.67283494	567,219.97
1M-BH	79,574,517.00	55,872,043.55	565,678.60	1,765,849.27	0.00	0.00	2,331,527.87	53,540,515.68	0.67283494	2,331,527.87
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	32,951,780.54	137,619.71	429,600.26	0.00	0.00	567,219.97	32,384,560.56	0.55761165	567,219.97
1M-2H	238,723,551.00	135,446,560.55	565,678.60	1,765,849.27	0.00	0.00	2,331,527.87	133,115,032.68	0.55761165	2,331,527.87
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	81,611,492.28	0.00	0.00	0.00	13,476.80	13,476.80	81,598,015.48	0.98973061	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	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.67283494	567,219.97
1E-B2	19,359,089.00	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.67283494	567,219.97
1E-B3	19,359,089.00	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.67283494	567,219.97

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-Dec-2022
07-Dec-2022 9:46:45 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.67283494	567,219.97
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	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.33641747	567,219.97
1E-D2	38,718,178.00	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.33641747	567,219.97
1E-D3	38,718,178.00	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.33641747	567,219.97
1E-D4	38,718,178.00	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.33641747	567,219.97
1E-D5	38,718,178.00	13,592,691.54	137,619.71	429,600.26	0.00	0.00	567,219.97	13,025,471.56	0.33641747	567,219.97
1E-F1	38,718,178.00	32,951,780.54	137,619.71	429,600.26	0.00	0.00	567,219.97	32,384,560.56	0.83641747	567,219.97
1E-F2	38,718,178.00	32,951,780.54	137,619.71	429,600.26	0.00	0.00	567,219.97	32,384,560.56	0.83641747	567,219.97
1E-F3	38,718,178.00	32,951,780.54	137,619.71	429,600.26	0.00	0.00	567,219.97	32,384,560.56	0.83641747	567,219.97
1E-F4	38,718,178.00	32,951,780.54	137,619.71	429,600.26	0.00	0.00	567,219.97	32,384,560.56	0.83641747	567,219.97
1E-F5	38,718,178.00	32,951,780.54	137,619.71	429,600.26	0.00	0.00	567,219.97	32,384,560.56	0.83641747	567,219.97
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	2,725,536,436.59	5,300,455.86	21,328,519.43	0.00	0.00	26,628,975.29	2,698,907,461.29	0.18174444	26,628,975.29
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	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.40456282	881,201.44
2M-BH	92,599,118.58	39,822,139.79	477,002.61	1,882,976.18	0.00	0.00	2,359,978.80	37,462,160.99	0.40456282	2,359,978.80
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	49,445,276.37	178,109.82	703,091.63	0.00	0.00	881,201.44	48,564,074.93	0.47009940	881,201.44

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-Dec-2022
 07-Dec-2022 9:46:46 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	132,421,258.37	477,002.61	1,882,976.18	0.00	0.00	2,359,978.80	130,061,279.57	0.47009827	2,359,978.80
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	77,451,707.32	0.00	0.00	0.00	(18,419.50)	(18,419.50)	77,470,126.83	0.99902460	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	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.40456282	881,201.44
2E-B2	34,575,936.42	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.40456282	881,201.44
2E-B3	34,575,936.42	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.40456282	881,201.44
2E-B4	34,575,936.42	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.40456282	881,201.44
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	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.20352294	881,201.44
2E-D2	68,730,033.58	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.20352294	881,201.44
2E-D3	68,730,033.58	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.20352294	881,201.44
2E-D4	68,730,033.58	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.20352294	881,201.44
2E-D5	68,730,033.58	14,869,339.95	178,109.82	703,091.63	0.00	0.00	881,201.44	13,988,138.51	0.20352294	881,201.44

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-Dec-2022
07-Dec-2022 9:46:47 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	49,445,276.37	178,109.82	703,091.63	0.00	0.00	881,201.44	48,564,074.93	0.70228141	881,201.44
2E-F2	69,151,872.83	49,445,276.37	178,109.82	703,091.63	0.00	0.00	881,201.44	48,564,074.93	0.70228141	881,201.44
2E-F3	69,151,872.83	49,445,276.37	178,109.82	703,091.63	0.00	0.00	881,201.44	48,564,074.93	0.70228141	881,201.44
2E-F4	69,151,872.83	49,445,276.37	178,109.82	703,091.63	0.00	0.00	881,201.44	48,564,074.93	0.70228141	881,201.44
2E-F5	69,151,872.83	49,445,276.37	178,109.82	703,091.63	0.00	0.00	881,201.44	48,564,074.93	0.70228141	881,201.44
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	8,480,640,871.15	20,585,523.14	72,330,077.10	0.00	(4,942.70)	92,910,657.40	8,387,730,213.60	0.24385073	92,915,600.10

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.

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-Dec-2022
07-Dec-2022 9:46:48 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	242.81624019	0.51367104	1.61267584	0.00000000	0.00000000	2.12634688	240.68989331	0.24068989	2.12634688
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	702.13487525	7.10879060	22.19114030	0.00000000	0.00000000	29.29993090	672.83494383	0.67283494	29.29993090
1M-BH	79,574,517.00	702.13487504	7.10879087	22.19114029	0.00000000	0.00000000	29.29993116	672.83494388	0.67283494	29.29993116
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	567.37829175	2.36959687	7.39704677	0.00000000	0.00000000	9.76664363	557.61164794	0.55761165	9.76664363
1M-2H	238,723,551.00	567.37829168	2.36959696	7.39704676	0.00000000	0.00000000	9.76664372	557.61164796	0.55761165	9.76664372
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	989.89407442	0.00000000	0.00000000	0.00000000	0.16346478	0.16346478	989.73060964	0.98973061	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	702.13487525	7.10879060	22.19114030	0.00000000	0.00000000	29.29993090	672.83494383	0.67283494	29.29993090
1E-B2	19,359,089.00	702.13487525	7.10879060	22.19114030	0.00000000	0.00000000	29.29993090	672.83494383	0.67283494	29.29993090
1E-B3	19,359,089.00	702.13487525	7.10879060	22.19114030	0.00000000	0.00000000	29.29993090	672.83494383	0.67283494	29.29993090

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-Dec-2022
07-Dec-2022 9:46:49 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	702.13487525	7.10879060	22.19114030	0.00000000	0.00000000	29.29993090	672.83494383	0.67283494	29.29993090
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	351.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	336.41747192	0.33641747	14.64996545
1E-D2	38,718,178.00	351.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	336.41747192	0.33641747	14.64996545
1E-D3	38,718,178.00	351.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	336.41747192	0.33641747	14.64996545
1E-D4	38,718,178.00	351.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	336.41747192	0.33641747	14.64996545
1E-D5	38,718,178.00	351.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	336.41747192	0.33641747	14.64996545
1E-F1	38,718,178.00	851.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	836.41747192	0.83641747	14.64996545
1E-F2	38,718,178.00	851.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	836.41747192	0.83641747	14.64996545
1E-F3	38,718,178.00	851.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	836.41747192	0.83641747	14.64996545
1E-F4	38,718,178.00	851.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	836.41747192	0.83641747	14.64996545
1E-F5	38,718,178.00	851.06743763	3.55439530	11.09557015	0.00000000	0.00000000	14.64996545	836.41747192	0.83641747	14.64996545
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	183.53763375	0.35693272	1.43626258	0.00000000	0.00000000	1.79319529	181.74443845	0.18174444	1.79319529
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	430.04879953	5.15126526	20.33470971	0.00000000	0.00000000	25.48597468	404.56282485	0.40456282	25.48597468
2M-BH	92,599,118.58	430.04879961	5.15126512	20.33470954	0.00000000	0.00000000	25.48597477	404.56282484	0.40456282	25.48597477
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	478.62941871	1.72409997	6.80591480	0.00000000	0.00000000	8.53001467	470.09940403	0.47009940	8.53001467

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Computershare Trust Company, N.A.
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Series 2017-C06



Distribution Date: 27-Dec-2022
07-Dec-2022 9:46:49 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	478.62826331	1.72409577	6.80589831	0.00000000	0.00000000	8.52999411	470.09826920	0.47009827	8.52999411
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	998.78706877	0.00000000	0.00000000	0.00000000	(0.23753070)	(0.23753070)	999.02459960	0.99902460	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	430.04879953	5.15126526	20.33470971	0.00000000	0.00000000	25.48597468	404.56282485	0.40456282	25.48597468
2E-B2	34,575,936.42	430.04879953	5.15126526	20.33470971	0.00000000	0.00000000	25.48597468	404.56282485	0.40456282	25.48597468
2E-B3	34,575,936.42	430.04879953	5.15126526	20.33470971	0.00000000	0.00000000	25.48597468	404.56282485	0.40456282	25.48597468
2E-B4	34,575,936.42	430.04879953	5.15126526	20.33470971	0.00000000	0.00000000	25.48597468	404.56282485	0.40456282	25.48597468
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	216.34413917	2.59144090	10.22975828	0.00000000	0.00000000	12.82119903	203.52294014	0.20352294	12.82119903
2E-D2	68,730,033.58	216.34413917	2.59144090	10.22975828	0.00000000	0.00000000	12.82119903	203.52294014	0.20352294	12.82119903
2E-D3	68,730,033.58	216.34413917	2.59144090	10.22975828	0.00000000	0.00000000	12.82119903	203.52294014	0.20352294	12.82119903
2E-D4	68,730,033.58	216.34413917	2.59144090	10.22975828	0.00000000	0.00000000	12.82119903	203.52294014	0.20352294	12.82119903
2E-D5	68,730,033.58	216.34413917	2.59144090	10.22975828	0.00000000	0.00000000	12.82119903	203.52294014	0.20352294	12.82119903

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:49 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	715.02439987	2.57563263	10.16735486	0.00000000	0.00000000	12.74298734	702.28141253	0.70228141	12.74298734
2E-F2	69,151,872.83	715.02439987	2.57563263	10.16735486	0.00000000	0.00000000	12.74298734	702.28141253	0.70228141	12.74298734
2E-F3	69,151,872.83	715.02439987	2.57563263	10.16735486	0.00000000	0.00000000	12.74298734	702.28141253	0.70228141	12.74298734
2E-F4	69,151,872.83	715.02439987	2.57563263	10.16735486	0.00000000	0.00000000	12.74298734	702.28141253	0.70228141	12.74298734
2E-F5	69,151,872.83	715.02439987	2.57563263	10.16735486	0.00000000	0.00000000	12.74298734	702.28141253	0.70228141	12.74298734
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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Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:49 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,851,637,376.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,817,908,507.76
1M-1	N/A	N/A	4.76614 %	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	6.66614 %	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	11/25/22 - 12/26/22	32	6.66614 %	13,592,691.54	80,542.92	0.00	0.00	0.00	0.00	80,542.92	0.00	13,025,471.56
1M-BH	N/A	N/A	0.00000 %	55,872,043.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	53,540,515.68
1M-2C	11/25/22 - 12/26/22	32	6.66614 %	19,359,089.00	114,711.46	0.00	0.00	0.00	0.00	114,711.46	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	11/25/22 - 12/26/22	32	6.66614 %	32,951,780.54	195,254.38	0.00	0.00	0.00	0.00	195,254.38	0.00	32,384,560.56
1M-2H	N/A	N/A	0.00000 %	135,446,560.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	133,115,032.68
1B-1	11/25/22 - 12/26/22	32	8.16614 %	78,322,000.00	568,523.04	0.00	0.00	0.00	0.00	568,523.04	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 %	81,611,492.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,598,015.48
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	11/25/22 - 12/26/22	32	1.80000 %	13,592,691.54	21,748.31	0.00	0.00	0.00	0.00	21,748.31	0.00	13,025,471.56
1B-I2	11/25/22 - 12/26/22	32	1.40000 %	13,592,691.54	16,915.35	0.00	0.00	0.00	0.00	16,915.35	0.00	13,025,471.56
1B-I3	11/25/22 - 12/26/22	32	1.00000 %	13,592,691.54	12,082.39	0.00	0.00	0.00	0.00	12,082.39	0.00	13,025,471.56
1B-I4	11/25/22 - 12/26/22	32	0.60000 %	13,592,691.54	7,249.44	0.00	0.00	0.00	0.00	7,249.44	0.00	13,025,471.56
1C-I1	11/25/22 - 12/26/22	32	1.80000 %	19,359,089.00	30,974.54	0.00	0.00	0.00	0.00	30,974.54	0.00	19,359,089.00
1C-I2	11/25/22 - 12/26/22	32	1.40000 %	19,359,089.00	24,091.31	0.00	0.00	0.00	0.00	24,091.31	0.00	19,359,089.00
1C-I3	11/25/22 - 12/26/22	32	1.00000 %	19,359,089.00	17,208.08	0.00	0.00	0.00	0.00	17,208.08	0.00	19,359,089.00
1C-I4	11/25/22 - 12/26/22	32	0.60000 %	19,359,089.00	10,324.85	0.00	0.00	0.00	0.00	10,324.85	0.00	19,359,089.00
1E-A1	N/A	N/A	4.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.06614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	11/25/22 - 12/26/22	32	4.86614 %	13,592,691.54	58,794.61	0.00	0.00	0.00	0.00	58,794.61	0.00	13,025,471.56
1E-B2	11/25/22 - 12/26/22	32	5.26614 %	13,592,691.54	63,627.57	0.00	0.00	0.00	0.00	63,627.57	0.00	13,025,471.56

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-Dec-2022
07-Dec-2022 9:46:49 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	11/25/22 - 12/26/22	32	5.66614 %	13,592,691.54	68,460.53	0.00	0.00	0.00	0.00	68,460.53	0.00	13,025,471.56
1E-B4	11/25/22 - 12/26/22	32	6.06614 %	13,592,691.54	73,293.48	0.00	0.00	0.00	0.00	73,293.48	0.00	13,025,471.56
1E-C1	11/25/22 - 12/26/22	32	4.86614 %	19,359,089.00	83,736.92	0.00	0.00	0.00	0.00	83,736.92	0.00	19,359,089.00
1E-C2	11/25/22 - 12/26/22	32	5.26614 %	19,359,089.00	90,620.15	0.00	0.00	0.00	0.00	90,620.15	0.00	19,359,089.00
1E-C3	11/25/22 - 12/26/22	32	5.66614 %	19,359,089.00	97,503.39	0.00	0.00	0.00	0.00	97,503.39	0.00	19,359,089.00
1E-C4	11/25/22 - 12/26/22	32	6.06614 %	19,359,089.00	104,386.62	0.00	0.00	0.00	0.00	104,386.62	0.00	19,359,089.00
1E-D1	11/25/22 - 12/26/22	32	4.86614 %	13,592,691.54	58,794.61	0.00	0.00	0.00	0.00	58,794.61	0.00	13,025,471.56
1E-D2	11/25/22 - 12/26/22	32	5.26614 %	13,592,691.54	63,627.57	0.00	0.00	0.00	0.00	63,627.57	0.00	13,025,471.56
1E-D3	11/25/22 - 12/26/22	32	5.66614 %	13,592,691.54	68,460.53	0.00	0.00	0.00	0.00	68,460.53	0.00	13,025,471.56
1E-D4	11/25/22 - 12/26/22	32	6.06614 %	13,592,691.54	73,293.48	0.00	0.00	0.00	0.00	73,293.48	0.00	13,025,471.56
1E-D5	11/25/22 - 12/26/22	32	6.66614 %	13,592,691.54	80,542.92	0.00	0.00	0.00	0.00	80,542.92	0.00	13,025,471.56
1E-F1	11/25/22 - 12/26/22	32	4.86614 %	32,951,780.54	142,531.54	0.00	0.00	0.00	0.00	142,531.54	0.00	32,384,560.56
1E-F2	11/25/22 - 12/26/22	32	5.26614 %	32,951,780.54	154,247.72	0.00	0.00	0.00	0.00	154,247.72	0.00	32,384,560.56
1E-F3	11/25/22 - 12/26/22	32	5.66614 %	32,951,780.54	165,963.91	0.00	0.00	0.00	0.00	165,963.91	0.00	32,384,560.56
1E-F4	11/25/22 - 12/26/22	32	6.06614 %	32,951,780.54	177,680.10	0.00	0.00	0.00	0.00	177,680.10	0.00	32,384,560.56
1E-F5	11/25/22 - 12/26/22	32	6.66614 %	32,951,780.54	195,254.38	0.00	0.00	0.00	0.00	195,254.38	0.00	32,384,560.56
1X-1	11/25/22 - 12/26/22	32	1.80000 %	13,592,691.54	21,748.31	0.00	0.00	0.00	0.00	21,748.31	0.00	13,025,471.56
1X-2	11/25/22 - 12/26/22	32	1.40000 %	13,592,691.54	16,915.35	0.00	0.00	0.00	0.00	16,915.35	0.00	13,025,471.56
1X-3	11/25/22 - 12/26/22	32	1.00000 %	13,592,691.54	12,082.39	0.00	0.00	0.00	0.00	12,082.39	0.00	13,025,471.56
1X-4	11/25/22 - 12/26/22	32	0.60000 %	13,592,691.54	7,249.44	0.00	0.00	0.00	0.00	7,249.44	0.00	13,025,471.56
1Y-1	11/25/22 - 12/26/22	32	1.80000 %	32,951,780.54	52,722.85	0.00	0.00	0.00	0.00	52,722.85	0.00	32,384,560.56
1Y-2	11/25/22 - 12/26/22	32	1.40000 %	32,951,780.54	41,006.66	0.00	0.00	0.00	0.00	41,006.66	0.00	32,384,560.56
1Y-3	11/25/22 - 12/26/22	32	1.00000 %	32,951,780.54	29,290.47	0.00	0.00	0.00	0.00	29,290.47	0.00	32,384,560.56
1Y-4	11/25/22 - 12/26/22	32	0.60000 %	32,951,780.54	17,574.28	0.00	0.00	0.00	0.00	17,574.28	0.00	32,384,560.56
2A-H	N/A	N/A	0.00000 %	2,725,536,436.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,698,907,461.29
2M-1	N/A	N/A	4.76614 %	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	6.81614 %	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	11/25/22 - 12/26/22	32	6.81614 %	14,869,339.95	90,090.22	0.00	0.00	0.00	0.00	90,090.22	0.00	13,988,138.51
2M-BH	N/A	N/A	0.00000 %	39,822,139.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	37,462,160.99
2M-2C	11/25/22 - 12/26/22	32	6.81614 %	34,575,936.42	209,488.38	0.00	0.00	0.00	0.00	209,488.38	0.00	34,575,936.42

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:49 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	11/25/22 - 12/26/22	32	6.81614 %	49,445,276.37	299,578.60	0.00	0.00	0.00	0.00	299,578.60	0.00	48,564,074.93
2M-2H	N/A	N/A	0.00000 %	132,421,258.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,061,279.57
2B-1	11/25/22 - 12/26/22	32	8.46614 %	73,668,000.00	554,385.42	0.00	0.00	0.00	0.00	554,385.42	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,451,707.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,470,126.83
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	11/25/22 - 12/26/22	32	1.80000 %	14,869,339.95	23,790.94	0.00	0.00	0.00	0.00	23,790.94	0.00	13,988,138.51
2B-I2	11/25/22 - 12/26/22	32	1.40000 %	14,869,339.95	18,504.07	0.00	0.00	0.00	0.00	18,504.07	0.00	13,988,138.51
2B-I3	11/25/22 - 12/26/22	32	1.00000 %	14,869,339.95	13,217.19	0.00	0.00	0.00	0.00	13,217.19	0.00	13,988,138.51
2B-I4	11/25/22 - 12/26/22	32	0.60000 %	14,869,339.95	7,930.31	0.00	0.00	0.00	0.00	7,930.31	0.00	13,988,138.51
2C-I1	11/25/22 - 12/26/22	32	1.80000 %	34,575,936.42	55,321.50	0.00	0.00	0.00	0.00	55,321.50	0.00	34,575,936.42
2C-I2	11/25/22 - 12/26/22	32	1.40000 %	34,575,936.42	43,027.83	0.00	0.00	0.00	0.00	43,027.83	0.00	34,575,936.42
2C-I3	11/25/22 - 12/26/22	32	1.00000 %	34,575,936.42	30,734.17	0.00	0.00	0.00	0.00	30,734.17	0.00	34,575,936.42
2C-I4	11/25/22 - 12/26/22	32	0.60000 %	34,575,936.42	18,440.50	0.00	0.00	0.00	0.00	18,440.50	0.00	34,575,936.42
2E-A1	N/A	N/A	5.01614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.41614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.81614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/25/22 - 12/26/22	32	5.01614 %	14,869,339.95	66,299.28	0.00	0.00	0.00	0.00	66,299.28	0.00	13,988,138.51
2E-B2	11/25/22 - 12/26/22	32	5.41614 %	14,869,339.95	71,586.16	0.00	0.00	0.00	0.00	71,586.16	0.00	13,988,138.51
2E-B3	11/25/22 - 12/26/22	32	5.81614 %	14,869,339.95	76,873.03	0.00	0.00	0.00	0.00	76,873.03	0.00	13,988,138.51
2E-B4	11/25/22 - 12/26/22	32	6.21614 %	14,869,339.95	82,159.91	0.00	0.00	0.00	0.00	82,159.91	0.00	13,988,138.51
2E-C1	11/25/22 - 12/26/22	32	5.01614 %	34,575,936.42	154,166.88	0.00	0.00	0.00	0.00	154,166.88	0.00	34,575,936.42
2E-C2	11/25/22 - 12/26/22	32	5.41614 %	34,575,936.42	166,460.54	0.00	0.00	0.00	0.00	166,460.54	0.00	34,575,936.42
2E-C3	11/25/22 - 12/26/22	32	5.81614 %	34,575,936.42	178,754.21	0.00	0.00	0.00	0.00	178,754.21	0.00	34,575,936.42
2E-C4	11/25/22 - 12/26/22	32	6.21614 %	34,575,936.42	191,047.88	0.00	0.00	0.00	0.00	191,047.88	0.00	34,575,936.42
2E-D1	11/25/22 - 12/26/22	32	5.01614 %	14,869,339.95	66,299.28	0.00	0.00	0.00	0.00	66,299.28	0.00	13,988,138.51
2E-D2	11/25/22 - 12/26/22	32	5.41614 %	14,869,339.95	71,586.16	0.00	0.00	0.00	0.00	71,586.16	0.00	13,988,138.51

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 Computershare Trust Company, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:49 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	11/25/22 - 12/26/22	32	5.81614 %	14,869,339.95	76,873.03	0.00	0.00	0.00	0.00	76,873.03	0.00	13,988,138.51
2E-D4	11/25/22 - 12/26/22	32	6.21614 %	14,869,339.95	82,159.91	0.00	0.00	0.00	0.00	82,159.91	0.00	13,988,138.51
2E-D5	11/25/22 - 12/26/22	32	6.81614 %	14,869,339.95	90,090.22	0.00	0.00	0.00	0.00	90,090.22	0.00	13,988,138.51
2E-F1	11/25/22 - 12/26/22	32	5.01614 %	49,445,276.37	220,466.16	0.00	0.00	0.00	0.00	220,466.16	0.00	48,564,074.93
2E-F2	11/25/22 - 12/26/22	32	5.41614 %	49,445,276.37	238,046.70	0.00	0.00	0.00	0.00	238,046.70	0.00	48,564,074.93
2E-F3	11/25/22 - 12/26/22	32	5.81614 %	49,445,276.37	255,627.24	0.00	0.00	0.00	0.00	255,627.24	0.00	48,564,074.93
2E-F4	11/25/22 - 12/26/22	32	6.21614 %	49,445,276.37	273,207.79	0.00	0.00	0.00	0.00	273,207.79	0.00	48,564,074.93
2E-F5	11/25/22 - 12/26/22	32	6.81614 %	49,445,276.37	299,578.60	0.00	0.00	0.00	0.00	299,578.60	0.00	48,564,074.93
2X-1	11/25/22 - 12/26/22	32	1.80000 %	14,869,339.95	23,790.94	0.00	0.00	0.00	0.00	23,790.94	0.00	13,988,138.51
2X-2	11/25/22 - 12/26/22	32	1.40000 %	14,869,339.95	18,504.07	0.00	0.00	0.00	0.00	18,504.07	0.00	13,988,138.51
2X-3	11/25/22 - 12/26/22	32	1.00000 %	14,869,339.95	13,217.19	0.00	0.00	0.00	0.00	13,217.19	0.00	13,988,138.51
2X-4	11/25/22 - 12/26/22	32	0.60000 %	14,869,339.95	7,930.31	0.00	0.00	0.00	0.00	7,930.31	0.00	13,988,138.51
2Y-1	11/25/22 - 12/26/22	32	1.80000 %	49,445,276.36	79,112.44	0.00	0.00	0.00	0.00	79,112.44	0.00	48,564,074.92
2Y-2	11/25/22 - 12/26/22	32	1.40000 %	49,445,276.36	61,531.90	0.00	0.00	0.00	0.00	61,531.90	0.00	48,564,074.92
2Y-3	11/25/22 - 12/26/22	32	1.00000 %	49,445,276.36	43,951.36	0.00	0.00	0.00	0.00	43,951.36	0.00	48,564,074.92
2Y-4	11/25/22 - 12/26/22	32	0.60000 %	49,445,276.36	26,370.81	0.00	0.00	0.00	0.00	26,370.81	0.00	48,564,074.92
Totals					7,419,236.98	0.00	0.00	0.00	0.00	7,419,236.98	0.00	

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

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Series 2017-C06



Distribution Date: 27-Dec-2022
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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 %	242.81624019	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	240.68989331
1M-1	156,644,000.00	4.76614 %	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	6.66614 %	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	6.66614 %	702.13487525	4.16047057	0.00000000	0.00000000	0.00000000	0.00000000	4.16047057	0.00000000	672.83494383
1M-BH	79,574,517.00	0.00000 %	702.13487504	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	672.83494388
1M-2C	19,359,089.00	6.66614 %	1000.00000000	5.92545755	0.00000000	0.00000000	0.00000000	0.00000000	5.92545755	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	6.66614 %	567.37829175	3.36197604	0.00000000	0.00000000	0.00000000	0.00000000	3.36197604	0.00000000	557.61164794
1M-2H	238,723,551.00	0.00000 %	567.37829168	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	557.61164796
1B-1	78,322,000.00	8.16614 %	1000.00000000	7.25879114	0.00000000	0.00000000	0.00000000	0.00000000	7.25879114	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 %	989.89407442	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.73060964
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 %	702.13487525	1.12341598	0.00000000	0.00000000	0.00000000	0.00000000	1.12341598	0.00000000	672.83494383
1B-I2	0.00	1.40000 %	702.13487525	0.87376787	0.00000000	0.00000000	0.00000000	0.00000000	0.87376787	0.00000000	672.83494383
1B-I3	0.00	1.00000 %	702.13487525	0.62411976	0.00000000	0.00000000	0.00000000	0.00000000	0.62411976	0.00000000	672.83494383
1B-I4	0.00	0.60000 %	702.13487525	0.37447217	0.00000000	0.00000000	0.00000000	0.00000000	0.37447217	0.00000000	672.83494383
1C-I1	0.00	1.80000 %	1000.00000000	1.59999988	0.00000000	0.00000000	0.00000000	0.00000000	1.59999988	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444441	0.00000000	0.00000000	0.00000000	0.00000000	1.24444441	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888893	0.00000000	0.00000000	0.00000000	0.00000000	0.88888893	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333346	0.00000000	0.00000000	0.00000000	0.00000000	0.53333346	0.00000000	1000.00000000
1E-A1	19,359,089.00	4.86614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	5.26614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	5.66614 %	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-Dec-2022
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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	6.06614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	4.86614 %	702.13487525	3.03705458	0.00000000	0.00000000	0.00000000	0.00000000	3.03705458	0.00000000	672.83494383
1E-B2	19,359,089.00	5.26614 %	702.13487525	3.28670270	0.00000000	0.00000000	0.00000000	0.00000000	3.28670270	0.00000000	672.83494383
1E-B3	19,359,089.00	5.66614 %	702.13487525	3.53635081	0.00000000	0.00000000	0.00000000	0.00000000	3.53635081	0.00000000	672.83494383
1E-B4	19,359,089.00	6.06614 %	702.13487525	3.78599840	0.00000000	0.00000000	0.00000000	0.00000000	3.78599840	0.00000000	672.83494383
1E-C1	19,359,089.00	4.86614 %	1000.00000000	4.32545767	0.00000000	0.00000000	0.00000000	0.00000000	4.32545767	0.00000000	1000.00000000
1E-C2	19,359,089.00	5.26614 %	1000.00000000	4.68101314	0.00000000	0.00000000	0.00000000	0.00000000	4.68101314	0.00000000	1000.00000000
1E-C3	19,359,089.00	5.66614 %	1000.00000000	5.03656913	0.00000000	0.00000000	0.00000000	0.00000000	5.03656913	0.00000000	1000.00000000
1E-C4	19,359,089.00	6.06614 %	1000.00000000	5.39212460	0.00000000	0.00000000	0.00000000	0.00000000	5.39212460	0.00000000	1000.00000000
1E-D1	38,718,178.00	4.86614 %	351.06743763	1.51852729	0.00000000	0.00000000	0.00000000	0.00000000	1.51852729	0.00000000	336.41747192
1E-D2	38,718,178.00	5.26614 %	351.06743763	1.64335135	0.00000000	0.00000000	0.00000000	0.00000000	1.64335135	0.00000000	336.41747192
1E-D3	38,718,178.00	5.66614 %	351.06743763	1.76817540	0.00000000	0.00000000	0.00000000	0.00000000	1.76817540	0.00000000	336.41747192
1E-D4	38,718,178.00	6.06614 %	351.06743763	1.89299920	0.00000000	0.00000000	0.00000000	0.00000000	1.89299920	0.00000000	336.41747192
1E-D5	38,718,178.00	6.66614 %	351.06743763	2.08023528	0.00000000	0.00000000	0.00000000	0.00000000	2.08023528	0.00000000	336.41747192
1E-F1	38,718,178.00	4.86614 %	851.06743763	3.68125639	0.00000000	0.00000000	0.00000000	0.00000000	3.68125639	0.00000000	836.41747192
1E-F2	38,718,178.00	5.26614 %	851.06743763	3.98385792	0.00000000	0.00000000	0.00000000	0.00000000	3.98385792	0.00000000	836.41747192
1E-F3	38,718,178.00	5.66614 %	851.06743763	4.28645971	0.00000000	0.00000000	0.00000000	0.00000000	4.28645971	0.00000000	836.41747192
1E-F4	38,718,178.00	6.06614 %	851.06743763	4.58906150	0.00000000	0.00000000	0.00000000	0.00000000	4.58906150	0.00000000	836.41747192
1E-F5	38,718,178.00	6.66614 %	851.06743763	5.04296406	0.00000000	0.00000000	0.00000000	0.00000000	5.04296406	0.00000000	836.41747192
1X-1	0.00	1.80000 %	351.06743763	0.56170799	0.00000000	0.00000000	0.00000000	0.00000000	0.56170799	0.00000000	336.41747192
1X-2	0.00	1.40000 %	351.06743763	0.43688394	0.00000000	0.00000000	0.00000000	0.00000000	0.43688394	0.00000000	336.41747192
1X-3	0.00	1.00000 %	351.06743763	0.31205988	0.00000000	0.00000000	0.00000000	0.00000000	0.31205988	0.00000000	336.41747192
1X-4	0.00	0.60000 %	351.06743763	0.18723608	0.00000000	0.00000000	0.00000000	0.00000000	0.18723608	0.00000000	336.41747192
1Y-1	0.00	1.80000 %	851.06743763	1.36170793	0.00000000	0.00000000	0.00000000	0.00000000	1.36170793	0.00000000	836.41747192
1Y-2	0.00	1.40000 %	851.06743763	1.05910614	0.00000000	0.00000000	0.00000000	0.00000000	1.05910614	0.00000000	836.41747192
1Y-3	0.00	1.00000 %	851.06743763	0.75650435	0.00000000	0.00000000	0.00000000	0.00000000	0.75650435	0.00000000	836.41747192
1Y-4	0.00	0.60000 %	851.06743763	0.45390256	0.00000000	0.00000000	0.00000000	0.00000000	0.45390256	0.00000000	836.41747192
2A-H	14,850,014,032.00	0.00000 %	183.53763375	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	181.74443845
2M-1	117,869,000.00	4.76614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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-Dec-2022
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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	6.81614 %	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	6.81614 %	430.04879953	2.60557571	0.00000000	0.00000000	0.00000000	0.00000000	2.60557571	0.00000000	404.56282485
2M-BH	92,599,118.58	0.00000 %	430.04879961	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	404.56282484
2M-2C	34,575,936.42	6.81614 %	1000.00000000	6.05879122	0.00000000	0.00000000	0.00000000	0.00000000	6.05879122	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	6.81614 %	478.62941871	2.89991566	0.00000000	0.00000000	0.00000000	0.00000000	2.89991566	0.00000000	470.09940403
2M-2H	276,668,280.00	0.00000 %	478.62826331	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	470.09826920
2B-1	73,668,000.00	8.46614 %	1000.00000000	7.52545773	0.00000000	0.00000000	0.00000000	0.00000000	7.52545773	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 %	998.78706877	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.02459960
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 %	430.04879953	0.68807797	0.00000000	0.00000000	0.00000000	0.00000000	0.68807797	0.00000000	404.56282485
2B-I2	0.00	1.40000 %	430.04879953	0.53517191	0.00000000	0.00000000	0.00000000	0.00000000	0.53517191	0.00000000	404.56282485
2B-I3	0.00	1.00000 %	430.04879953	0.38226557	0.00000000	0.00000000	0.00000000	0.00000000	0.38226557	0.00000000	404.56282485
2B-I4	0.00	0.60000 %	430.04879953	0.22935923	0.00000000	0.00000000	0.00000000	0.00000000	0.22935923	0.00000000	404.56282485
2C-I1	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444439	0.00000000	0.00000000	0.00000000	0.00000000	1.24444439	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888901	0.00000000	0.00000000	0.00000000	0.00000000	0.88888901	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2E-A1	34,154,097.17	5.01614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	5.41614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	5.81614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	6.21614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	5.01614 %	430.04879953	1.91749774	0.00000000	0.00000000	0.00000000	0.00000000	1.91749774	0.00000000	404.56282485

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Dec-2022
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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	5.41614 %	430.04879953	2.07040408	0.00000000	0.00000000	0.00000000	0.00000000	2.07040408	0.00000000	404.56282485
2E-B3	34,575,936.42	5.81614 %	430.04879953	2.22331014	0.00000000	0.00000000	0.00000000	0.00000000	2.22331014	0.00000000	404.56282485
2E-B4	34,575,936.42	6.21614 %	430.04879953	2.37621648	0.00000000	0.00000000	0.00000000	0.00000000	2.37621648	0.00000000	404.56282485
2E-C1	34,575,936.42	5.01614 %	1000.00000000	4.45879117	0.00000000	0.00000000	0.00000000	0.00000000	4.45879117	0.00000000	1000.00000000
2E-C2	34,575,936.42	5.41614 %	1000.00000000	4.81434654	0.00000000	0.00000000	0.00000000	0.00000000	4.81434654	0.00000000	1000.00000000
2E-C3	34,575,936.42	5.81614 %	1000.00000000	5.16990221	0.00000000	0.00000000	0.00000000	0.00000000	5.16990221	0.00000000	1000.00000000
2E-C4	34,575,936.42	6.21614 %	1000.00000000	5.52545787	0.00000000	0.00000000	0.00000000	0.00000000	5.52545787	0.00000000	1000.00000000
2E-D1	68,730,033.58	5.01614 %	216.34413917	0.96463331	0.00000000	0.00000000	0.00000000	0.00000000	0.96463331	0.00000000	203.52294014
2E-D2	68,730,033.58	5.41614 %	216.34413917	1.04155573	0.00000000	0.00000000	0.00000000	0.00000000	1.04155573	0.00000000	203.52294014
2E-D3	68,730,033.58	5.81614 %	216.34413917	1.11847799	0.00000000	0.00000000	0.00000000	0.00000000	1.11847799	0.00000000	203.52294014
2E-D4	68,730,033.58	6.21614 %	216.34413917	1.19540041	0.00000000	0.00000000	0.00000000	0.00000000	1.19540041	0.00000000	203.52294014
2E-D5	68,730,033.58	6.81614 %	216.34413917	1.31078388	0.00000000	0.00000000	0.00000000	0.00000000	1.31078388	0.00000000	203.52294014
2E-F1	69,151,872.83	5.01614 %	715.02439987	3.18814446	0.00000000	0.00000000	0.00000000	0.00000000	3.18814446	0.00000000	702.28141253
2E-F2	69,151,872.83	5.41614 %	715.02439987	3.44237531	0.00000000	0.00000000	0.00000000	0.00000000	3.44237531	0.00000000	702.28141253
2E-F3	69,151,872.83	5.81614 %	715.02439987	3.69660617	0.00000000	0.00000000	0.00000000	0.00000000	3.69660617	0.00000000	702.28141253
2E-F4	69,151,872.83	6.21614 %	715.02439987	3.95083718	0.00000000	0.00000000	0.00000000	0.00000000	3.95083718	0.00000000	702.28141253
2E-F5	69,151,872.83	6.81614 %	715.02439987	4.33218346	0.00000000	0.00000000	0.00000000	0.00000000	4.33218346	0.00000000	702.28141253
2X-1	0.00	1.80000 %	216.34413917	0.34615057	0.00000000	0.00000000	0.00000000	0.00000000	0.34615057	0.00000000	203.52294014
2X-2	0.00	1.40000 %	216.34413917	0.26922830	0.00000000	0.00000000	0.00000000	0.00000000	0.26922830	0.00000000	203.52294014
2X-3	0.00	1.00000 %	216.34413917	0.19230589	0.00000000	0.00000000	0.00000000	0.00000000	0.19230589	0.00000000	203.52294014
2X-4	0.00	0.60000 %	216.34413917	0.11538347	0.00000000	0.00000000	0.00000000	0.00000000	0.11538347	0.00000000	203.52294014
2Y-1	0.00	1.80000 %	715.02439972	1.14403901	0.00000000	0.00000000	0.00000000	0.00000000	1.14403901	0.00000000	702.28141238
2Y-2	0.00	1.40000 %	715.02439972	0.88980815	0.00000000	0.00000000	0.00000000	0.00000000	0.88980815	0.00000000	702.28141238
2Y-3	0.00	1.00000 %	715.02439972	0.63557729	0.00000000	0.00000000	0.00000000	0.00000000	0.63557729	0.00000000	702.28141238
2Y-4	0.00	0.60000 %	715.02439972	0.38134629	0.00000000	0.00000000	0.00000000	0.00000000	0.38134629	0.00000000	702.28141238

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

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

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 Customer Service - CTSLink
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Credit-Linked Notes

Series 2017-C06



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,080,386.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	4,942.71
Total Deposits	3,085,329.51
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,066,162.85
Total Withdrawals (Pool Distribution Amount)	3,085,329.51
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	4.016140%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	36,641,093.55
Total Principal Reduction Cumulative	12,341,483,616.17
Scheduled Principal Current	8,851,330.69
Scheduled Principal Cumulative	1,141,289,232.20
Unscheduled Principal Current	27,776,286.06
Unscheduled Principal Cumulative	11,199,347,725.78
Senior Reduction Amount	33,728,868.91
Subordinate Reduction Amount	2,898,747.84
Calculated Tranche Write-Down Amount	13,476.80
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	51,298.58
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	62,372.69
Group 2	
Total Principal Reduction Current	29,851,736.02
Total Principal Reduction Cumulative	12,476,604,328.66
Scheduled Principal Current	5,955,568.29
Scheduled Principal Cumulative	961,434,540.57
Unscheduled Principal Current	23,914,587.24
Unscheduled Principal Cumulative	11,515,096,720.15
Senior Reduction Amount	26,628,975.29
Subordinate Reduction Amount	3,241,180.24
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	18,419.51
Modification Loss Amount	86,441.76
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	22774
Period Reference Pool Removal Loan Count	160
Period Ending Loan Count	22614
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,147,450,788.49
Period PIF Loan Count Current	159
PIF Loan Count Cumulative	46613
Period PIF Loan UPB Current	25,543,764.46
PIF Loan UPB Cumulative	10,820,139,180.18
Period Partial Prepayment Amount	2,168,239.99
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	159,027.24
Credit Event Amount Cumulative	5,243,449.41
Total Active Modified Loan Count	413
Total Active Modified Loan UPB	105,051,128.03
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	17682
Period Reference Pool Removal Loan Count	127
Period Ending Loan Count	17555
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,032,548,707.62
Period PIF Loan Count Current	123
PIF Loan Count Cumulative	48753
Period PIF Loan UPB Current	22,171,843.75
PIF Loan UPB Cumulative	11,275,224,868.40
Period Partial Prepayment Amount	1,411,661.28
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	386,457.46
Credit Event Amount Cumulative	16,371,381.14
Total Active Modified Loan Count	590
Total Active Modified Loan UPB	140,872,484.18
Structural Reporting	
Group 1	
Senior Percentage	92.054321%
Subordinate Percentage	7.945679%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.000001%
Subordinate Percentage	10.999999%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

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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 %	6.290000 %	6.340000 %
1M-2C	0.00	0.00	1.000000 %	3.920000 %	3.960000 %
1M-2	0.00	0.00	1.000000 %	3.920000 %	3.960000 %
1M-2H	0.00	0.00	1.000000 %	3.920000 %	3.960000 %
1B-1	0.00	0.00	0.500000 %	1.950000 %	1.970000 %
1B-1H	0.00	0.00	0.500000 %	1.950000 %	1.970000 %
1B-2H	13,476.80	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 %	9.210000 %	9.310000 %
2M-2C	0.00	0.00	1.000000 %	5.060000 %	5.110000 %
2M-2	0.00	0.00	1.000000 %	5.060000 %	5.110000 %
2M-2H	0.00	0.00	1.000000 %	5.060000 %	5.110000 %
2B-1	0.00	0.00	0.500000 %	2.530000 %	2.550000 %
2B-1H	0.00	0.00	0.500000 %	2.530000 %	2.550000 %
2B-2H	0.00	18,419.50	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	540	101,729,005.75	1.344320 %	1.416839 %
60 Days	127	23,088,225.79	0.316164 %	0.321563 %
90 Days	75	13,562,484.92	0.186711 %	0.188893 %
120 Days	56	13,476,552.03	0.139411 %	0.187696 %
150 Days	49	9,753,525.22	0.121985 %	0.135843 %
180+ Days	372	77,856,279.04	0.926087 %	1.084349 %
Totals	1219	239,466,072.75	3.034678 %	3.335182 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	223	42,733,436.60	0.986115 %	1.030354 %
60 Days	53	9,844,857.95	0.234368 %	0.237371 %
90 Days	26	5,310,681.06	0.114973 %	0.128047 %
120 Days	22	5,819,052.42	0.097285 %	0.140304 %
150 Days	18	3,578,980.22	0.079597 %	0.086293 %
180+ Days	165	35,614,093.40	0.729637 %	0.858698 %
Totals	507	102,901,101.65	2.241974 %	2.481069 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	317	58,995,569.15	1.805753 %	1.945412 %
60 Days	74	13,243,367.84	0.421532 %	0.436708 %
90 Days	49	8,251,803.86	0.279123 %	0.272108 %
120 Days	34	7,657,499.61	0.193677 %	0.252510 %
150 Days	31	6,174,545.00	0.176588 %	0.203609 %
180+ Days	207	42,242,185.64	1.179151 %	1.392960 %
Totals	712	136,564,971.10	4.055825 %	4.503307 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	166	49,681,273.57	51,298.58	0.103255
Group 2	343	88,065,602.49	86,441.76	0.098156

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	272,981.76	170.61	0.062499
Group 1	0043741717	646,016.36	740.23	0.114584
Group 1	0043741803	177,698.70	193.25	0.108751
Group 1	0043741811	405,641.09	211.27	0.052083
Group 1	0043741842	242,832.41	202.36	0.083333
Group 1	0043741847	279,509.69	303.97	0.108751
Group 1	0043741912	218,859.52	159.59	0.072919
Group 1	0043742802	200,376.52	333.96	0.166666
Group 1	0043743198	375,424.12	312.85	0.083332
Group 1	0043743312	539,170.93	561.64	0.104167
Group 1	0043744171	534,646.91	501.23	0.093750
Group 1	0043744667	112,483.87	105.45	0.093747
Group 1	0043744717	317,567.09	231.56	0.072917
Group 1	0043744990	275,458.72	286.94	0.104168
Group 1	0043745711	233,949.12	142.32	0.060834
Group 1	0043746280	198,255.42	227.17	0.114585
Group 1	0043747325	393,433.66	245.90	0.062501
Group 1	0043747774	193,187.43	8.11	0.004198
Group 1	0043748067	109,548.48	91.29	0.083333
Group 1	0043748080	400,463.00	435.50	0.108749
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	386,570.59	201.34	0.052084
Group 1	0043748648	350,437.36	255.53	0.072917
Group 1	0043748847	184,447.02	153.71	0.083336

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	219,784.19	228.94	0.104166
Group 1	0043749513	141,504.66	206.36	0.145833
Group 1	0043749583	407,463.27	169.78	0.041668
Group 1	0043750649	234,398.74	195.33	0.083332
Group 1	0043750831	364,475.13	379.66	0.104166
Group 1	0043751815	285,768.38	148.84	0.052084
Group 1	0043751956	337,279.82	175.67	0.052084
Group 1	0043752088	382,786.62	279.12	0.072918
Group 1	0043752245	379,317.91	197.56	0.052083
Group 1	0043752294	386,885.34	282.10	0.072916
Group 1	0043752537	605,681.67	252.37	0.041667
Group 1	0043753875	167,597.87	122.21	0.072919
Group 1	0043754729	153,328.27	79.86	0.052084
Group 1	0043756688	191,302.04	298.91	0.156250
Group 1	0043756930	482,163.20	150.68	0.031251
Group 1	0043757682	642,513.29	401.57	0.062500
Group 1	0043758962	419,898.66	218.70	0.052084
Group 1	0043759310	471,270.81	638.18	0.135417
Group 1	0043760194	425,236.26	398.66	0.093750
Group 1	0043760203	275,012.67	286.47	0.104166
Group 1	0043760860	738,795.83	692.62	0.093750
Group 1	0043762103	290,357.52	120.98	0.041666
Group 1	0043762648	201,081.10	251.35	0.124999
Group 1	0043763507	392,152.23	408.49	0.104166
Group 1	0043763774	517,375.23	700.61	0.135416
Group 1	0043763800	337,987.45	563.31	0.166666
Group 1	0043763807	326,182.46	101.93	0.031249
Group 1	0043763835	316,966.88	426.58	0.134582
Group 1	0043763845	111,746.42	69.84	0.062499
Group 1	0043763905	483,338.17	503.48	0.104167
Group 1	0043764021	546,534.14	683.17	0.125000
Group 1	0043764055	187,019.81	136.37	0.072917
Group 1	0043764158	252,756.57	315.95	0.125002
Group 1	0043764167	177,245.39	59.43	0.033530

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764254	323,556.97	269.63	0.083333
Group 1	0043764855	379,171.36	592.46	0.156251
Group 1	0043764972	81,255.02	101.57	0.125002
Group 1	0043765137	110,174.29	126.24	0.114582
Group 1	0043765220	108,722.94	147.23	0.135418
Group 1	0043765354	138,357.22	172.95	0.125003
Group 1	0043765419	302,705.85	63.06	0.020832
Group 1	0043765488	215,682.23	247.14	0.114585
Group 1	0043765536	244,391.20	76.37	0.031249
Group 1	0043766893	466,421.88	252.37	0.054108
Group 1	0043766912	265,239.22	221.03	0.083332
Group 1	0043767061	224,660.42	210.62	0.093750
Group 1	0043767420	287,955.39	89.99	0.031251
Group 1	0043769931	274,198.05	254.78	0.092918
Group 1	0043770001	285,612.04	327.26	0.114582
Group 1	0043770011	258,887.23	296.64	0.114583
Group 1	0043770312	137,417.05	114.51	0.083330
Group 1	0043770597	126,374.80	92.15	0.072918
Group 1	0043770662	291,888.18	152.03	0.052085
Group 1	0043770741	489,579.31	560.98	0.114584
Group 1	0043770892	323,993.66	236.25	0.072918
Group 1	0043771773	207,122.71	185.55	0.089585
Group 1	0043772916	168,834.97	193.46	0.114585
Group 1	0043773441	294,804.79	399.21	0.135415
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043775080	210,532.78	149.50	0.071010
Group 1	0043775090	520,720.47	650.90	0.125000
Group 1	0043775184	80,180.53	108.58	0.135419
Group 1	0043775529	299,395.18	249.50	0.083335
Group 1	0043775583	300,268.80	406.61	0.135415
Group 1	0043775625	355,702.74	518.73	0.145832
Group 1	0043775696	233,458.89	316.14	0.135416
Group 1	0043776252	374,922.45	429.60	0.114584
Group 1	0043776577	381,047.14	714.46	0.187499

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Group 1	0043777757	285,074.98	207.87	0.072918
Group 1	0043778043	446,834.36	418.91	0.093751
Group 1	0043778473	165,459.06	189.59	0.114584
Group 1	0043778634	219,066.86	159.74	0.072918
Group 1	0043779563	351,718.88	183.19	0.052084
Group 1	0043780466	133,111.79	152.52	0.114580
Group 1	0043780755	424,396.80	486.29	0.114584
Group 1	0043780956	156,364.34	260.61	0.166668
Group 1	0043780965	212,709.34	374.90	0.176250
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781089	99,075.89	20.64	0.020833
Group 1	0043781355	161,321.75	238.62	0.147916
Group 1	0043781481	387,835.85	282.80	0.072917
Group 1	0043781760	564,594.73	764.56	0.135417
Group 1	0043781939	205,538.64	124.18	0.060417
Group 1	0043782461	293,947.01	518.08	0.176249
Group 1	0043782557	333,924.02	278.27	0.083333
Group 1	0043782594	142,770.13	104.10	0.072914
Group 1	0043782631	431,571.95	404.60	0.093750
Group 1	0043782785	375,195.08	625.33	0.166668
Group 1	0043783003	487,054.69	1,061.29	0.217900
Group 1	0043783174	664,367.13	1,199.05	0.180480
Group 1	0043783379	159,418.69	199.27	0.124998
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043784924	280,421.06	438.16	0.156251
Group 1	0043785240	446,491.19	325.57	0.072917
Group 1	0043786176	260,903.63	298.95	0.114583
Group 1	0043788068	231,055.66	264.75	0.114583
Group 1	0043789927	972,993.11	1,520.30	0.156250
Group 1	0043790258	225,668.51	305.59	0.135415
Group 1	0043790596	46,015.73	76.69	0.166660
Group 1	0043790968	216,816.63	248.44	0.114585
Group 1	0043791487	224,236.10	256.94	0.114585
Group 1	0043791538	177,432.17	203.31	0.114585

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Group 1	0043791539	224,758.49	257.54	0.114585
Group 1	0043791637	428,764.25	491.29	0.114583
Group 1	0043792284	219,647.00	320.32	0.145834
Group 1	0043793126	159,356.95	50.16	0.031477
Group 1	0043793312	492,327.83	324.30	0.065871
Group 1	0043793703	478,660.67	448.74	0.093749
Group 1	0043793732	176,406.83	294.01	0.166666
Group 1	0043794105	406,429.46	169.35	0.041668
Group 1	0043794181	290,231.83	453.49	0.156251
Group 1	0043794587	611,992.30	828.74	0.135417
Group 1	0043794733	298,826.52	466.92	0.156251
Group 1	0043795102	127,703.39	133.02	0.104163
Group 1	0043796276	208,376.42	325.59	0.156251
Group 1	0043797123	278,384.41	260.99	0.093752
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798623	112,531.54	175.83	0.156250
Group 1	0043798654	771,032.36	1,204.74	0.156250
Group 1	0043800131	104,766.84	141.87	0.135415
Group 1	0043800581	368,838.15	342.71	0.092916
Group 1	0043801398	413,953.50	689.92	0.166666
Group 1	0043801646	123,808.43	90.28	0.072919
Group 1	0043802190	433,266.55	406.19	0.093751
Group 1	0043803568	149,813.31	156.06	0.104170
Group 1	0043803616	169,585.93	105.99	0.062499
Group 1	0043804232	313,673.28	351.88	0.112180
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	261,203.34	380.92	0.145833
Group 1	0043804873	208,421.15	195.39	0.093748
Group 1	0043805962	92,512.70	106.00	0.114579
Group 1	0043806018	334,810.03	174.38	0.052083
Group 1	0043806483	82,484.59	68.05	0.082500
Group 1	0043807086	172,212.42	179.39	0.104168
Group 1	0043807423	241,889.87	176.38	0.072917
Group 1	0043807864	481,503.11	902.82	0.187500

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Group 1	0043807946	265,943.04	304.73	0.114585
Group 1	0043808710	357,461.39	260.65	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	383,600.98	639.33	0.166665
Group 1	0043809028	405,566.32	464.71	0.114583
Group 1	0043809932	145,733.44	182.17	0.125002
Group 2	0043810044	339,380.20	176.76	0.052083
Group 2	0043810102	54,443.96	39.70	0.072919
Group 2	0043810251	368,321.65	76.73	0.020832
Group 2	0043810453	201,728.24	315.20	0.156250
Group 2	0043810574	321,568.92	133.99	0.041668
Group 2	0043810662	273,454.93	227.88	0.083334
Group 2	0043811403	241,938.59	224.80	0.092916
Group 2	0043811525	498,700.08	519.48	0.104167
Group 2	0043811782	252,562.64	315.70	0.124999
Group 2	0043811806	56,411.44	29.69	0.052631
Group 2	0043811815	84,044.45	80.04	0.095235
Group 2	0043811939	72,691.29	22.72	0.031255
Group 2	0043812652	321,445.35	401.81	0.125001
Group 2	0043812680	346,575.57	433.22	0.125000
Group 2	0043812792	162,711.22	169.49	0.104166
Group 2	0043813033	75,367.36	102.06	0.135417
Group 2	0043813555	346,116.93	227.76	0.065804
Group 2	0043813782	134,817.99	148.89	0.110438
Group 2	0043813786	192,655.49	321.09	0.166665
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814293	281,828.18	5.10	0.001810
Group 2	0043814648	65,791.36	48.39	0.073551
Group 2	0043814923	312,091.94	23.29	0.007463
Group 2	0043815617	274,797.72	255.33	0.092916
Group 2	0043816083	230,138.03	108.03	0.046941
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	293,893.25	326.91	0.111234
Group 2	0043817615	252,216.06	341.54	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043817628	342,358.03	392.29	0.114585
Group 2	0043817703	143,641.37	119.70	0.083333
Group 2	0043818005	273,926.29	342.41	0.125001
Group 2	0043818038	151,432.88	53.74	0.035488
Group 2	0043818101	60,753.00	88.60	0.145836
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	123,093.30	153.87	0.125003
Group 2	0043818399	209,819.56	197.38	0.094071
Group 2	0043818443	33,401.88	18.48	0.055326
Group 2	0043818638	135,625.37	155.40	0.114580
Group 2	0043818784	348,559.57	520.57	0.149349
Group 2	0043818878	379,929.88	435.34	0.114584
Group 2	0043819497	229,108.26	316.84	0.138293
Group 2	0043819932	350,941.20	292.45	0.083333
Group 2	0043819994	189,370.75	138.08	0.072915
Group 2	0043820331	156,956.04	81.75	0.052085
Group 2	0043820372	367,074.77	458.84	0.124999
Group 2	0043820387	217,010.42	22.61	0.010419
Group 2	0043820611	161,670.54	319.97	0.197915
Group 2	0043820657	120,532.57	213.44	0.177081
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820681	353,637.49	331.54	0.093751
Group 2	0043820837	84,092.82	70.08	0.083336
Group 2	0043820847	169,015.37	123.24	0.072916
Group 2	0043820917	167,444.79	156.98	0.093750
Group 2	0043821023	209,196.42	283.29	0.135418
Group 2	0043821135	177,511.34	203.40	0.114584
Group 2	0043821488	249,907.30	286.35	0.114582
Group 2	0043821705	320,741.85	367.52	0.114584
Group 2	0043822060	368,970.07	114.68	0.031081
Group 2	0043822161	480,426.62	970.17	0.201939
Group 2	0043822413	218,028.76	249.82	0.114581
Group 2	0043822458	328,415.89	61.37	0.018687
Group 2	0043822800	164,106.55	153.85	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822869	88,470.74	119.80	0.135412
Group 2	0043823269	330,547.14	53.89	0.016303
Group 2	0043823297	584,278.88	730.35	0.125000
Group 2	0043823352	345,115.08	503.29	0.145833
Group 2	0043824039	155,548.15	194.44	0.125003
Group 2	0043824046	181,401.05	302.34	0.166669
Group 2	0043824515	45,323.56	61.38	0.135426
Group 2	0043825176	178,925.41	300.53	0.167964
Group 2	0043825279	223,828.04	23.87	0.010664
Group 2	0043825287	343,023.68	82.81	0.024141
Group 2	0043825438	142,636.24	163.44	0.114585
Group 2	0043825446	237,744.88	99.06	0.041667
Group 2	0043825485	121,535.44	15.76	0.012967
Group 2	0043825510	202,376.94	84.32	0.041665
Group 2	0043825631	60,354.18	75.44	0.124995
Group 2	0043825634	230,029.24	308.78	0.134235
Group 2	0043825809	424,397.18	353.66	0.083332
Group 2	0043826034	242,006.60	277.30	0.114584
Group 2	0043826207	397,289.38	289.69	0.072917
Group 2	0043826271	362,823.70	92.47	0.025486
Group 2	0043826535	332,757.48	555.85	0.167044
Group 2	0043826576	228,121.03	142.72	0.062563
Group 2	0043826580	261,963.25	491.18	0.187500
Group 2	0043826648	95,016.05	98.89	0.104077
Group 2	0043827245	190,586.68	99.26	0.052081
Group 2	0043827505	239,536.22	45.50	0.018995
Group 2	0043827637	262,895.48	27.38	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	281,160.24	380.74	0.135417
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	170,645.69	400.06	0.234439
Group 2	0043828289	238,288.79	273.04	0.114584
Group 2	0043828648	550,347.20	802.59	0.145833

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828910	415,380.14	310.70	0.074799
Group 2	0043829112	340,470.15	567.45	0.166667
Group 2	0043829651	357,214.05	446.52	0.125001
Group 2	0043830008	188,605.86	271.78	0.144099
Group 2	0043830267	322,947.43	201.84	0.062499
Group 2	0043830309	119,013.69	65.19	0.054775
Group 2	0043830410	308,820.73	286.95	0.092918
Group 2	0043830477	270,526.73	395.29	0.146119
Group 2	0043830677	87,401.02	45.52	0.052082
Group 2	0043830697	430,623.97	184.12	0.042757
Group 2	0043830983	325,535.75	733.49	0.225318
Group 2	0043830994	336,722.00	676.89	0.201023
Group 2	0043831029	558,374.66	930.62	0.166666
Group 2	0043831073	345,828.66	380.70	0.110083
Group 2	0043831210	239,088.17	21.33	0.008921
Group 2	0043831472	214,773.28	198.42	0.092386
Group 2	0043831606	353,608.06	93.65	0.026484
Group 2	0043831806	132,015.25	123.76	0.093747
Group 2	0043832066	155,854.02	95.45	0.061243
Group 2	0043832263	275,535.67	216.94	0.078734
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	232,115.35	145.07	0.062499
Group 2	0043832345	420,590.01	759.57	0.180596
Group 2	0043832701	212,552.07	154.99	0.072919
Group 2	0043832851	425,507.62	398.91	0.093749
Group 2	0043832864	122,511.69	229.71	0.187500
Group 2	0043832918	143,418.65	253.97	0.177083
Group 2	0043833007	132,899.49	161.14	0.121250
Group 2	0043833297	225,672.15	446.64	0.197915
Group 2	0043833611	81,839.83	42.62	0.052077
Group 2	0043833703	281,198.81	129.46	0.046039
Group 2	0043834118	136,280.25	56.86	0.041723
Group 2	0043834295	207,381.36	194.42	0.093750
Group 2	0043834405	187,286.11	58.53	0.031252

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Modification Loss Detail

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Group 2	0043834485	487,704.80	660.43	0.135416
Group 2	0043834759	178,600.64	204.65	0.114585
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	217,781.84	385.66	0.177085
Group 2	0043834944	170,541.73	177.65	0.104168
Group 2	0043835038	234,858.68	366.97	0.156251
Group 2	0043835151	398,335.58	497.92	0.125000
Group 2	0043835181	300,151.57	187.59	0.062498
Group 2	0043835305	265,421.20	193.54	0.072918
Group 2	0043835359	353,964.31	516.20	0.145834
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	75,667.12	110.35	0.145836
Group 2	0043836074	86,782.54	120.36	0.138691
Group 2	0043836090	68,507.94	43.88	0.064051
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	177,064.73	320.77	0.181160
Group 2	0043836552	170,672.27	35.56	0.020835
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	122,574.76	165.99	0.135419
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	317,212.70	78.65	0.024794
Group 2	0043837233	434,065.42	497.37	0.114584
Group 2	0043837618	117,811.54	208.62	0.177079
Group 2	0043837686	398,345.96	497.93	0.124999
Group 2	0043837742	159,989.28	349.98	0.218752
Group 2	0043837815	273,765.81	502.22	0.183449
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	428,136.27	579.77	0.135417
Group 2	0043838810	209,688.22	305.80	0.145836
Group 2	0043838891	334,067.66	312.70	0.093604
Group 2	0043838925	192,642.49	123.56	0.064140
Group 2	0043839629	329,012.69	274.18	0.083334
Group 2	0043840095	240,431.60	200.36	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840157	283,592.28	443.11	0.156249
Group 2	0043840199	435,842.35	771.80	0.177082
Group 2	0043840550	298,784.69	217.86	0.072915
Group 2	0043840884	237,413.99	272.04	0.114585
Group 2	0043840986	301,507.59	376.88	0.124999
Group 2	0043841036	216,141.39	202.63	0.093749
Group 2	0043841424	369,591.02	93.38	0.025266
Group 2	0043841869	160,577.63	167.27	0.104168
Group 2	0043841923	140,220.30	87.64	0.062502
Group 2	0043841961	139,537.43	101.75	0.072920
Group 2	0043841995	111,453.27	15.91	0.014275
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842635	220,677.74	298.83	0.135415
Group 2	0043842691	293,332.09	154.23	0.052579
Group 2	0043842714	135,920.45	113.27	0.083336
Group 2	0043842734	273,715.01	153.29	0.056004
Group 2	0043842784	242,890.65	365.88	0.150636
Group 2	0043842919	242,387.69	50.50	0.020834
Group 2	0043843191	220,969.48	46.04	0.020835
Group 2	0043843296	408,516.47	680.28	0.166524
Group 2	0043843425	154,551.56	112.69	0.072914
Group 2	0043843491	184,533.75	153.78	0.083334
Group 2	0043843776	316,259.09	362.38	0.114583
Group 2	0043843910	229,379.10	277.07	0.120791
Group 2	0043844107	414,923.68	302.55	0.072917
Group 2	0043844351	370,377.53	462.97	0.124999
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	382,606.30	278.98	0.072916
Group 2	0043844635	277,060.85	330.16	0.119165
Group 2	0043844687	126,233.23	95.54	0.075685
Group 2	0043844901	299,183.68	142.77	0.047720
Group 2	0043844934	280,003.31	379.17	0.135416
Group 2	0043845043	170,085.85	354.35	0.208336
Group 2	0043845098	352,605.14	404.03	0.114584

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Modification Loss Detail

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Group 2	0043845163	226,672.13	39.39	0.017378
Group 2	0043845191	374,102.61	506.60	0.135417
Group 2	0043845908	572,584.31	31.75	0.005545
Group 2	0043846610	299,379.67	187.11	0.062499
Group 2	0043846727	203,404.12	254.26	0.125002
Group 2	0043846764	443,136.63	366.67	0.082744
Group 2	0043846785	319,509.10	499.23	0.156249
Group 2	0043846856	101,389.42	18.43	0.018177
Group 2	0043846913	183,748.40	40.63	0.022112
Group 2	0043847345	166,431.92	80.82	0.048560
Group 2	0043847434	202,332.83	92.36	0.045648
Group 2	0043847472	225,676.37	282.10	0.125002
Group 2	0043847635	223,221.53	255.77	0.114581
Group 2	0043848445	232,739.38	72.73	0.031250
Group 2	0043848491	283,064.67	549.66	0.194182
Group 2	0043848608	403,100.95	182.20	0.045200
Group 2	0043848927	214,056.95	47.04	0.021975
Group 2	0043848946	290,257.15	211.65	0.072918
Group 2	0043849048	299,606.72	374.51	0.125001
Group 2	0043849270	232,718.98	54.25	0.023311
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	166,544.25	165.11	0.099139
Group 2	0043849984	55,484.32	13.79	0.024854
Group 2	0043850534	431,972.03	584.96	0.135416
Group 2	0043851029	223,799.78	237.79	0.106251
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	216,584.76	203.05	0.093751
Group 2	0043851792	106,167.39	78.42	0.073864
Group 2	0043852384	334,975.23	348.93	0.104166
Group 2	0043852465	114,302.91	69.22	0.060558
Group 2	0043852493	262,594.66	246.18	0.093749
Group 2	0043852910	408,012.87	595.02	0.145834
Group 2	0043853072	366,688.21	251.28	0.068527
Group 2	0043853250	139,073.31	202.82	0.145837

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Modification Loss Detail

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Group 2	0043853690	253,399.69	263.96	0.104167
Group 2	0043853744	256,744.76	320.93	0.125000
Group 2	0043853813	252,435.64	157.77	0.062499
Group 2	0043854538	407,055.97	273.74	0.067249
Group 2	0043854594	421,408.36	155.67	0.036940
Group 2	0043854633	242,802.51	75.88	0.031252
Group 2	0043854730	342,756.44	392.74	0.114583
Group 2	0043855199	317,082.35	165.15	0.052084
Group 2	0043855514	61,483.30	32.02	0.052079
Group 2	0043855655	175,713.01	40.40	0.022992
Group 2	0043855733	141,084.07	54.64	0.038729
Group 2	0043855917	291,319.96	273.11	0.093749
Group 2	0043856088	192,344.69	141.52	0.073576
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856611	286,109.12	298.03	0.104167
Group 2	0043857079	180,828.81	282.55	0.156253
Group 2	0043857123	237,059.65	24.69	0.010415
Group 2	0043857612	124,164.66	142.27	0.114582
Group 2	0043857750	186,332.39	38.82	0.020834
Group 2	0043857889	329,628.79	652.39	0.197917
Group 2	0043858275	295,078.26	61.47	0.020832
Group 2	0043858295	168,102.19	23.07	0.013724
Group 2	0043858379	248,213.78	254.62	0.102581
Group 2	0043858652	199,445.79	270.08	0.135415
Group 2	0043858758	280,380.22	394.18	0.140588
Group 2	0043859091	355,276.17	518.11	0.145833
Group 2	0043859262	295,723.44	4.67	0.001579
Group 2	0043859317	326,579.70	612.34	0.187501
Group 2	0043859413	350,708.88	189.38	0.053999
Group 2	0043859453	387,542.16	605.53	0.156249
Group 2	0043859477	573,787.08	951.94	0.165905
Group 2	0043859698	250,782.71	391.85	0.156251
Group 2	0043860139	322,604.11	307.76	0.095399
Group 2	0043860145	379,825.83	474.78	0.124999

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Modification Loss Detail

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Group 2	0043860484	335,365.06	103.42	0.030838
Group 2	0043860503	457,814.31	594.75	0.129911
Group 2	0043860712	164,967.77	93.72	0.056811
Group 2	0043860810	429,741.92	402.88	0.093749
Group 2	0043860909	145,111.53	136.04	0.093749
Group 2	0043861008	388,599.00	199.92	0.051446
Group 2	0043861265	429,731.93	447.64	0.104167
Group 2	0043861691	119,082.24	148.85	0.124998
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	254,830.52	186.52	0.073194
Group 2	0043862024	142,824.63	178.53	0.124999
Group 2	0043862050	155,236.58	177.88	0.114586
Group 2	0043862125	329,124.42	203.03	0.061688
Group 2	0043862156	409,230.11	426.28	0.104166
Group 2	0043862174	425,261.80	310.09	0.072917
Group 2	0043862302	226,394.79	235.83	0.104168
Group 2	0043862332	173,447.86	180.67	0.104164
Group 2	0043862372	67,783.88	28.24	0.041662
Group 2	0043862402	157,557.21	86.12	0.054660
Group 2	0043862560	244,957.42	331.71	0.135415
Group 2	0043862569	125,825.99	114.36	0.090887
Group 2	0043862745	283,314.75	192.66	0.068002
Group 2	0043863009	390,081.63	162.53	0.041666
Group 2	0043863485	570,448.10	754.51	0.132266
Group 2	0043864325	50,145.10	21.79	0.043454
Group 2	0043864328	199,628.99	260.61	0.130547
Group 2	0043864416	219,933.35	297.83	0.135418
Group 2	0043864646	313,987.19	130.83	0.041667
Group 2	0043864678	370,609.10	463.26	0.125000
Group 2	0043864887	437,752.76	638.39	0.145833
Group 2	0043865091	171,710.78	143.09	0.083332
Group 2	0043865301	277,399.41	171.85	0.061950
Group 2	0043866060	288,900.15	421.31	0.145832
Group 2	0043866196	113,542.03	25.66	0.022600

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Group 2	0043866525	189,027.51	177.21	0.093748
Group 2	0043866686	212,647.92	110.75	0.052081
Group 2	0043866777	127,287.96	92.81	0.072913
Group 2	0043866972	268,892.08	420.14	0.156249
Group 2	0043867128	365,448.05	152.27	0.041667
Group 2	0043867665	156,096.39	16.26	0.010417
Group 2	0043867968	123,274.13	166.93	0.135414
Group 2	0043868265	132,758.93	138.29	0.104166
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	211,383.57	88.08	0.041668
Group 2	0043868918	412,737.27	429.93	0.104166
Group 2	0043869266	207,237.89	215.87	0.104165
Group 2	0043869417	140,333.59	73.09	0.052083
Group 2	0043869700	280,587.87	496.87	0.177082
Group 2	0043870820	340,660.10	70.97	0.020833
Group 2	0043871023	337,781.01	351.86	0.104168
Group 2	0043871090	466,946.72	967.40	0.207176
Group 2	0043871323	266,375.78	249.73	0.093751
Group 2	0043871515	307,242.12	224.03	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	87,501.45	42.70	0.048799
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	66,210.56	103.45	0.156244
Group 2	0043872811	183,640.73	344.33	0.187502
Group 2	0043872834	592,800.44	432.25	0.072917
Group 2	0043872963	122,581.59	114.92	0.093750
Group 2	0043873126	202,360.90	147.55	0.072914
Group 2	0043873279	159,515.38	232.63	0.145835
Group 2	0043873365	195,135.05	93.01	0.047664
Group 2	0043873581	192,741.95	240.93	0.125001
Group 2	0043873736	625,080.60	781.35	0.125000
Group 2	0043874082	266,417.05	103.44	0.038826
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	161,851.22	286.61	0.177082

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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 Columbia, MD 21045
 www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:50 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043874431	403,233.06	466.71	0.115742
Group 2	0043874656	378,114.89	183.19	0.048448
Group 2	0043874740	62,947.90	104.91	0.166662
Group 2	0043874891	196,730.33	73.30	0.037259
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	376,543.38	627.57	0.166666
Group 2	0043876004	157,681.45	91.70	0.058155
Group 2	0043876037	211,886.03	315.77	0.149028
Group 2	0043876485	321,602.70	167.50	0.052083

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	545,484.70	66,066.83	12.112

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043771012	159,027.24	13,476.80	8.475
0043838074	158,722.51	50,400.15	31.754
0043847732	94,918.67	220.21	0.232
0043858607	60,237.90	1,075.44	1.785
0043868934	72,578.38	894.23	1.232

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	359,765.13	(71,009.54)	16,685.41	4.638

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043845833	248,908.04	(68,598.25)	1,562.64	0.628
0043859004	110,857.09	(2,411.29)	15,122.77	13.642

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:50 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
138	21,614,830.55	922,296.64	4.267

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	(1,733.14)	(0.447)
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 Series 2017-C06



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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	52,625.12	32.672
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
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	23,126.37	21.260
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
0043838933	365,080.44	(31,457.21)	(8.617)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:50 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043841888	109,627.17	1,365.48	1.246
0043842522	155,292.35	(4,741.36)	(3.053)
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)
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
0043858607	60,237.90	1,075.44	1.785
0043859004	110,857.09	15,122.77	13.642

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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
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	12,786.69	12.758
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Dec-2022
07-Dec-2022 9:46:50 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	159,027.24	13,476.80	0.000 %	0	0.00	0.00	0.000 %	1	159,027.24	13,476.80	0.000 %
Group 2	6	746,222.59	(18,419.51)	(0.001 %)	0	0.00	0.00	0.000 %	6	746,222.59	(18,419.51)	(0.001 %)
Total	7	905,249.83	(4,942.71)	(0.000 %)	0	0.00	0.00	0.000 %	7	905,249.83	(4,942.71)	(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	0043771012	161,000.00	4.750 %	UT	80.00	360	159,027.24	11/30/2022	13,476.80	13,476.80
Group 2	0043838074	165,000.00	4.875 %	MD	93.00	360	158,722.51	11/30/2022	50,400.15	50,400.15
Group 2	0043845833	271,000.00	4.500 %	OR	95.00	360	248,908.04	07/31/2022	(68,598.25)	1,562.64
Group 2	0043847732	106,000.00	4.375 %	TX	90.00	360	94,918.67	11/30/2022	220.21	220.21
Group 2	0043858607	63,000.00	5.125 %	KS	95.00	360	60,237.90	11/30/2022	1,075.44	1,075.44
Group 2	0043859004	115,000.00	4.500 %	NJ	97.00	360	110,857.09	08/31/2022	(2,411.29)	15,122.77
Group 2	0043868934	84,000.00	4.750 %	GA	95.00	360	72,578.38	11/30/2022	894.23	894.23

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

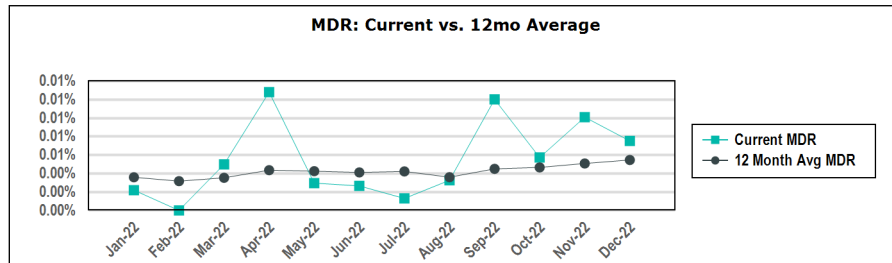
Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:51 AM

Realized Loss Report - Collateral

Summary

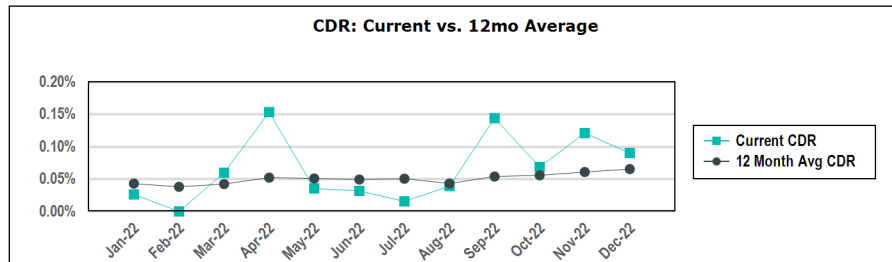
MDR

Current Month 0.008 %
 3 Month Average 0.008 %
 12 Month Average 0.005 %



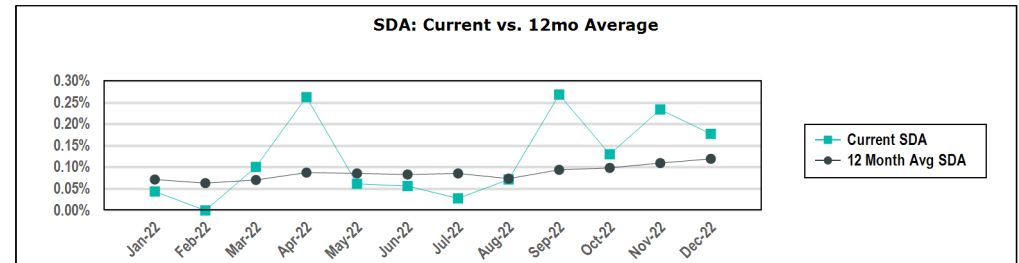
CDR

Current Month 0.090 %
 3 Month Average 0.093 %
 12 Month Average 0.066 %



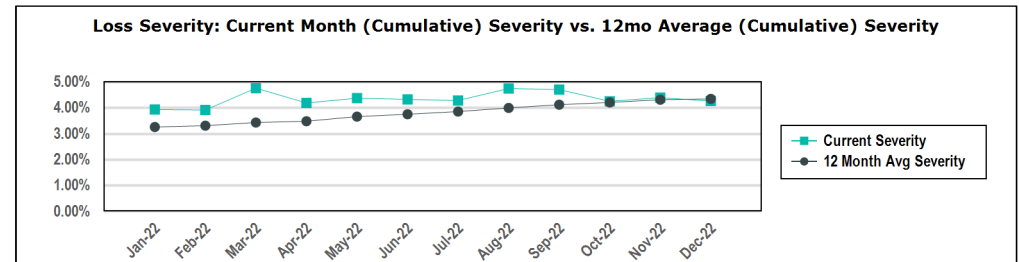
SDA

Current Month 0.178 %
 3 Month Average 0.181 %
 12 Month Average 0.120 %



Loss Severity

Current Month (Cumulative) 4.267 %
 3 Month Average (Cumulative) 4.309 %
 12 Month Average (Cumulative) 4.352 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

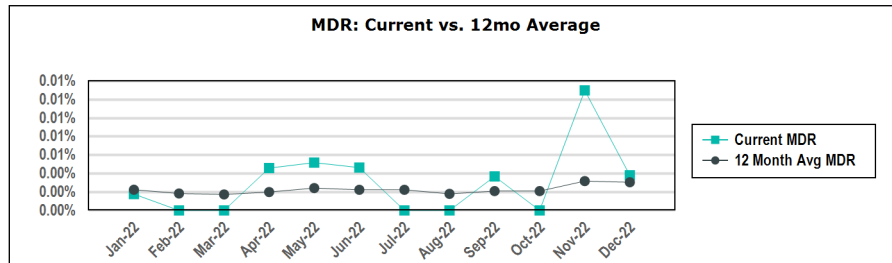
Distribution Date: 27-Dec-2022
 07-Dec-2022 9:46:51 AM

Realized Loss Report - Collateral

Group 1

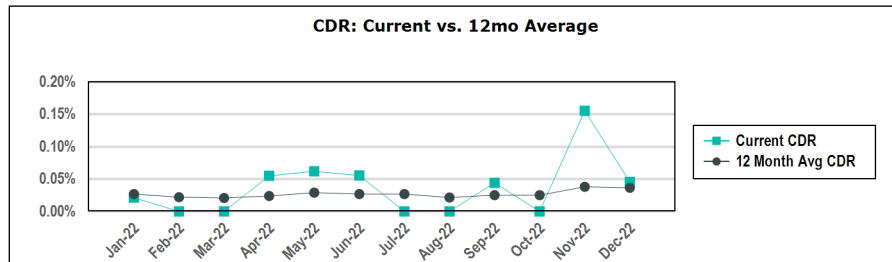
MDR

Current Month 0.004 %
 3 Month Average 0.006 %
 12 Month Average 0.003 %



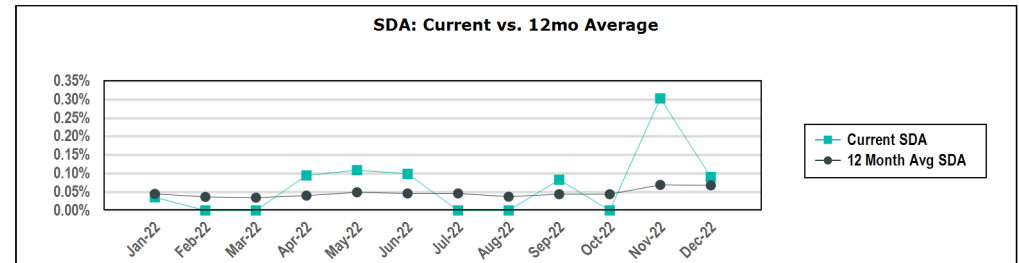
CDR

Current Month 0.046 %
 3 Month Average 0.067 %
 12 Month Average 0.037 %



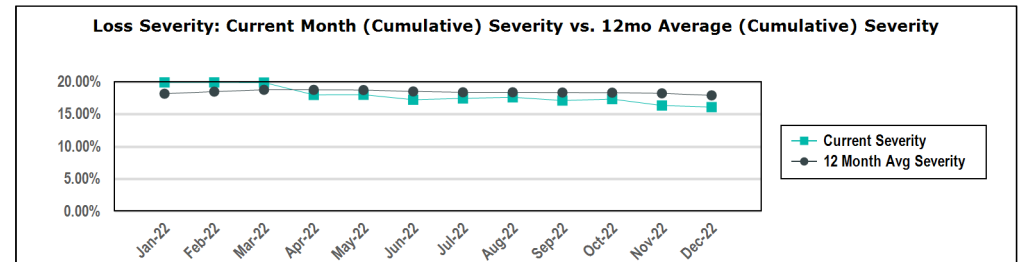
SDA

Current Month 0.090 %
 3 Month Average 0.131 %
 12 Month Average 0.068 %



Loss Severity

Current Month (Cumulative) 16.147 %
 3 Month Average (Cumulative) 16.636 %
 12 Month Average (Cumulative) 17.953 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

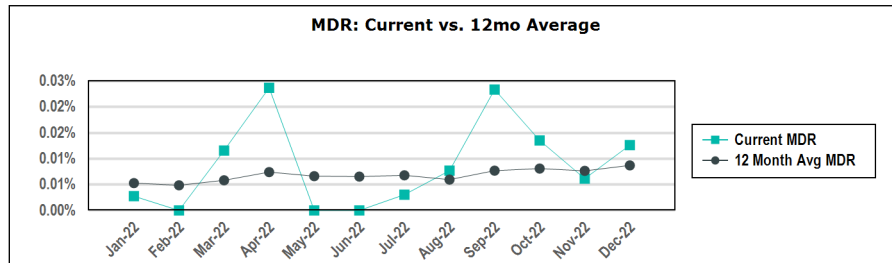
Distribution Date: 27-Dec-2022
07-Dec-2022 9:46:52 AM

Realized Loss Report - Collateral

Group 2

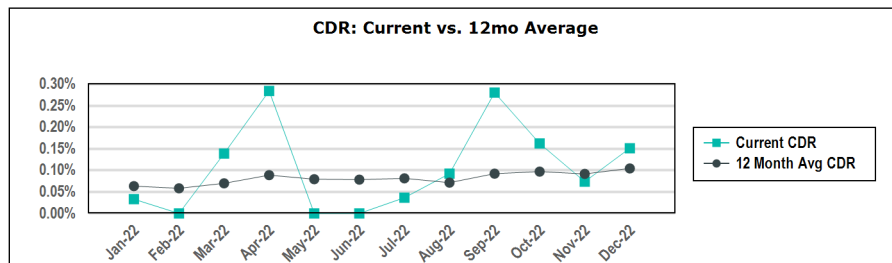
MDR

Current Month 0.013 %
3 Month Average 0.011 %
12 Month Average 0.009 %



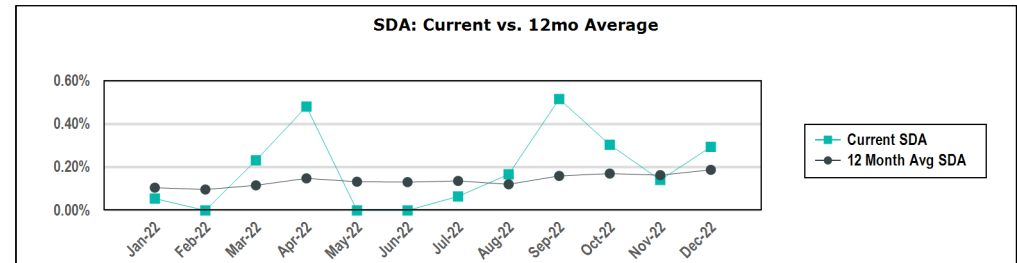
CDR

Current Month 0.151 %
3 Month Average 0.129 %
12 Month Average 0.104 %



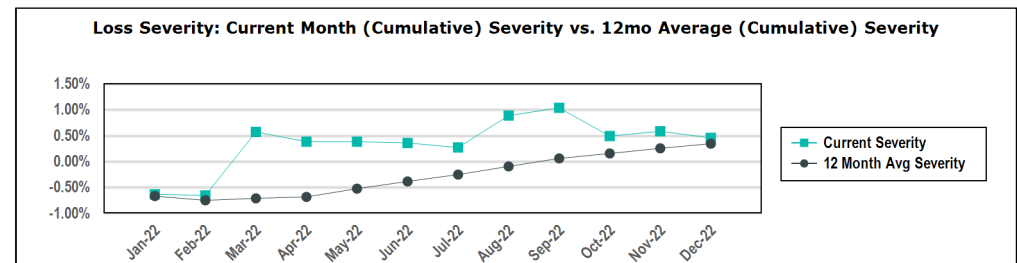
SDA

Current Month 0.295 %
3 Month Average 0.247 %
12 Month Average 0.188 %



Loss Severity

Current Month (Cumulative) 0.462 %
3 Month Average (Cumulative) 0.515 %
12 Month Average (Cumulative) 0.349 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 27-Dec-2022
07-Dec-2022 9:46:53 AM

Prepayment Rates

Summary

SMM

Current Month 0.715 %
3 Month Average 0.819 %
12 Month Average 1.710 %

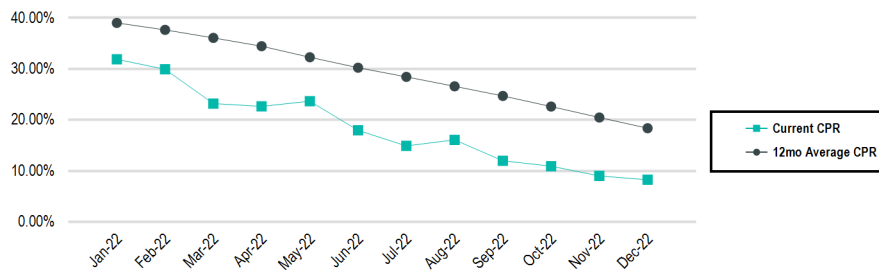
CPR

Current Month 8.247 %
3 Month Average 9.388 %
12 Month Average 18.364 %

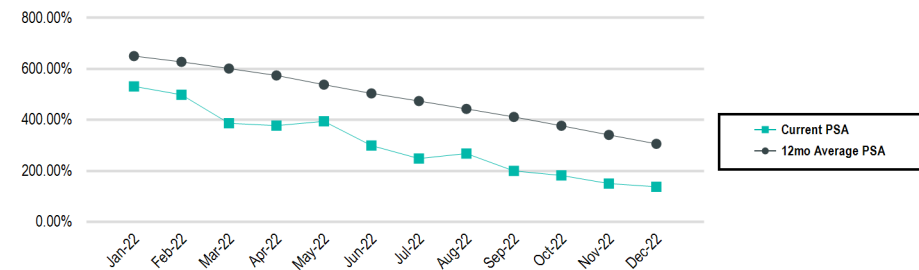
PSA

Current Month 137.456 %
3 Month Average 156.474 %
12 Month Average 306.059 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.666 %
3 Month Average 0.766 %
12 Month Average 1.547 %

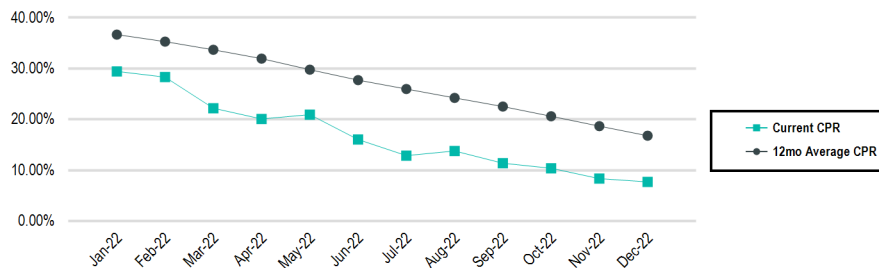
CPR

Current Month 7.701 %
3 Month Average 8.806 %
12 Month Average 16.784 %

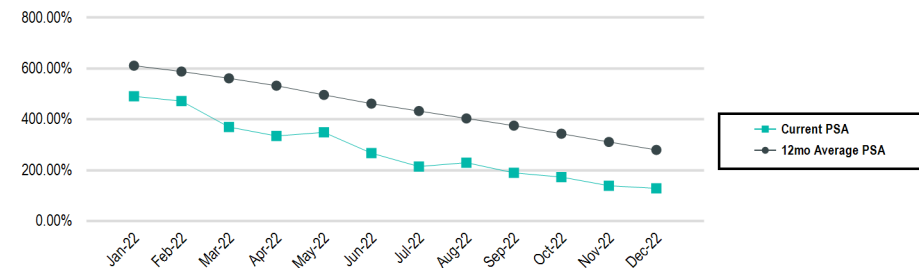
PSA

Current Month 128.350 %
3 Month Average 146.764 %
12 Month Average 279.728 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.782 %
3 Month Average	0.891 %
12 Month Average	1.927 %

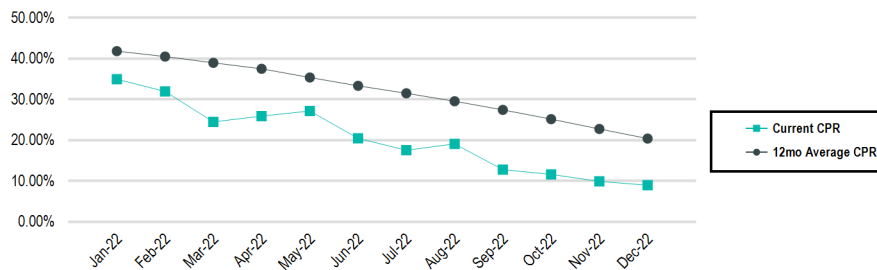
CPR

Current Month	8.989 %
3 Month Average	10.178 %
12 Month Average	20.417 %

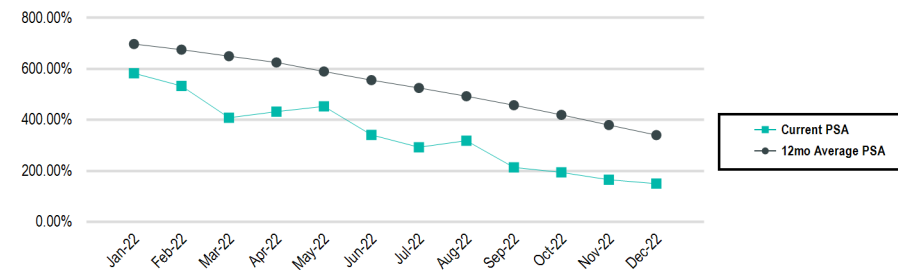
PSA

Current Month	149.814 %
3 Month Average	169.631 %
12 Month Average	340.292 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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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

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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