

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:56 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		06/30/2022	0.00000 %	4,093,177,919.22	0.00	55,016,820.74	0.00	4,038,170,106.14	55,016,820.74	0.00
1M-1	30711XQS6	07/22/2022	2.37357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	07/22/2022	4.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	07/22/2022	4.27357 %	17,661,775.75	58,705.76	929,291.09	0.00	16,732,484.67	987,996.85	0.00
1M-BH		06/30/2022	0.00000 %	72,597,800.18	0.00	3,819,802.12	0.00	68,777,998.06	3,819,802.12	0.00
1M-2C	30711XQV9	07/22/2022	4.27357 %	19,359,089.00	64,347.44	0.00	0.00	19,359,089.00	64,347.44	0.00
1M-CH		06/30/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	07/22/2022	4.27357 %	37,020,864.75	123,053.20	929,291.09	0.00	36,091,573.67	1,052,344.29	0.00
1M-2H		06/30/2022	0.00000 %	152,172,317.18	0.00	3,819,802.12	0.00	148,352,515.06	3,819,802.12	0.00
1B-1	30711XQW7	07/22/2022	5.77357 %	78,322,000.00	351,709.21	0.00	0.00	78,322,000.00	351,709.21	0.00
1B-1H		06/30/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		06/30/2022	0.00000 %	81,688,332.34	0.00	0.00	9,007.66	81,679,324.68	0.00	765,347.32
1A-I1	30711XQZ0	07/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	07/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	07/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	07/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	07/22/2022	1.80000 %	0.00	24,726.49	0.00	0.00	0.00	24,726.49	0.00
1B-I2	30711XRK2	07/22/2022	1.40000 %	0.00	19,231.71	0.00	0.00	0.00	19,231.71	0.00
1B-I3	30711XRM8	07/22/2022	1.00000 %	0.00	13,736.94	0.00	0.00	0.00	13,736.94	0.00
1B-I4	30711XRP1	07/22/2022	0.60000 %	0.00	8,242.16	0.00	0.00	0.00	8,242.16	0.00
1C-I1	30711XRR7	07/22/2022	1.80000 %	0.00	27,102.72	0.00	0.00	0.00	27,102.72	0.00
1C-I2	30711XRT3	07/22/2022	1.40000 %	0.00	21,079.90	0.00	0.00	0.00	21,079.90	0.00
1C-I3	30711XRV8	07/22/2022	1.00000 %	0.00	15,057.07	0.00	0.00	0.00	15,057.07	0.00
1C-I4	30711XRX4	07/22/2022	0.60000 %	0.00	9,034.24	0.00	0.00	0.00	9,034.24	0.00
1E-A1	30711XQY3	07/22/2022	2.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	07/22/2022	2.87357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	07/22/2022	3.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	07/22/2022	3.67357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	07/22/2022	2.47357 %	17,661,775.75	33,979.27	929,291.09	0.00	16,732,484.67	963,270.36	0.00

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Series 2017-C06



Distribution Date: 25-Jul-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	07/22/2022	2.87357 %	17,661,775.75	39,474.05	929,291.09	0.00	16,732,484.67	968,765.14	0.00
1E-B3	30711XRL0	07/22/2022	3.27357 %	17,661,775.75	44,968.82	929,291.09	0.00	16,732,484.67	974,259.91	0.00
1E-B4	30711XRN6	07/22/2022	3.67357 %	17,661,775.75	50,463.60	929,291.09	0.00	16,732,484.67	979,754.69	0.00
1E-C1	30711XRQ9	07/22/2022	2.47357 %	19,359,089.00	37,244.71	0.00	0.00	19,359,089.00	37,244.71	0.00
1E-C2	30711XRS5	07/22/2022	2.87357 %	19,359,089.00	43,267.54	0.00	0.00	19,359,089.00	43,267.54	0.00
1E-C3	30711XRU0	07/22/2022	3.27357 %	19,359,089.00	49,290.37	0.00	0.00	19,359,089.00	49,290.37	0.00
1E-C4	30711XRW6	07/22/2022	3.67357 %	19,359,089.00	55,313.20	0.00	0.00	19,359,089.00	55,313.20	0.00
1E-D1	30711XRY2	07/22/2022	2.47357 %	17,661,775.75	33,979.27	929,291.09	0.00	16,732,484.67	963,270.36	0.00
1E-D2	30711XRZ9	07/22/2022	2.87357 %	17,661,775.75	39,474.05	929,291.09	0.00	16,732,484.67	968,765.14	0.00
1E-D3	30711XSA3	07/22/2022	3.27357 %	17,661,775.75	44,968.82	929,291.09	0.00	16,732,484.67	974,259.91	0.00
1E-D4	30711XSB1	07/22/2022	3.67357 %	17,661,775.75	50,463.60	929,291.09	0.00	16,732,484.67	979,754.69	0.00
1E-D5	30711XSC9	07/22/2022	4.27357 %	17,661,775.75	58,705.76	929,291.09	0.00	16,732,484.67	987,996.85	0.00
1E-F1	30711XSD7	07/22/2022	2.47357 %	37,020,864.75	71,223.99	929,291.09	0.00	36,091,573.67	1,000,515.08	0.00
1E-F2	30711XSE5	07/22/2022	2.87357 %	37,020,864.75	82,741.59	929,291.09	0.00	36,091,573.67	1,012,032.68	0.00
1E-F3	30711XSF2	07/22/2022	3.27357 %	37,020,864.75	94,259.19	929,291.09	0.00	36,091,573.67	1,023,550.28	0.00
1E-F4	30711XSG0	07/22/2022	3.67357 %	37,020,864.75	105,776.80	929,291.09	0.00	36,091,573.67	1,035,067.89	0.00
1E-F5	30711XSH8	07/22/2022	4.27357 %	37,020,864.75	123,053.20	929,291.09	0.00	36,091,573.67	1,052,344.29	0.00
1X-1	30711XSJ4	07/22/2022	1.80000 %	0.00	24,726.49	0.00	0.00	0.00	24,726.49	0.00
1X-2	30711XSK1	07/22/2022	1.40000 %	0.00	19,231.71	0.00	0.00	0.00	19,231.71	0.00
1X-3	30711XSL9	07/22/2022	1.00000 %	0.00	13,736.94	0.00	0.00	0.00	13,736.94	0.00
1X-4	30711XSM7	07/22/2022	0.60000 %	0.00	8,242.16	0.00	0.00	0.00	8,242.16	0.00
1Y-1	30711XSN5	07/22/2022	1.80000 %	0.00	51,829.21	0.00	0.00	0.00	51,829.21	0.00
1Y-2	30711XSP0	07/22/2022	1.40000 %	0.00	40,311.61	0.00	0.00	0.00	40,311.61	0.00
1Y-3	30711XSQ8	07/22/2022	1.00000 %	0.00	28,794.01	0.00	0.00	0.00	28,794.01	0.00
1Y-4	30711XSR6	07/22/2022	0.60000 %	0.00	17,276.40	0.00	0.00	0.00	17,276.40	0.00
2A-H		06/30/2022	0.00000 %	2,934,689,388.49	0.00	52,260,484.47	0.00	2,882,428,904.02	52,260,484.47	0.00
2M-1	30711XSS4	07/22/2022	2.37357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	07/22/2022	4.42357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	07/22/2022	4.42357 %	76,309,123.35	75,137.09	1,751,466.09	0.00	20,087,192.68	1,826,603.18	0.00

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2M-BH		06/30/2022	0.00000 %	4,016,470.60	0.00	4,690,667.34	0.00	53,796,267.84	4,690,667.34	0.00
2M-2C	30711XSV7	07/22/2022	4.42357 %	120,816,000.00	118,960.39	0.00	0.00	34,575,936.42	118,960.39	0.00
2M-CH		06/30/2022	0.00000 %	6,359,055.00	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	07/22/2022	4.42357 %	197,125,123.35	194,097.49	1,751,466.09	0.00	54,663,129.10	1,945,563.58	0.00
2M-2H		06/30/2022	0.00000 %	10,375,525.60	0.00	4,690,667.34	0.00	146,395,386.42	4,690,667.34	0.00
2B-1	30711XSW5	07/22/2022	6.07357 %	73,668,000.00	347,999.36	0.00	0.00	73,668,000.00	347,999.36	0.00
2B-1H		06/30/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		06/30/2022	0.00000 %	77,493,834.26	0.00	0.00	(12,499.72)	77,506,333.98	0.00	39,431.02
2A-I1	30711XSZ8	07/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	07/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	07/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	07/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	07/22/2022	1.80000 %	0.00	30,574.12	0.00	0.00	0.00	30,574.12	0.00
2B-I2	30711XTK0	07/22/2022	1.40000 %	0.00	23,779.87	0.00	0.00	0.00	23,779.87	0.00
2B-I3	30711XTM6	07/22/2022	1.00000 %	0.00	16,985.62	0.00	0.00	0.00	16,985.62	0.00
2B-I4	30711XTP9	07/22/2022	0.60000 %	0.00	10,191.37	0.00	0.00	0.00	10,191.37	0.00
2C-I1	30711XTR5	07/22/2022	1.80000 %	0.00	48,406.31	0.00	0.00	0.00	48,406.31	0.00
2C-I2	30711XTT1	07/22/2022	1.40000 %	0.00	37,649.35	0.00	0.00	0.00	37,649.35	0.00
2C-I3	30711XTV6	07/22/2022	1.00000 %	0.00	26,892.39	0.00	0.00	0.00	26,892.39	0.00
2C-I4	30711XTX2	07/22/2022	0.60000 %	0.00	16,135.44	0.00	0.00	0.00	16,135.44	0.00
2E-A1	30711XSY1	07/22/2022	2.62357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	07/22/2022	3.02357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	07/22/2022	3.42357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	07/22/2022	3.82357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	07/22/2022	2.62357 %	76,309,123.35	44,562.97	1,751,466.09	0.00	20,087,192.68	1,796,029.06	0.00
2E-B2	30711XTJ3	07/22/2022	3.02357 %	76,309,123.35	51,357.22	1,751,466.09	0.00	20,087,192.68	1,802,823.31	0.00
2E-B3	30711XTL8	07/22/2022	3.42357 %	76,309,123.35	58,151.47	1,751,466.09	0.00	20,087,192.68	1,809,617.56	0.00
2E-B4	30711XTN4	07/22/2022	3.82357 %	76,309,123.35	64,945.72	1,751,466.09	0.00	20,087,192.68	1,816,411.81	0.00
2E-C1	30711XTQ7	07/22/2022	2.62357 %	120,816,000.00	70,554.08	0.00	0.00	34,575,936.42	70,554.08	0.00
2E-C2	30711XTS3	07/22/2022	3.02357 %	120,816,000.00	81,311.04	0.00	0.00	34,575,936.42	81,311.04	0.00
2E-C3	30711XTU8	07/22/2022	3.42357 %	120,816,000.00	92,068.00	0.00	0.00	34,575,936.42	92,068.00	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	07/22/2022	3.82357 %	120,816,000.00	102,824.95	0.00	0.00	34,575,936.42	102,824.95	0.00
2E-D1	30711XTY0	07/22/2022	2.62357 %	76,309,123.35	44,562.97	1,751,466.09	0.00	20,087,192.68	1,796,029.06	0.00
2E-D2	30711XTZ7	07/22/2022	3.02357 %	76,309,123.35	51,357.22	1,751,466.09	0.00	20,087,192.68	1,802,823.31	0.00
2E-D3	30711XUA0	07/22/2022	3.42357 %	76,309,123.35	58,151.47	1,751,466.09	0.00	20,087,192.68	1,809,617.56	0.00
2E-D4	30711XUB8	07/22/2022	3.82357 %	76,309,123.35	64,945.72	1,751,466.09	0.00	20,087,192.68	1,816,411.81	0.00
2E-D5	30711XUC6	07/22/2022	4.42357 %	76,309,123.35	75,137.09	1,751,466.09	0.00	20,087,192.68	1,826,603.18	0.00
2E-F1	30711XUD4	07/22/2022	2.62357 %	197,125,123.35	115,117.05	1,751,466.09	0.00	54,663,129.10	1,866,583.14	0.00
2E-F2	30711XUE2	07/22/2022	3.02357 %	197,125,123.35	132,668.26	1,751,466.09	0.00	54,663,129.10	1,884,134.35	0.00
2E-F3	30711XUF9	07/22/2022	3.42357 %	197,125,123.35	150,219.47	1,751,466.09	0.00	54,663,129.10	1,901,685.56	0.00
2E-F4	30711XUG7	07/22/2022	3.82357 %	197,125,123.35	167,770.68	1,751,466.09	0.00	54,663,129.10	1,919,236.77	0.00
2E-F5	30711XUH5	07/22/2022	4.42357 %	197,125,123.35	194,097.49	1,751,466.09	0.00	54,663,129.10	1,945,563.58	0.00
2X-1	30711XUJ1	07/22/2022	1.80000 %	0.00	30,574.12	0.00	0.00	0.00	30,574.12	0.00
2X-2	30711XUK8	07/22/2022	1.40000 %	0.00	23,779.87	0.00	0.00	0.00	23,779.87	0.00
2X-3	30711XUL6	07/22/2022	1.00000 %	0.00	16,985.62	0.00	0.00	0.00	16,985.62	0.00
2X-4	30711XUM4	07/22/2022	0.60000 %	0.00	10,191.37	0.00	0.00	0.00	10,191.37	0.00
2Y-1	30711XUN2	07/22/2022	1.80000 %	0.00	78,980.43	0.00	0.00	0.00	78,980.43	0.00
2Y-2	30711XUP7	07/22/2022	1.40000 %	0.00	61,429.23	0.00	0.00	0.00	61,429.23	0.00
2Y-3	30711XUQ5	07/22/2022	1.00000 %	0.00	43,878.02	0.00	0.00	0.00	43,878.02	0.00
2Y-4	30711XUR3	07/22/2022	0.60000 %	0.00	26,326.81	0.00	0.00	0.00	26,326.81	0.00
Totals				10,717,595,961.47	4,857,580.34	167,190,359.01	(3,492.06)	9,011,671,026.00	172,047,939.35	804,778.34

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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.

NOTE: Ending Balances for 2M-2/2M-2H were adjusted in the amount of \$140,710,528.17 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	4,093,177,919.22	8,410,957.98	46,605,862.76	0.00	0.00	55,016,820.74	4,038,170,106.14	0.25457570	55,016,820.74
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	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.86432190	929,291.09
1M-BH	79,574,517.00	72,597,800.18	583,970.41	3,235,831.72	0.00	0.00	3,819,802.12	68,777,998.06	0.86432190	3,819,802.12
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	37,020,864.75	142,069.79	787,221.29	0.00	0.00	929,291.09	36,091,573.67	0.62144063	929,291.09
1M-2H	238,723,551.00	152,172,317.18	583,970.41	3,235,831.72	0.00	0.00	3,819,802.12	148,352,515.06	0.62144063	3,819,802.12
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	81,688,332.34	0.00	0.00	0.00	9,007.66	9,007.66	81,679,324.68	0.99071684	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	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.86432190	929,291.09
1E-B2	19,359,089.00	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.86432190	929,291.09
1E-B3	19,359,089.00	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.86432190	929,291.09

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
14-Jul-2022 10:21:56 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	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.86432190	929,291.09
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	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.43216095	929,291.09
1E-D2	38,718,178.00	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.43216095	929,291.09
1E-D3	38,718,178.00	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.43216095	929,291.09
1E-D4	38,718,178.00	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.43216095	929,291.09
1E-D5	38,718,178.00	17,661,775.75	142,069.79	787,221.29	0.00	0.00	929,291.09	16,732,484.67	0.43216095	929,291.09
1E-F1	38,718,178.00	37,020,864.75	142,069.79	787,221.29	0.00	0.00	929,291.09	36,091,573.67	0.93216095	929,291.09
1E-F2	38,718,178.00	37,020,864.75	142,069.79	787,221.29	0.00	0.00	929,291.09	36,091,573.67	0.93216095	929,291.09
1E-F3	38,718,178.00	37,020,864.75	142,069.79	787,221.29	0.00	0.00	929,291.09	36,091,573.67	0.93216095	929,291.09
1E-F4	38,718,178.00	37,020,864.75	142,069.79	787,221.29	0.00	0.00	929,291.09	36,091,573.67	0.93216095	929,291.09
1E-F5	38,718,178.00	37,020,864.75	142,069.79	787,221.29	0.00	0.00	929,291.09	36,091,573.67	0.93216095	929,291.09
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	2,934,689,388.49	5,489,387.43	46,771,097.03	0.00	0.00	52,260,484.47	2,882,428,904.02	0.19410277	52,260,484.47
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	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.58095875	1,751,466.09
2M-BH	92,599,118.58	4,016,470.60	493,767.94	4,196,899.40	0.00	0.00	4,690,667.34	53,796,267.84	0.58095875	4,690,667.34
2M-2C	34,575,936.42	120,816,000.00	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	6,359,055.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	197,125,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	54,663,129.10	0.52913814	1,751,466.09

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:56 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	10,375,525.60	493,767.94	4,196,899.40	0.00	0.00	4,690,667.34	146,395,386.42	0.52913687	4,690,667.34
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	77,493,834.26	0.00	0.00	0.00	(12,499.72)	(12,499.72)	77,506,333.98	0.99949151	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	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.58095875	1,751,466.09
2E-B2	34,575,936.42	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.58095875	1,751,466.09
2E-B3	34,575,936.42	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.58095875	1,751,466.09
2E-B4	34,575,936.42	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.58095875	1,751,466.09
2E-C1	34,575,936.42	120,816,000.00	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	120,816,000.00	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	120,816,000.00	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	120,816,000.00	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.29226223	1,751,466.09
2E-D2	68,730,033.58	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.29226223	1,751,466.09
2E-D3	68,730,033.58	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.29226223	1,751,466.09
2E-D4	68,730,033.58	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.29226223	1,751,466.09
2E-D5	68,730,033.58	76,309,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	20,087,192.68	0.29226223	1,751,466.09

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
14-Jul-2022 10:21:57 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	197,125,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	54,663,129.10	0.79047937	1,751,466.09
2E-F2	69,151,872.83	197,125,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	54,663,129.10	0.79047937	1,751,466.09
2E-F3	69,151,872.83	197,125,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	54,663,129.10	0.79047937	1,751,466.09
2E-F4	69,151,872.83	197,125,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	54,663,129.10	0.79047937	1,751,466.09
2E-F5	69,151,872.83	197,125,123.35	184,369.89	1,567,096.20	0.00	0.00	1,751,466.09	54,663,129.10	0.79047937	1,751,466.09
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	10,717,595,961.47	21,278,856.99	145,911,501.87	0.00	(3,492.06)	167,186,866.95	9,011,671,026.00	0.26199013	167,190,359.01

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
14-Jul-2022 10:21:57 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	258.04352165	0.53024649	2.93814273	0.00000000	0.00000000	3.46838922	254.57570029	0.25457570	3.46838922
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	912.32473543	7.33866093	40.66417020	0.00000000	0.00000000	48.00283164	864.32190430	0.86432190	48.00283164
1M-BH	79,574,517.00	912.32473557	7.33866107	40.66417042	0.00000000	0.00000000	48.00283136	864.32190421	0.86432190	48.00283136
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	637.44157848	2.44622031	13.55472340	0.00000000	0.00000000	16.00094388	621.44063477	0.62144063	16.00094388
1M-2H	238,723,551.00	637.44157852	2.44622036	13.55472347	0.00000000	0.00000000	16.00094379	621.44063474	0.62144063	16.00094379
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	990.82609413	0.00000000	0.00000000	0.00000000	0.10925703	0.10925703	990.71683711	0.99071684	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	912.32473543	7.33866093	40.66417020	0.00000000	0.00000000	48.00283164	864.32190430	0.86432190	48.00283164
1E-B2	19,359,089.00	912.32473543	7.33866093	40.66417020	0.00000000	0.00000000	48.00283164	864.32190430	0.86432190	48.00283164
1E-B3	19,359,089.00	912.32473543	7.33866093	40.66417020	0.00000000	0.00000000	48.00283164	864.32190430	0.86432190	48.00283164

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	912.32473543	7.33866093	40.66417020	0.00000000	0.00000000	48.00283164	864.32190430	0.86432190	48.00283164
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	456.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	432.16095215	0.43216095	24.00141582
1E-D2	38,718,178.00	456.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	432.16095215	0.43216095	24.00141582
1E-D3	38,718,178.00	456.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	432.16095215	0.43216095	24.00141582
1E-D4	38,718,178.00	456.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	432.16095215	0.43216095	24.00141582
1E-D5	38,718,178.00	456.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	432.16095215	0.43216095	24.00141582
1E-F1	38,718,178.00	956.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	932.16095215	0.93216095	24.00141582
1E-F2	38,718,178.00	956.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	932.16095215	0.93216095	24.00141582
1E-F3	38,718,178.00	956.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	932.16095215	0.93216095	24.00141582
1E-F4	38,718,178.00	956.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	932.16095215	0.93216095	24.00141582
1E-F5	38,718,178.00	956.16236771	3.66933046	20.33208510	0.00000000	0.00000000	24.00141582	932.16095215	0.93216095	24.00141582
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	197.62199431	0.36965537	3.14956585	0.00000000	0.00000000	3.51922122	194.10277309	0.19410277	3.51922122
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	2207.00091599	5.33231805	45.32331911	0.00000000	0.00000000	50.65563717	580.95874645	0.58095875	50.65563717
2M-BH	92,599,118.58	43.37482539	5.33231793	45.32331910	0.00000000	0.00000000	50.65563703	580.95874631	0.58095875	50.65563703
2M-2C	34,575,936.42	3494.22206625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	68.67295388	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	1908.16777917	1.78469734	15.16946407	0.00000000	0.00000000	16.95416141	529.13814274	0.52913814	16.95416141

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Connecticut Avenue Securities

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	37.50168107	1.78469299	15.16942745	0.00000000	0.00000000	16.95412044	529.13686535	0.52913687	16.95412044
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.33032139	0.00000000	0.00000000	0.00000000	(0.16119152)	(0.16119152)	999.49151291	0.99949151	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	2207.00091599	5.33231805	45.32331911	0.00000000	0.00000000	50.65563717	580.95874645	0.58095875	50.65563717
2E-B2	34,575,936.42	2207.00091599	5.33231805	45.32331911	0.00000000	0.00000000	50.65563717	580.95874645	0.58095875	50.65563717
2E-B3	34,575,936.42	2207.00091599	5.33231805	45.32331911	0.00000000	0.00000000	50.65563717	580.95874645	0.58095875	50.65563717
2E-B4	34,575,936.42	2207.00091599	5.33231805	45.32331911	0.00000000	0.00000000	50.65563717	580.95874645	0.58095875	50.65563717
2E-C1	34,575,936.42	3494.22206625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	3494.22206625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	3494.22206625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	3494.22206625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	1110.27333140	2.68252291	22.80074835	0.00000000	0.00000000	25.48327127	292.26222706	0.29226223	25.48327127
2E-D2	68,730,033.58	1110.27333140	2.68252291	22.80074835	0.00000000	0.00000000	25.48327127	292.26222706	0.29226223	25.48327127
2E-D3	68,730,033.58	1110.27333140	2.68252291	22.80074835	0.00000000	0.00000000	25.48327127	292.26222706	0.29226223	25.48327127
2E-D4	68,730,033.58	1110.27333140	2.68252291	22.80074835	0.00000000	0.00000000	25.48327127	292.26222706	0.29226223	25.48327127
2E-D5	68,730,033.58	1110.27333140	2.68252291	22.80074835	0.00000000	0.00000000	25.48327127	292.26222706	0.29226223	25.48327127

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Distribution Date: 25-Jul-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	2850.61149153	2.66615903	22.66165956	0.00000000	0.00000000	25.32781859	790.47937334	0.79047937	25.32781859
2E-F2	69,151,872.83	2850.61149153	2.66615903	22.66165956	0.00000000	0.00000000	25.32781859	790.47937334	0.79047937	25.32781859
2E-F3	69,151,872.83	2850.61149153	2.66615903	22.66165956	0.00000000	0.00000000	25.32781859	790.47937334	0.79047937	25.32781859
2E-F4	69,151,872.83	2850.61149153	2.66615903	22.66165956	0.00000000	0.00000000	25.32781859	790.47937334	0.79047937	25.32781859
2E-F5	69,151,872.83	2850.61149153	2.66615903	22.66165956	0.00000000	0.00000000	25.32781859	790.47937334	0.79047937	25.32781859
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: 25-Jul-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,093,177,919.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,038,170,106.14
1M-1	N/A	N/A	2.37357 %	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	4.27357 %	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	06/27/22 - 07/24/22	28	4.27357 %	17,661,775.75	58,705.76	0.00	0.00	0.00	0.00	58,705.76	0.00	16,732,484.67
1M-BH	N/A	N/A	0.00000 %	72,597,800.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	68,777,998.06
1M-2C	06/27/22 - 07/24/22	28	4.27357 %	19,359,089.00	64,347.44	0.00	0.00	0.00	0.00	64,347.44	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	06/27/22 - 07/24/22	28	4.27357 %	37,020,864.75	123,053.20	0.00	0.00	0.00	0.00	123,053.20	0.00	36,091,573.67
1M-2H	N/A	N/A	0.00000 %	152,172,317.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	148,352,515.06
1B-1	06/27/22 - 07/24/22	28	5.77357 %	78,322,000.00	351,709.21	0.00	0.00	0.00	0.00	351,709.21	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 %	81,688,332.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,679,324.68
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	06/27/22 - 07/24/22	28	1.80000 %	17,661,775.75	24,726.49	0.00	0.00	0.00	0.00	24,726.49	0.00	16,732,484.67
1B-I2	06/27/22 - 07/24/22	28	1.40000 %	17,661,775.75	19,231.71	0.00	0.00	0.00	0.00	19,231.71	0.00	16,732,484.67
1B-I3	06/27/22 - 07/24/22	28	1.00000 %	17,661,775.75	13,736.94	0.00	0.00	0.00	0.00	13,736.94	0.00	16,732,484.67
1B-I4	06/27/22 - 07/24/22	28	0.60000 %	17,661,775.75	8,242.16	0.00	0.00	0.00	0.00	8,242.16	0.00	16,732,484.67
1C-I1	06/27/22 - 07/24/22	28	1.80000 %	19,359,089.00	27,102.72	0.00	0.00	0.00	0.00	27,102.72	0.00	19,359,089.00
1C-I2	06/27/22 - 07/24/22	28	1.40000 %	19,359,089.00	21,079.90	0.00	0.00	0.00	0.00	21,079.90	0.00	19,359,089.00
1C-I3	06/27/22 - 07/24/22	28	1.00000 %	19,359,089.00	15,057.07	0.00	0.00	0.00	0.00	15,057.07	0.00	19,359,089.00
1C-I4	06/27/22 - 07/24/22	28	0.60000 %	19,359,089.00	9,034.24	0.00	0.00	0.00	0.00	9,034.24	0.00	19,359,089.00
1E-A1	N/A	N/A	2.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.87357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.67357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/27/22 - 07/24/22	28	2.47357 %	17,661,775.75	33,979.27	0.00	0.00	0.00	0.00	33,979.27	0.00	16,732,484.67
1E-B2	06/27/22 - 07/24/22	28	2.87357 %	17,661,775.75	39,474.05	0.00	0.00	0.00	0.00	39,474.05	0.00	16,732,484.67

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:57 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	06/27/22 - 07/24/22	28	3.27357 %	17,661,775.75	44,968.82	0.00	0.00	0.00	0.00	44,968.82	0.00	16,732,484.67
1E-B4	06/27/22 - 07/24/22	28	3.67357 %	17,661,775.75	50,463.60	0.00	0.00	0.00	0.00	50,463.60	0.00	16,732,484.67
1E-C1	06/27/22 - 07/24/22	28	2.47357 %	19,359,089.00	37,244.71	0.00	0.00	0.00	0.00	37,244.71	0.00	19,359,089.00
1E-C2	06/27/22 - 07/24/22	28	2.87357 %	19,359,089.00	43,267.54	0.00	0.00	0.00	0.00	43,267.54	0.00	19,359,089.00
1E-C3	06/27/22 - 07/24/22	28	3.27357 %	19,359,089.00	49,290.37	0.00	0.00	0.00	0.00	49,290.37	0.00	19,359,089.00
1E-C4	06/27/22 - 07/24/22	28	3.67357 %	19,359,089.00	55,313.20	0.00	0.00	0.00	0.00	55,313.20	0.00	19,359,089.00
1E-D1	06/27/22 - 07/24/22	28	2.47357 %	17,661,775.75	33,979.27	0.00	0.00	0.00	0.00	33,979.27	0.00	16,732,484.67
1E-D2	06/27/22 - 07/24/22	28	2.87357 %	17,661,775.75	39,474.05	0.00	0.00	0.00	0.00	39,474.05	0.00	16,732,484.67
1E-D3	06/27/22 - 07/24/22	28	3.27357 %	17,661,775.75	44,968.82	0.00	0.00	0.00	0.00	44,968.82	0.00	16,732,484.67
1E-D4	06/27/22 - 07/24/22	28	3.67357 %	17,661,775.75	50,463.60	0.00	0.00	0.00	0.00	50,463.60	0.00	16,732,484.67
1E-D5	06/27/22 - 07/24/22	28	4.27357 %	17,661,775.75	58,705.76	0.00	0.00	0.00	0.00	58,705.76	0.00	16,732,484.67
1E-F1	06/27/22 - 07/24/22	28	2.47357 %	37,020,864.75	71,223.99	0.00	0.00	0.00	0.00	71,223.99	0.00	36,091,573.67
1E-F2	06/27/22 - 07/24/22	28	2.87357 %	37,020,864.75	82,741.59	0.00	0.00	0.00	0.00	82,741.59	0.00	36,091,573.67
1E-F3	06/27/22 - 07/24/22	28	3.27357 %	37,020,864.75	94,259.19	0.00	0.00	0.00	0.00	94,259.19	0.00	36,091,573.67
1E-F4	06/27/22 - 07/24/22	28	3.67357 %	37,020,864.75	105,776.80	0.00	0.00	0.00	0.00	105,776.80	0.00	36,091,573.67
1E-F5	06/27/22 - 07/24/22	28	4.27357 %	37,020,864.75	123,053.20	0.00	0.00	0.00	0.00	123,053.20	0.00	36,091,573.67
1X-1	06/27/22 - 07/24/22	28	1.80000 %	17,661,775.75	24,726.49	0.00	0.00	0.00	0.00	24,726.49	0.00	16,732,484.67
1X-2	06/27/22 - 07/24/22	28	1.40000 %	17,661,775.75	19,231.71	0.00	0.00	0.00	0.00	19,231.71	0.00	16,732,484.67
1X-3	06/27/22 - 07/24/22	28	1.00000 %	17,661,775.75	13,736.94	0.00	0.00	0.00	0.00	13,736.94	0.00	16,732,484.67
1X-4	06/27/22 - 07/24/22	28	0.60000 %	17,661,775.75	8,242.16	0.00	0.00	0.00	0.00	8,242.16	0.00	16,732,484.67
1Y-1	06/27/22 - 07/24/22	28	1.80000 %	37,020,864.75	51,829.21	0.00	0.00	0.00	0.00	51,829.21	0.00	36,091,573.67
1Y-2	06/27/22 - 07/24/22	28	1.40000 %	37,020,864.75	40,311.61	0.00	0.00	0.00	0.00	40,311.61	0.00	36,091,573.67
1Y-3	06/27/22 - 07/24/22	28	1.00000 %	37,020,864.75	28,794.01	0.00	0.00	0.00	0.00	28,794.01	0.00	36,091,573.67
1Y-4	06/27/22 - 07/24/22	28	0.60000 %	37,020,864.75	17,276.40	0.00	0.00	0.00	0.00	17,276.40	0.00	36,091,573.67
2A-H	N/A	N/A	0.00000 %	2,934,689,388.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,882,428,904.02
2M-1	N/A	N/A	2.37357 %	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	4.42357 %	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	06/27/22 - 07/24/22	28	4.42357 %	76,309,123.35	75,137.09	0.00	0.00	0.00	0.00	75,137.09	0.00	20,087,192.68
2M-BH	N/A	N/A	0.00000 %	4,016,470.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	53,796,267.84
2M-2C	06/27/22 - 07/24/22	28	4.42357 %	120,816,000.00	118,960.39	0.00	0.00	0.00	0.00	118,960.39	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:57 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 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	06/27/22 - 07/24/22	28	4.42357 %	197,125,123.35	194,097.49	0.00	0.00	0.00	0.00	194,097.49	0.00	54,663,129.10
2M-2H	N/A	N/A	0.00000 %	10,375,525.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	146,395,386.42
2B-1	06/27/22 - 07/24/22	28	6.07357 %	73,668,000.00	347,999.36	0.00	0.00	0.00	0.00	347,999.36	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 %	77,493,834.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,506,333.98
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	06/27/22 - 07/24/22	28	1.80000 %	21,838,658.76	30,574.12	0.00	0.00	0.00	0.00	30,574.12	0.00	20,087,192.68
2B-I2	06/27/22 - 07/24/22	28	1.40000 %	21,838,658.76	23,779.87	0.00	0.00	0.00	0.00	23,779.87	0.00	20,087,192.68
2B-I3	06/27/22 - 07/24/22	28	1.00000 %	21,838,658.76	16,985.62	0.00	0.00	0.00	0.00	16,985.62	0.00	20,087,192.68
2B-I4	06/27/22 - 07/24/22	28	0.60000 %	21,838,658.76	10,191.37	0.00	0.00	0.00	0.00	10,191.37	0.00	20,087,192.68
2C-I1	06/27/22 - 07/24/22	28	1.80000 %	34,575,936.42	48,406.31	0.00	0.00	0.00	0.00	48,406.31	0.00	34,575,936.42
2C-I2	06/27/22 - 07/24/22	28	1.40000 %	34,575,936.42	37,649.35	0.00	0.00	0.00	0.00	37,649.35	0.00	34,575,936.42
2C-I3	06/27/22 - 07/24/22	28	1.00000 %	34,575,936.42	26,892.39	0.00	0.00	0.00	0.00	26,892.39	0.00	34,575,936.42
2C-I4	06/27/22 - 07/24/22	28	0.60000 %	34,575,936.42	16,135.44	0.00	0.00	0.00	0.00	16,135.44	0.00	34,575,936.42
2E-A1	N/A	N/A	2.62357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.02357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	3.42357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	3.82357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/27/22 - 07/24/22	28	2.62357 %	76,309,123.35	44,562.97	0.00	0.00	0.00	0.00	44,562.97	0.00	20,087,192.68
2E-B2	06/27/22 - 07/24/22	28	3.02357 %	76,309,123.35	51,357.22	0.00	0.00	0.00	0.00	51,357.22	0.00	20,087,192.68
2E-B3	06/27/22 - 07/24/22	28	3.42357 %	76,309,123.35	58,151.47	0.00	0.00	0.00	0.00	58,151.47	0.00	20,087,192.68
2E-B4	06/27/22 - 07/24/22	28	3.82357 %	76,309,123.35	64,945.72	0.00	0.00	0.00	0.00	64,945.72	0.00	20,087,192.68
2E-C1	06/27/22 - 07/24/22	28	2.62357 %	120,816,000.00	70,554.08	0.00	0.00	0.00	0.00	70,554.08	0.00	34,575,936.42
2E-C2	06/27/22 - 07/24/22	28	3.02357 %	120,816,000.00	81,311.04	0.00	0.00	0.00	0.00	81,311.04	0.00	34,575,936.42
2E-C3	06/27/22 - 07/24/22	28	3.42357 %	120,816,000.00	92,068.00	0.00	0.00	0.00	0.00	92,068.00	0.00	34,575,936.42
2E-C4	06/27/22 - 07/24/22	28	3.82357 %	120,816,000.00	102,824.95	0.00	0.00	0.00	0.00	102,824.95	0.00	34,575,936.42
2E-D1	06/27/22 - 07/24/22	28	2.62357 %	76,309,123.35	44,562.97	0.00	0.00	0.00	0.00	44,562.97	0.00	20,087,192.68
2E-D2	06/27/22 - 07/24/22	28	3.02357 %	76,309,123.35	51,357.22	0.00	0.00	0.00	0.00	51,357.22	0.00	20,087,192.68

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:57 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	06/27/22 - 07/24/22	28	3.42357 %	76,309,123.35	58,151.47	0.00	0.00	0.00	0.00	58,151.47	0.00	20,087,192.68
2E-D4	06/27/22 - 07/24/22	28	3.82357 %	76,309,123.35	64,945.72	0.00	0.00	0.00	0.00	64,945.72	0.00	20,087,192.68
2E-D5	06/27/22 - 07/24/22	28	4.42357 %	76,309,123.35	75,137.09	0.00	0.00	0.00	0.00	75,137.09	0.00	20,087,192.68
2E-F1	06/27/22 - 07/24/22	28	2.62357 %	197,125,123.35	115,117.05	0.00	0.00	0.00	0.00	115,117.05	0.00	54,663,129.10
2E-F2	06/27/22 - 07/24/22	28	3.02357 %	197,125,123.35	132,668.26	0.00	0.00	0.00	0.00	132,668.26	0.00	54,663,129.10
2E-F3	06/27/22 - 07/24/22	28	3.42357 %	197,125,123.35	150,219.47	0.00	0.00	0.00	0.00	150,219.47	0.00	54,663,129.10
2E-F4	06/27/22 - 07/24/22	28	3.82357 %	197,125,123.35	167,770.68	0.00	0.00	0.00	0.00	167,770.68	0.00	54,663,129.10
2E-F5	06/27/22 - 07/24/22	28	4.42357 %	197,125,123.35	194,097.49	0.00	0.00	0.00	0.00	194,097.49	0.00	54,663,129.10
2X-1	06/27/22 - 07/24/22	28	1.80000 %	21,838,658.76	30,574.12	0.00	0.00	0.00	0.00	30,574.12	0.00	20,087,192.67
2X-2	06/27/22 - 07/24/22	28	1.40000 %	21,838,658.76	23,779.87	0.00	0.00	0.00	0.00	23,779.87	0.00	20,087,192.67
2X-3	06/27/22 - 07/24/22	28	1.00000 %	21,838,658.76	16,985.62	0.00	0.00	0.00	0.00	16,985.62	0.00	20,087,192.67
2X-4	06/27/22 - 07/24/22	28	0.60000 %	21,838,658.76	10,191.37	0.00	0.00	0.00	0.00	10,191.37	0.00	20,087,192.67
2Y-1	06/27/22 - 07/24/22	28	1.80000 %	56,414,595.17	78,980.43	0.00	0.00	0.00	0.00	78,980.43	0.00	54,663,129.09
2Y-2	06/27/22 - 07/24/22	28	1.40000 %	56,414,595.17	61,429.23	0.00	0.00	0.00	0.00	61,429.23	0.00	54,663,129.09
2Y-3	06/27/22 - 07/24/22	28	1.00000 %	56,414,595.17	43,878.02	0.00	0.00	0.00	0.00	43,878.02	0.00	54,663,129.09
2Y-4	06/27/22 - 07/24/22	28	0.60000 %	56,414,595.17	26,326.81	0.00	0.00	0.00	0.00	26,326.81	0.00	54,663,129.09
Totals					4,857,580.34	0.00	0.00	0.00	0.00	4,857,580.34	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-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 %	258.04352165	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	254.57570029
1M-1	156,644,000.00	2.37357 %	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	4.27357 %	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	4.27357 %	912.32473543	3.03246501	0.00000000	0.00000000	0.00000000	0.00000000	3.03246501	0.00000000	864.32190430
1M-BH	79,574,517.00	0.00000 %	912.32473557	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	864.32190421
1M-2C	19,359,089.00	4.27357 %	1000.00000000	3.32388781	0.00000000	0.00000000	0.00000000	0.00000000	3.32388781	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	4.27357 %	637.44157848	2.11878427	0.00000000	0.00000000	0.00000000	0.00000000	2.11878427	0.00000000	621.44063477
1M-2H	238,723,551.00	0.00000 %	637.44157852	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	621.44063474
1B-1	78,322,000.00	5.77357 %	1000.00000000	4.49055451	0.00000000	0.00000000	0.00000000	0.00000000	4.49055451	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 %	990.82609413	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.71683711
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 %	912.32473543	1.27725483	0.00000000	0.00000000	0.00000000	0.00000000	1.27725483	0.00000000	864.32190430
1B-I2	0.00	1.40000 %	912.32473543	0.99342020	0.00000000	0.00000000	0.00000000	0.00000000	0.99342020	0.00000000	864.32190430
1B-I3	0.00	1.00000 %	912.32473543	0.70958608	0.00000000	0.00000000	0.00000000	0.00000000	0.70958608	0.00000000	864.32190430
1B-I4	0.00	0.60000 %	912.32473543	0.42575144	0.00000000	0.00000000	0.00000000	0.00000000	0.42575144	0.00000000	864.32190430
1C-I1	0.00	1.80000 %	1000.00000000	1.39999976	0.00000000	0.00000000	0.00000000	0.00000000	1.39999976	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888905	0.00000000	0.00000000	0.00000000	0.00000000	1.08888905	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777782	0.00000000	0.00000000	0.00000000	0.00000000	0.77777782	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666659	0.00000000	0.00000000	0.00000000	0.00000000	0.46666659	0.00000000	1000.00000000
1E-A1	19,359,089.00	2.47357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	2.87357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	3.27357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-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	3.67357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	2.47357 %	912.32473543	1.75521018	0.00000000	0.00000000	0.00000000	0.00000000	1.75521018	0.00000000	864.32190430
1E-B2	19,359,089.00	2.87357 %	912.32473543	2.03904481	0.00000000	0.00000000	0.00000000	0.00000000	2.03904481	0.00000000	864.32190430
1E-B3	19,359,089.00	3.27357 %	912.32473543	2.32287893	0.00000000	0.00000000	0.00000000	0.00000000	2.32287893	0.00000000	864.32190430
1E-B4	19,359,089.00	3.67357 %	912.32473543	2.60671357	0.00000000	0.00000000	0.00000000	0.00000000	2.60671357	0.00000000	864.32190430
1E-C1	19,359,089.00	2.47357 %	1000.00000000	1.92388753	0.00000000	0.00000000	0.00000000	0.00000000	1.92388753	0.00000000	1000.00000000
1E-C2	19,359,089.00	2.87357 %	1000.00000000	2.23499876	0.00000000	0.00000000	0.00000000	0.00000000	2.23499876	0.00000000	1000.00000000
1E-C3	19,359,089.00	3.27357 %	1000.00000000	2.54611000	0.00000000	0.00000000	0.00000000	0.00000000	2.54611000	0.00000000	1000.00000000
1E-C4	19,359,089.00	3.67357 %	1000.00000000	2.85722123	0.00000000	0.00000000	0.00000000	0.00000000	2.85722123	0.00000000	1000.00000000
1E-D1	38,718,178.00	2.47357 %	456.16236771	0.87760509	0.00000000	0.00000000	0.00000000	0.00000000	0.87760509	0.00000000	432.16095215
1E-D2	38,718,178.00	2.87357 %	456.16236771	1.01952241	0.00000000	0.00000000	0.00000000	0.00000000	1.01952241	0.00000000	432.16095215
1E-D3	38,718,178.00	3.27357 %	456.16236771	1.16143947	0.00000000	0.00000000	0.00000000	0.00000000	1.16143947	0.00000000	432.16095215
1E-D4	38,718,178.00	3.67357 %	456.16236771	1.30335679	0.00000000	0.00000000	0.00000000	0.00000000	1.30335679	0.00000000	432.16095215
1E-D5	38,718,178.00	4.27357 %	456.16236771	1.51623250	0.00000000	0.00000000	0.00000000	0.00000000	1.51623250	0.00000000	432.16095215
1E-F1	38,718,178.00	2.47357 %	956.16236771	1.83954911	0.00000000	0.00000000	0.00000000	0.00000000	1.83954911	0.00000000	932.16095215
1E-F2	38,718,178.00	2.87357 %	956.16236771	2.13702179	0.00000000	0.00000000	0.00000000	0.00000000	2.13702179	0.00000000	932.16095215
1E-F3	38,718,178.00	3.27357 %	956.16236771	2.43449446	0.00000000	0.00000000	0.00000000	0.00000000	2.43449446	0.00000000	932.16095215
1E-F4	38,718,178.00	3.67357 %	956.16236771	2.73196740	0.00000000	0.00000000	0.00000000	0.00000000	2.73196740	0.00000000	932.16095215
1E-F5	38,718,178.00	4.27357 %	956.16236771	3.17817641	0.00000000	0.00000000	0.00000000	0.00000000	3.17817641	0.00000000	932.16095215
1X-1	0.00	1.80000 %	456.16236771	0.63862742	0.00000000	0.00000000	0.00000000	0.00000000	0.63862742	0.00000000	432.16095215
1X-2	0.00	1.40000 %	456.16236771	0.49671010	0.00000000	0.00000000	0.00000000	0.00000000	0.49671010	0.00000000	432.16095215
1X-3	0.00	1.00000 %	456.16236771	0.35479304	0.00000000	0.00000000	0.00000000	0.00000000	0.35479304	0.00000000	432.16095215
1X-4	0.00	0.60000 %	456.16236771	0.21287572	0.00000000	0.00000000	0.00000000	0.00000000	0.21287572	0.00000000	432.16095215
1Y-1	0.00	1.80000 %	956.16236771	1.33862730	0.00000000	0.00000000	0.00000000	0.00000000	1.33862730	0.00000000	932.16095215
1Y-2	0.00	1.40000 %	956.16236771	1.04115462	0.00000000	0.00000000	0.00000000	0.00000000	1.04115462	0.00000000	932.16095215
1Y-3	0.00	1.00000 %	956.16236771	0.74368195	0.00000000	0.00000000	0.00000000	0.00000000	0.74368195	0.00000000	932.16095215
1Y-4	0.00	0.60000 %	956.16236771	0.44620901	0.00000000	0.00000000	0.00000000	0.00000000	0.44620901	0.00000000	932.16095215
2A-H	14,850,014,032.00	0.00000 %	197.62199431	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	194.10277309
2M-1	117,869,000.00	2.37357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-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	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	4.42357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	4.42357 %	2207.00091599	2.17310354	0.00000000	0.00000000	0.00000000	0.00000000	2.17310354	0.00000000	580.95874645
2M-BH	92,599,118.58	0.0000 %	43.37482539	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	580.95874631
2M-2C	34,575,936.42	4.42357 %	3494.22206625	3.44055439	0.00000000	0.00000000	0.00000000	0.00000000	3.44055439	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.0000 %	68.67295388	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	4.42357 %	1908.16777917	1.87886034	0.00000000	0.00000000	0.00000000	0.00000000	1.87886034	0.00000000	529.13814274
2M-2H	276,668,280.00	0.0000 %	37.50168107	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	529.13686535
2B-1	73,668,000.00	6.07357 %	1000.00000000	4.72388771	0.00000000	0.00000000	0.00000000	0.00000000	4.72388771	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	999.33032139	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.49151291
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 %	631.61438333	0.88426007	0.00000000	0.00000000	0.00000000	0.00000000	0.88426007	0.00000000	580.95874645
2B-I2	0.00	1.40000 %	631.61438333	0.68775780	0.00000000	0.00000000	0.00000000	0.00000000	0.68775780	0.00000000	580.95874645
2B-I3	0.00	1.00000 %	631.61438333	0.49125553	0.00000000	0.00000000	0.00000000	0.00000000	0.49125553	0.00000000	580.95874645
2B-I4	0.00	0.60000 %	631.61438333	0.29475326	0.00000000	0.00000000	0.00000000	0.00000000	0.29475326	0.00000000	580.95874645
2C-I1	0.00	1.80000 %	1000.00000000	1.39999997	0.00000000	0.00000000	0.00000000	0.00000000	1.39999997	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.08888880	0.00000000	0.00000000	0.00000000	0.00000000	1.08888880	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.77777763	0.00000000	0.00000000	0.00000000	0.00000000	0.77777763	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.46666675	0.00000000	0.00000000	0.00000000	0.00000000	0.46666675	0.00000000	1000.00000000
2E-A1	34,154,097.17	2.62357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	3.02357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	3.42357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	3.82357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	2.62357 %	2207.00091599	1.28884347	0.00000000	0.00000000	0.00000000	0.00000000	1.28884347	0.00000000	580.95874645

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Distribution Date: 25-Jul-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	3.02357 %	2207.00091599	1.48534574	0.00000000	0.00000000	0.00000000	0.00000000	1.48534574	0.00000000	580.95874645
2E-B3	34,575,936.42	3.42357 %	2207.00091599	1.68184801	0.00000000	0.00000000	0.00000000	0.00000000	1.68184801	0.00000000	580.95874645
2E-B4	34,575,936.42	3.82357 %	2207.00091599	1.87835028	0.00000000	0.00000000	0.00000000	0.00000000	1.87835028	0.00000000	580.95874645
2E-C1	34,575,936.42	2.62357 %	3494.22206625	2.04055442	0.00000000	0.00000000	0.00000000	0.00000000	2.04055442	0.00000000	1000.00000000
2E-C2	34,575,936.42	3.02357 %	3494.22206625	2.35166559	0.00000000	0.00000000	0.00000000	0.00000000	2.35166559	0.00000000	1000.00000000
2E-C3	34,575,936.42	3.42357 %	3494.22206625	2.66277676	0.00000000	0.00000000	0.00000000	0.00000000	2.66277676	0.00000000	1000.00000000
2E-C4	34,575,936.42	3.82357 %	3494.22206625	2.97388764	0.00000000	0.00000000	0.00000000	0.00000000	2.97388764	0.00000000	1000.00000000
2E-D1	68,730,033.58	2.62357 %	1110.27333140	0.64837696	0.00000000	0.00000000	0.00000000	0.00000000	0.64837696	0.00000000	292.26222706
2E-D2	68,730,033.58	3.02357 %	1110.27333140	0.74723112	0.00000000	0.00000000	0.00000000	0.00000000	0.74723112	0.00000000	292.26222706
2E-D3	68,730,033.58	3.42357 %	1110.27333140	0.84608528	0.00000000	0.00000000	0.00000000	0.00000000	0.84608528	0.00000000	292.26222706
2E-D4	68,730,033.58	3.82357 %	1110.27333140	0.94493945	0.00000000	0.00000000	0.00000000	0.00000000	0.94493945	0.00000000	292.26222706
2E-D5	68,730,033.58	4.42357 %	1110.27333140	1.09322062	0.00000000	0.00000000	0.00000000	0.00000000	1.09322062	0.00000000	292.26222706
2E-F1	69,151,872.83	2.62357 %	2850.61149153	1.66469895	0.00000000	0.00000000	0.00000000	0.00000000	1.66469895	0.00000000	790.47937334
2E-F2	69,151,872.83	3.02357 %	2850.61149153	1.91850567	0.00000000	0.00000000	0.00000000	0.00000000	1.91850567	0.00000000	790.47937334
2E-F3	69,151,872.83	3.42357 %	2850.61149153	2.17231239	0.00000000	0.00000000	0.00000000	0.00000000	2.17231239	0.00000000	790.47937334
2E-F4	69,151,872.83	3.82357 %	2850.61149153	2.42611911	0.00000000	0.00000000	0.00000000	0.00000000	2.42611911	0.00000000	790.47937334
2E-F5	69,151,872.83	4.42357 %	2850.61149153	2.80682911	0.00000000	0.00000000	0.00000000	0.00000000	2.80682911	0.00000000	790.47937334
2X-1	0.00	1.80000 %	317.74549818	0.44484366	0.00000000	0.00000000	0.00000000	0.00000000	0.44484366	0.00000000	292.26222691
2X-2	0.00	1.40000 %	317.74549818	0.34598950	0.00000000	0.00000000	0.00000000	0.00000000	0.34598950	0.00000000	292.26222691
2X-3	0.00	1.00000 %	317.74549818	0.24713534	0.00000000	0.00000000	0.00000000	0.00000000	0.24713534	0.00000000	292.26222691
2X-4	0.00	0.60000 %	317.74549818	0.14828117	0.00000000	0.00000000	0.00000000	0.00000000	0.14828117	0.00000000	292.26222691
2Y-1	0.00	1.80000 %	815.80719164	1.14213002	0.00000000	0.00000000	0.00000000	0.00000000	1.14213002	0.00000000	790.47937320
2Y-2	0.00	1.40000 %	815.80719164	0.88832345	0.00000000	0.00000000	0.00000000	0.00000000	0.88832345	0.00000000	790.47937320
2Y-3	0.00	1.00000 %	815.80719164	0.63451673	0.00000000	0.00000000	0.00000000	0.00000000	0.63451673	0.00000000	790.47937320
2Y-4	0.00	0.60000 %	815.80719164	0.38071001	0.00000000	0.00000000	0.00000000	0.00000000	0.38071001	0.00000000	790.47937320

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,713,291.04
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	3,492.06
Total Deposits	3,716,783.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,697,616.44
Total Withdrawals (Pool Distribution Amount)	3,716,783.10
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	1.623570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	59,765,913.95
Total Principal Reduction Cumulative	12,102,196,213.12
Scheduled Principal Current	9,136,998.18
Scheduled Principal Cumulative	1,095,940,946.48
Unscheduled Principal Current	50,619,908.11
Unscheduled Principal Cumulative	11,005,489,917.65
Senior Reduction Amount	55,007,813.08
Subordinate Reduction Amount	4,749,093.21
Calculated Tranche Write-Down Amount	9,007.66
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	37,517.16
Recovery Principal on Previously Liquidated Loan Current	9,007.66
Recovery Principal on Previously Liquidated Loan Cumulative	45,186.78
Group 2	
Total Principal Reduction Current	58,690,118.18
Total Principal Reduction Cumulative	12,270,613,517.77
Scheduled Principal Current	6,167,525.26
Scheduled Principal Cumulative	930,752,174.02
Unscheduled Principal Current	52,535,092.64
Unscheduled Principal Cumulative	11,339,824,482.96
Senior Reduction Amount	52,260,484.47
Subordinate Reduction Amount	6,442,133.43
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	12,499.72
Modification Loss Amount	80,253.83
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	23954
Period Reference Pool Removal Loan Count	270
Period Ending Loan Count	23684
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,386,738,191.54
Period PIF Loan Count Current	270
PIF Loan Count Cumulative	45549
Period PIF Loan UPB Current	47,971,538.88
PIF Loan UPB Cumulative	10,639,780,745.86
Period Partial Prepayment Amount	2,820,112.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	4,376,558.63
Total Active Modified Loan Count	384
Total Active Modified Loan UPB	95,626,287.76
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	18798
Period Reference Pool Removal Loan Count	295
Period Ending Loan Count	18503
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,238,539,518.51
Period PIF Loan Count Current	294
PIF Loan Count Cumulative	47821
Period PIF Loan UPB Current	51,734,593.90
PIF Loan UPB Cumulative	11,108,623,946.48
Period Partial Prepayment Amount	832,895.69
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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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	100,228.15
Credit Event Amount Cumulative	14,378,869.78
Total Active Modified Loan Count	595
Total Active Modified Loan UPB	142,912,384.65
Structural Reporting	
Group 1	
Senior Percentage	92.053843%
Subordinate Percentage	7.946157%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.004701%
Subordinate Percentage	10.995299%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.950000 %	7.950000 %
1M-2B	0.00	0.00	1.600000 %	5.920000 %	6.000000 %
1M-2C	0.00	0.00	1.000000 %	3.690000 %	3.740000 %
1M-2	0.00	0.00	1.000000 %	3.690000 %	3.740000 %
1M-2H	0.00	0.00	1.000000 %	3.690000 %	3.740000 %
1B-1	0.00	0.00	0.500000 %	1.840000 %	1.860000 %
1B-1H	0.00	0.00	0.500000 %	1.840000 %	1.860000 %
1B-2H	9,007.66	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 %	8.560000 %	8.710000 %
2M-2C	0.00	0.00	1.000000 %	4.700000 %	4.790000 %
2M-2	0.00	0.00	1.000000 %	4.700000 %	4.790000 %
2M-2H	0.00	0.00	1.000000 %	4.700000 %	4.790000 %
2B-1	0.00	0.00	0.500000 %	2.350000 %	2.390000 %
2B-1H	0.00	0.00	0.500000 %	2.350000 %	2.390000 %
2B-2H	0.00	12,499.72	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	493	96,724,364.65	1.168606 %	1.268470 %
60 Days	133	25,339,653.25	0.315263 %	0.332311 %
90 Days	73	14,395,418.68	0.173039 %	0.188786 %
120 Days	52	9,134,080.38	0.123261 %	0.119787 %
150 Days	55	12,022,474.37	0.130372 %	0.157666 %
180+ Days	574	127,850,314.33	1.360609 %	1.676664 %
Totals	1380	285,466,305.66	3.271150 %	3.743684 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	203	41,792,582.91	0.857119 %	0.952703 %
60 Days	54	9,843,640.55	0.228002 %	0.224395 %
90 Days	26	5,951,102.98	0.109779 %	0.135661 %
120 Days	28	4,797,778.28	0.118223 %	0.109370 %
150 Days	25	5,823,678.63	0.105556 %	0.132756 %
180+ Days	244	59,085,906.35	1.030231 %	1.346921 %
Totals	580	127,294,689.70	2.448911 %	2.901807 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	290	54,931,781.74	1.567313 %	1.696190 %
60 Days	79	15,496,012.70	0.426958 %	0.478488 %
90 Days	47	8,444,315.70	0.254013 %	0.260745 %
120 Days	24	4,336,302.10	0.129709 %	0.133897 %
150 Days	30	6,198,795.74	0.162136 %	0.191407 %
180+ Days	330	68,764,407.98	1.783495 %	2.123315 %
Totals	800	158,171,615.96	4.323623 %	4.884042 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	122	36,702,815.40	37,517.16	0.102219
Group 2	342	87,482,634.74	80,253.83	0.091737

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741717	649,698.52	744.45	0.114584
Group 1	0043741803	178,711.53	194.35	0.108751
Group 1	0043741811	407,848.24	212.42	0.052083
Group 1	0043741842	244,211.61	203.51	0.083333
Group 1	0043741847	281,102.82	305.70	0.108750
Group 1	0043741912	220,102.56	160.49	0.072916
Group 1	0043742802	201,514.58	335.86	0.166668
Group 1	0043743198	377,556.40	314.63	0.083333
Group 1	0043744667	113,122.76	106.05	0.093748
Group 1	0043744717	319,514.70	232.98	0.072917
Group 1	0043745711	235,282.60	143.13	0.060833
Group 1	0043747774	194,919.20	8.11	0.004161
Group 1	0043748067	110,173.03	91.81	0.083333
Group 1	0043748080	402,737.51	437.98	0.108751
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	388,766.19	202.48	0.052083
Group 1	0043748648	352,020.35	256.68	0.072916
Group 1	0043749157	220,952.37	230.16	0.104167
Group 1	0043749513	142,256.76	207.46	0.145835
Group 1	0043749583	409,636.99	170.68	0.041666
Group 1	0043750288	404,264.18	256.04	0.063335
Group 1	0043750423	270,651.76	264.48	0.097720
Group 1	0043750574	483,329.56	504.21	0.104320
Group 1	0043750649	235,730.06	196.44	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043750831	366,537.93	381.81	0.104167
Group 1	0043751956	333,693.46	173.80	0.052084
Group 1	0043752088	384,960.71	280.70	0.072917
Group 1	0043752245	381,348.93	198.62	0.052084
Group 1	0043752294	389,512.19	284.02	0.072917
Group 1	0043753875	168,550.87	122.90	0.072916
Group 1	0043756688	192,392.90	300.61	0.156248
Group 1	0043757682	646,006.40	403.75	0.062499
Group 1	0043758962	422,697.48	220.15	0.052082
Group 1	0043759310	473,964.09	641.83	0.135417
Group 1	0043760194	427,651.49	400.92	0.093749
Group 1	0043760203	276,569.15	288.09	0.104166
Group 1	0043760860	743,047.86	696.61	0.093750
Group 1	0043762430	232,021.37	76.43	0.032941
Group 1	0043762648	202,248.19	252.81	0.125000
Group 1	0043763507	394,430.43	410.87	0.104168
Group 1	0043763774	519,578.50	703.60	0.135417
Group 1	0043763800	339,907.11	566.51	0.166666
Group 1	0043763807	327,495.94	102.34	0.031249
Group 1	0043763835	318,403.75	428.52	0.134584
Group 1	0043763845	112,358.15	70.22	0.062497
Group 1	0043763905	486,083.37	506.34	0.104167
Group 1	0043764021	549,640.31	687.05	0.125000
Group 1	0043764055	188,082.02	137.14	0.072915
Group 1	0043764158	254,202.34	317.75	0.124999
Group 1	0043764167	177,960.42	59.58	0.033479
Group 1	0043764248	193,510.00	210.44	0.108749
Group 1	0043764855	381,332.54	595.83	0.156249
Group 1	0043764972	81,718.47	102.15	0.125002
Group 1	0043765137	110,802.29	126.96	0.114582
Group 1	0043765220	109,340.43	148.07	0.135421
Group 1	0043765354	138,799.59	173.50	0.125000
Group 1	0043765488	215,339.04	246.74	0.114582
Group 1	0043765536	246,156.75	76.92	0.031248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043766893	468,933.71	252.89	0.053929
Group 1	0043766912	266,764.09	222.30	0.083332
Group 1	0043767061	225,808.32	211.70	0.093752
Group 1	0043769931	275,755.43	256.22	0.092916
Group 1	0043770001	287,239.99	329.13	0.114584
Group 1	0043770011	260,352.43	298.32	0.114583
Group 1	0043770312	138,194.76	115.16	0.083332
Group 1	0043770597	127,092.57	92.67	0.072915
Group 1	0043770662	293,896.34	153.07	0.052083
Group 1	0043770741	492,369.82	564.17	0.114583
Group 1	0043770892	325,467.99	237.32	0.072917
Group 1	0043772916	169,797.28	194.56	0.114584
Group 1	0043773441	296,479.17	401.48	0.135416
Group 1	0043774274	235,579.20	169.81	0.072082
Group 1	0043775080	211,268.21	149.96	0.070981
Group 1	0043775090	523,903.80	654.88	0.125000
Group 1	0043775529	301,101.84	250.92	0.083334
Group 1	0043775583	301,636.93	408.47	0.135418
Group 1	0043775625	357,730.18	521.69	0.145833
Group 1	0043775696	235,351.36	318.70	0.135415
Group 1	0043776577	383,219.04	718.54	0.187501
Group 1	0043778634	220,398.06	160.71	0.072918
Group 1	0043779563	353,709.50	184.22	0.052082
Group 1	0043780956	157,255.61	262.09	0.166665
Group 1	0043780965	213,926.05	377.04	0.176248
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781760	567,801.46	768.90	0.135417
Group 1	0043781939	206,701.93	124.88	0.060415
Group 1	0043782461	295,622.47	521.03	0.176248
Group 1	0043782594	143,747.13	104.82	0.072920
Group 1	0043782631	434,520.27	407.36	0.093749
Group 1	0043782785	377,760.40	629.60	0.166666
Group 1	0043783003	417,785.68	4.70	0.001125
Group 1	0043783174	667,774.43	1,203.66	0.180249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043784924	282,013.18	440.65	0.156252
Group 1	0043786176	262,390.72	300.66	0.114585
Group 1	0043788068	233,147.85	267.15	0.114584
Group 1	0043790596	46,211.64	77.02	0.166668
Group 1	0043791538	178,375.27	204.39	0.114584
Group 1	0043792022	605,827.13	583.22	0.096268
Group 1	0043793126	160,677.51	50.43	0.031386
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043793732	177,408.77	295.68	0.166666
Group 1	0043794105	410,698.29	171.12	0.041666
Group 1	0043797123	279,565.36	262.09	0.093749
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798654	775,492.64	1,211.71	0.156250
Group 1	0043800131	105,442.66	142.79	0.135420
Group 1	0043800581	371,447.50	345.14	0.092918
Group 1	0043801398	416,321.33	693.87	0.166667
Group 1	0043801646	125,439.81	91.47	0.072919
Group 1	0043803568	150,667.22	156.95	0.104170
Group 1	0043804576	386,086.51	643.48	0.166667
Group 1	0043804577	263,041.44	383.60	0.145833
Group 1	0043804873	209,613.30	196.51	0.093749
Group 1	0043806018	336,605.64	175.32	0.052085
Group 1	0043806483	83,611.46	68.98	0.082501
Group 1	0043807086	173,193.99	180.41	0.104166
Group 1	0043807423	243,374.87	177.46	0.072916
Group 1	0043807864	484,247.59	907.96	0.187499
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	385,787.42	642.98	0.166667
Group 1	0043809028	407,330.20	466.73	0.114583
Group 2	0043810044	341,314.63	177.77	0.052084
Group 2	0043810207	411,005.30	385.32	0.093751
Group 2	0043810453	202,800.47	316.88	0.156252
Group 2	0043810574	323,510.51	134.80	0.041668

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Group 2	0043810662	274,933.64	229.11	0.083333
Group 2	0043811403	221,309.53	56.85	0.025688
Group 2	0043811525	501,588.09	522.49	0.104167
Group 2	0043811782	253,990.36	317.49	0.125001
Group 2	0043811806	56,461.44	29.70	0.052602
Group 2	0043811815	84,348.82	80.30	0.095200
Group 2	0043812134	172,803.52	180.00	0.104165
Group 2	0043812212	199,141.83	27.32	0.013719
Group 2	0043812652	323,298.12	404.12	0.124999
Group 2	0043812680	348,921.64	436.15	0.124999
Group 2	0043812792	163,638.64	170.46	0.104169
Group 2	0043813033	75,806.50	102.65	0.135411
Group 2	0043813555	348,120.28	229.01	0.065785
Group 2	0043813782	134,936.93	149.02	0.110437
Group 2	0043813786	193,818.02	323.03	0.166667
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814648	65,947.13	48.39	0.073377
Group 2	0043814923	313,745.27	23.29	0.007423
Group 2	0043815617	276,282.63	256.71	0.092916
Group 2	0043816083	231,120.31	108.13	0.046785
Group 2	0043816866	102,590.73	106.87	0.104171
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	295,167.04	328.24	0.111205
Group 2	0043817615	253,648.55	343.48	0.135416
Group 2	0043818005	275,487.65	344.36	0.125000
Group 2	0043818038	152,129.37	53.84	0.035391
Group 2	0043818101	61,165.14	89.20	0.145835
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	124,050.66	155.06	0.124997
Group 2	0043818399	212,449.54	199.85	0.094069
Group 2	0043818443	33,769.91	18.48	0.054723
Group 2	0043818638	136,406.40	156.30	0.114584
Group 2	0043818673	170,684.33	17.78	0.010417
Group 2	0043818784	350,506.22	523.41	0.149330

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818878	382,167.93	437.90	0.114583
Group 2	0043819333	253,602.97	136.74	0.053919
Group 2	0043819497	232,614.19	320.13	0.137623
Group 2	0043819757	187,360.13	166.52	0.088877
Group 2	0043819994	190,219.21	138.70	0.072916
Group 2	0043820331	157,956.33	82.27	0.052084
Group 2	0043820372	369,159.67	461.45	0.125000
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820611	162,588.79	321.79	0.197916
Group 2	0043820657	121,173.22	214.58	0.177085
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820837	84,665.26	70.55	0.083328
Group 2	0043820847	170,655.94	124.44	0.072919
Group 2	0043820917	168,378.31	157.85	0.093747
Group 2	0043821023	210,380.39	284.89	0.135417
Group 2	0043821135	178,454.85	204.48	0.114584
Group 2	0043821167	139,729.28	161.89	0.115860
Group 2	0043821488	251,321.69	287.97	0.114582
Group 2	0043821580	213,014.29	221.89	0.104167
Group 2	0043821705	322,576.52	369.62	0.114584
Group 2	0043821855	184,173.04	19.18	0.010414
Group 2	0043822060	370,555.19	114.68	0.030948
Group 2	0043822161	481,868.75	972.73	0.201866
Group 2	0043822413	219,271.45	251.25	0.114584
Group 2	0043822458	329,959.17	61.53	0.018648
Group 2	0043822741	159,746.34	43.48	0.027218
Group 2	0043822800	165,041.91	154.73	0.093752
Group 2	0043822869	88,973.26	120.48	0.135411
Group 2	0043823119	328,548.07	465.06	0.141550
Group 2	0043823164	316,123.53	428.08	0.135415
Group 2	0043823297	587,582.38	734.48	0.125000
Group 2	0043823352	347,089.12	506.17	0.145833
Group 2	0043823409	238,520.81	154.24	0.064665
Group 2	0043823412	274,733.92	118.42	0.043104

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043823460	351,750.28	183.20	0.052082
Group 2	0043823673	118,141.71	86.15	0.072921
Group 2	0043824039	156,197.17	195.25	0.125002
Group 2	0043824046	182,424.10	304.04	0.166667
Group 2	0043824302	457,659.45	524.40	0.114583
Group 2	0043824656	139,200.73	87.00	0.062500
Group 2	0043824940	245,459.67	230.12	0.093751
Group 2	0043825279	224,986.31	23.87	0.010610
Group 2	0043825287	344,786.31	83.00	0.024073
Group 2	0043825485	122,167.51	15.76	0.012900
Group 2	0043825510	204,410.17	85.17	0.041666
Group 2	0043825634	231,177.19	309.98	0.134088
Group 2	0043825809	424,397.18	353.66	0.083332
Group 2	0043826034	243,398.69	278.89	0.114582
Group 2	0043826233	222,069.07	50.03	0.022529
Group 2	0043826271	357,873.75	92.47	0.025839
Group 2	0043826301	218,573.31	52.94	0.024221
Group 2	0043826535	334,487.68	558.55	0.166987
Group 2	0043826576	229,002.36	143.00	0.062445
Group 2	0043826580	263,355.62	493.79	0.187499
Group 2	0043826648	95,285.81	99.09	0.103992
Group 2	0043826790	97,699.13	122.12	0.124996
Group 2	0043827209	459,130.97	135.67	0.029549
Group 2	0043827245	190,586.68	99.26	0.052081
Group 2	0043827268	261,089.33	27.93	0.010697
Group 2	0043827505	240,844.35	45.50	0.018892
Group 2	0043827637	266,025.37	27.71	0.010416
Group 2	0043827804	282,762.80	382.91	0.135417
Group 2	0043828096	120,734.58	226.38	0.187502
Group 2	0043828142	171,449.22	401.57	0.234221
Group 2	0043828289	239,560.02	274.50	0.114585
Group 2	0043828648	553,461.97	807.13	0.145833
Group 2	0043828910	416,987.54	311.19	0.074628
Group 2	0043829112	342,410.78	570.68	0.166665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043829899	150,504.39	26.53	0.017627
Group 2	0043830008	189,579.85	273.00	0.144003
Group 2	0043830309	119,402.28	65.31	0.054697
Group 2	0043830410	310,574.73	288.58	0.092918
Group 2	0043830477	272,015.12	397.30	0.146058
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	432,485.08	184.50	0.042660
Group 2	0043830994	338,060.87	678.70	0.200763
Group 2	0043831029	560,905.83	934.84	0.166666
Group 2	0043831073	347,295.68	382.31	0.110082
Group 2	0043831210	229,488.69	21.33	0.009295
Group 2	0043831472	215,346.98	198.42	0.092140
Group 2	0043831606	355,088.92	93.65	0.026374
Group 2	0043832066	156,423.59	95.74	0.061206
Group 2	0043832263	276,706.64	217.79	0.078708
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	234,699.94	146.69	0.062501
Group 2	0043832345	401,938.53	418.69	0.104168
Group 2	0043832701	213,659.04	155.79	0.072915
Group 2	0043832851	427,941.51	401.20	0.093751
Group 2	0043832864	123,207.55	231.01	0.187497
Group 2	0043832918	144,230.37	255.41	0.177085
Group 2	0043833007	133,605.85	162.00	0.121252
Group 2	0043833297	226,953.91	449.18	0.197917
Group 2	0043833586	166,023.77	108.52	0.065364
Group 2	0043833611	82,755.14	43.10	0.052081
Group 2	0043833703	282,466.50	129.99	0.046020
Group 2	0043834118	136,823.10	56.91	0.041594
Group 2	0043834123	151,193.61	157.49	0.104164
Group 2	0043834183	224,639.73	187.20	0.083333
Group 2	0043834485	490,404.31	664.09	0.135417
Group 2	0043834820	367,636.34	112.72	0.030661
Group 2	0043834864	196,970.79	146.65	0.074453
Group 2	0043834924	216,565.64	168.66	0.077879

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834926	219,018.80	387.85	0.177085
Group 2	0043834944	171,317.55	178.46	0.104169
Group 2	0043835128	286,801.37	120.64	0.042064
Group 2	0043835145	337,005.42	116.99	0.034715
Group 2	0043835181	301,658.63	188.54	0.062501
Group 2	0043835359	355,990.53	519.15	0.145833
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836074	87,019.26	120.46	0.138429
Group 2	0043836090	68,819.65	44.07	0.064037
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	177,536.41	321.41	0.181039
Group 2	0043836552	172,146.64	35.86	0.020831
Group 2	0043836588	105,569.13	175.95	0.166668
Group 2	0043836906	123,270.96	166.93	0.135417
Group 2	0043836979	132,537.77	110.45	0.083335
Group 2	0043837054	111,661.82	137.96	0.123552
Group 2	0043837118	144,422.08	65.18	0.045132
Group 2	0043837138	144,203.75	193.39	0.134109
Group 2	0043837149	206,134.94	108.99	0.052873
Group 2	0043837183	318,457.70	78.65	0.024697
Group 2	0043837233	436,563.90	500.23	0.114583
Group 2	0043837618	118,478.30	209.81	0.177087
Group 2	0043837686	400,608.42	500.76	0.125000
Group 2	0043837815	274,891.39	504.10	0.183382
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838291	430,559.37	583.05	0.135417
Group 2	0043838810	210,874.98	307.53	0.145835
Group 2	0043838891	334,317.25	312.86	0.093582
Group 2	0043838925	193,196.44	123.56	0.063956
Group 2	0043838945	193,888.23	251.73	0.129833
Group 2	0043839538	235,347.88	171.61	0.072918
Group 2	0043839771	305,334.52	85.53	0.028012
Group 2	0043840095	241,848.39	201.54	0.083333
Group 2	0043840157	285,673.83	446.37	0.156252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840199	393,753.89	230.41	0.058516
Group 2	0043840550	300,297.88	218.97	0.072918
Group 2	0043840986	303,042.80	378.80	0.124999
Group 2	0043841361	358,900.80	50.95	0.014196
Group 2	0043841424	371,426.51	93.74	0.025238
Group 2	0043841869	160,747.35	167.45	0.104170
Group 2	0043841923	140,959.90	88.10	0.062500
Group 2	0043841961	139,826.06	101.96	0.072919
Group 2	0043841995	111,453.27	15.91	0.014275
Group 2	0043842399	382,486.83	113.90	0.029779
Group 2	0043842635	221,933.71	300.54	0.135419
Group 2	0043842691	294,672.77	154.93	0.052577
Group 2	0043842714	136,640.21	113.87	0.083336
Group 2	0043842734	274,905.99	153.91	0.055986
Group 2	0043842784	245,748.57	369.75	0.150459
Group 2	0043842919	245,198.00	51.08	0.020832
Group 2	0043843296	410,050.28	682.36	0.166409
Group 2	0043843491	163,540.82	18.15	0.011098
Group 2	0043843910	230,082.77	277.36	0.120548
Group 2	0043844107	417,345.31	304.31	0.072916
Group 2	0043844351	372,275.41	465.34	0.124999
Group 2	0043844621	369,196.25	269.21	0.072918
Group 2	0043844635	278,577.56	331.97	0.119166
Group 2	0043844687	126,828.25	95.85	0.075575
Group 2	0043844901	300,394.54	143.15	0.047654
Group 2	0043844934	281,588.05	381.32	0.135418
Group 2	0043845043	171,051.91	356.36	0.208334
Group 2	0043845098	354,636.05	406.35	0.114582
Group 2	0043845163	227,714.75	39.39	0.017298
Group 2	0043845191	377,184.25	510.77	0.135417
Group 2	0043845908	575,516.51	31.75	0.005517
Group 2	0043846610	307,530.20	192.21	0.062501
Group 2	0043846631	231,703.13	201.40	0.086922
Group 2	0043846764	444,466.46	366.67	0.082497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846856	101,807.53	18.43	0.018103
Group 2	0043846913	184,481.36	40.63	0.022024
Group 2	0043847345	167,121.52	80.82	0.048360
Group 2	0043847434	203,305.78	92.56	0.045527
Group 2	0043847472	226,957.44	283.70	0.125001
Group 2	0043847635	224,550.06	257.30	0.114585
Group 2	0043848445	235,286.96	73.53	0.031251
Group 2	0043848491	284,462.17	551.98	0.194043
Group 2	0043848608	405,002.57	182.99	0.045182
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	291,713.85	212.71	0.072917
Group 2	0043849048	301,324.92	376.66	0.125001
Group 2	0043849270	233,675.19	54.25	0.023216
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	167,304.45	165.51	0.098927
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043850206	115,705.07	180.79	0.156251
Group 2	0043850534	434,510.30	588.40	0.135417
Group 2	0043851029	217,615.26	231.22	0.106252
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	219,434.02	205.72	0.093750
Group 2	0043851792	106,575.12	78.59	0.073741
Group 2	0043852384	336,877.76	350.91	0.104165
Group 2	0043852465	111,341.26	68.29	0.061334
Group 2	0043852493	263,990.38	247.49	0.093750
Group 2	0043852910	410,342.95	598.42	0.145834
Group 2	0043853072	368,443.17	252.20	0.068450
Group 2	0043853250	140,674.03	205.15	0.145834
Group 2	0043853690	254,751.53	265.37	0.104168
Group 2	0043853744	258,234.35	322.79	0.124999
Group 2	0043854538	408,362.59	273.74	0.067034
Group 2	0043854594	422,613.34	155.67	0.036835
Group 2	0043854633	245,838.86	76.82	0.031248
Group 2	0043855005	308,068.96	32.21	0.010455

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855199	318,535.86	165.90	0.052082
Group 2	0043855514	62,127.72	32.36	0.052086
Group 2	0043855655	176,971.09	40.40	0.022829
Group 2	0043855733	141,638.33	54.64	0.038577
Group 2	0043855917	293,190.38	274.87	0.093751
Group 2	0043856088	192,344.69	141.52	0.073576
Group 2	0043856123	152,655.64	174.92	0.114585
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856397	303,753.87	442.97	0.145832
Group 2	0043856671	210,513.30	21.16	0.010052
Group 2	0043856910	351,098.14	112.66	0.032088
Group 2	0043857079	181,853.71	284.15	0.156252
Group 2	0043857123	239,009.80	24.90	0.010418
Group 2	0043857612	124,679.10	142.86	0.114582
Group 2	0043857889	331,535.62	656.16	0.197915
Group 2	0043858275	297,403.07	61.96	0.020834
Group 2	0043858295	168,867.66	23.15	0.013709
Group 2	0043858379	249,385.54	255.60	0.102492
Group 2	0043858652	201,536.59	272.91	0.135415
Group 2	0043858695	110,100.20	137.63	0.125004
Group 2	0043859091	357,367.06	521.16	0.145833
Group 2	0043859262	296,917.75	4.67	0.001573
Group 2	0043859317	328,060.14	615.11	0.187499
Group 2	0043859413	351,016.26	189.51	0.053989
Group 2	0043859453	389,844.30	609.13	0.156250
Group 2	0043859477	576,593.59	955.75	0.165758
Group 2	0043859698	252,241.48	394.13	0.156251
Group 2	0043860139	324,289.41	309.34	0.095390
Group 2	0043860145	381,990.75	477.49	0.125000
Group 2	0043860484	344,840.38	105.39	0.030562
Group 2	0043860503	460,267.29	597.82	0.129885
Group 2	0043860712	165,671.17	93.72	0.056570
Group 2	0043860909	145,111.53	136.04	0.093749
Group 2	0043861008	390,474.91	200.31	0.051299

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043861265	432,172.69	450.18	0.104167
Group 2	0043861691	119,500.17	149.38	0.125004
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	255,021.99	186.60	0.073170
Group 2	0043862024	143,580.96	74.78	0.052082
Group 2	0043862125	314,294.58	203.03	0.064599
Group 2	0043862156	411,405.22	428.55	0.104167
Group 2	0043862174	427,530.47	311.74	0.072916
Group 2	0043862302	227,536.24	237.02	0.104168
Group 2	0043862332	174,195.51	181.45	0.104165
Group 2	0043862402	158,154.71	86.12	0.054453
Group 2	0043862569	126,186.06	114.36	0.090628
Group 2	0043862745	284,454.79	193.37	0.067979
Group 2	0043863009	391,730.78	163.22	0.041666
Group 2	0043863485	531,367.48	128.52	0.024187
Group 2	0043863569	241,671.85	88.76	0.036727
Group 2	0043864325	50,372.17	21.88	0.043437
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864416	221,178.07	299.51	0.135416
Group 2	0043864646	317,050.76	132.10	0.041665
Group 2	0043864887	440,247.89	642.03	0.145834
Group 2	0043865091	172,568.98	143.81	0.083335
Group 2	0043865301	278,805.29	172.59	0.061903
Group 2	0043866060	290,546.81	423.71	0.145832
Group 2	0043866196	114,093.60	25.66	0.022490
Group 2	0043866415	245,330.05	253.51	0.103334
Group 2	0043866525	190,032.19	178.16	0.093753
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866972	270,457.75	422.59	0.156250
Group 2	0043867128	360,395.32	150.16	0.041665
Group 2	0043867274	418,109.86	653.30	0.156251
Group 2	0043867968	124,132.87	168.10	0.135419
Group 2	0043868129	418,464.48	479.49	0.114583
Group 2	0043868265	134,618.74	140.23	0.104168

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Modification Loss Detail

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Group 2	0043868873	213,740.46	89.06	0.041667
Group 2	0043869266	208,414.93	217.10	0.104167
Group 2	0043869417	141,980.10	73.95	0.052085
Group 2	0043870820	344,323.45	71.73	0.020832
Group 2	0043871090	469,211.50	971.41	0.207030
Group 2	0043871323	267,943.48	251.20	0.093751
Group 2	0043871515	308,567.18	225.00	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	87,886.90	42.70	0.048585
Group 2	0043872136	142,086.36	82.32	0.057937
Group 2	0043872770	66,593.11	104.05	0.156247
Group 2	0043872811	184,522.06	345.98	0.187501
Group 2	0043872834	595,164.57	433.97	0.072916
Group 2	0043873126	203,446.87	148.35	0.072918
Group 2	0043873279	160,407.86	233.93	0.145834
Group 2	0043873365	195,731.33	93.20	0.047616
Group 2	0043873542	331,745.72	125.32	0.037776
Group 2	0043873581	193,689.71	242.11	0.124999
Group 2	0043874178	535,151.77	501.70	0.093749
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	162,827.89	288.34	0.177083
Group 2	0043874431	402,138.13	461.97	0.114878
Group 2	0043874656	379,581.08	183.50	0.048343
Group 2	0043874740	63,375.44	105.63	0.166673
Group 2	0043874891	197,599.67	73.39	0.037141
Group 2	0043874901	304,737.16	289.44	0.094980
Group 2	0043875187	372,079.14	465.10	0.125000
Group 2	0043875397	118,772.44	56.42	0.047503
Group 2	0043875453	378,876.71	631.46	0.166666
Group 2	0043876004	158,786.69	92.05	0.057971
Group 2	0043876037	213,311.55	317.85	0.149007
Group 2	0043876485	326,251.31	169.92	0.052083

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	100,228.15	(12,499.72)	(12.471)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043873056	100,228.15	(12,499.72)	(12.471)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	110,587.23	9,007.66	(15,206.27)	(13.750)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043804277	110,587.23	9,007.66	(15,206.27)	(13.750)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
118	18,755,428.41	804,780.29	4.291

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749376	55,211.78	6,320.26	11.447
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
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	9,750.22	9.723
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795314	239,056.10	29,444.15	12.317

Contact:
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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: 25-Jul-2022
 14-Jul-2022 10:21:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0043804277	110,587.23	(15,206.27)	(13.750)
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	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847062	81,376.64	21,231.53	26.090

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043862164	371,360.21	161,115.95	43.385
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
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:58 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(12,499.72)	(12.471)
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:58 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	110,587.23	9,007.66	0.000 %	0	0.00	0.00	0.000 %	1	110,587.23	9,007.66	0.000 %
Group 2	1	100,228.15	(12,499.72)	(0.000 %)	0	0.00	0.00	0.000 %	1	100,228.15	(12,499.72)	(0.000 %)
Total	2	210,815.38	(3,492.06)	(0.000 %)	0	0.00	0.00	0.000 %	2	210,815.38	(3,492.06)	(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	0043804277	114,000.00	3.625 %	OK	80.00	360	110,587.23	03/31/2022	9,007.66	(15,206.27)
Group 2	0043873056	104,000.00	4.750 %	PA	90.00	360	100,228.15	06/30/2022	(12,499.72)	(12,499.72)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

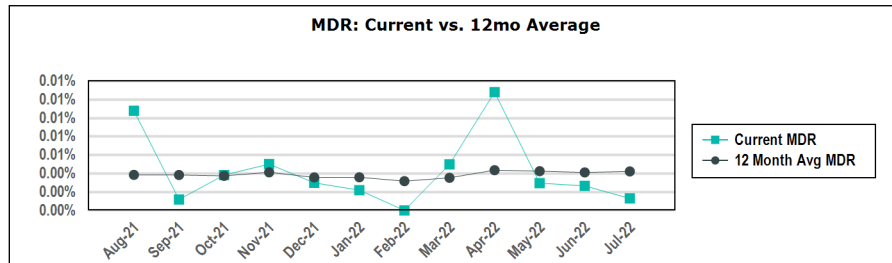
Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:58 AM

Realized Loss Report - Collateral

Summary

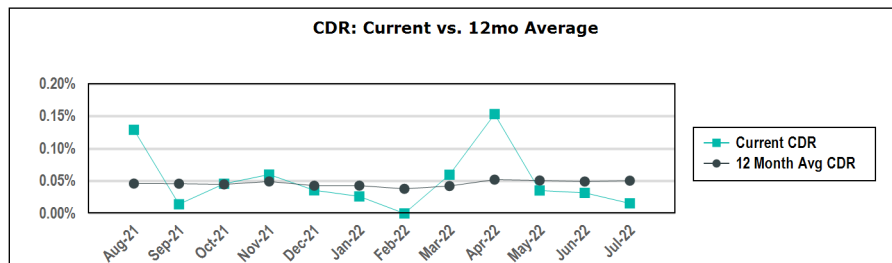
MDR

Current Month 0.001 %
 3 Month Average 0.002 %
 12 Month Average 0.004 %



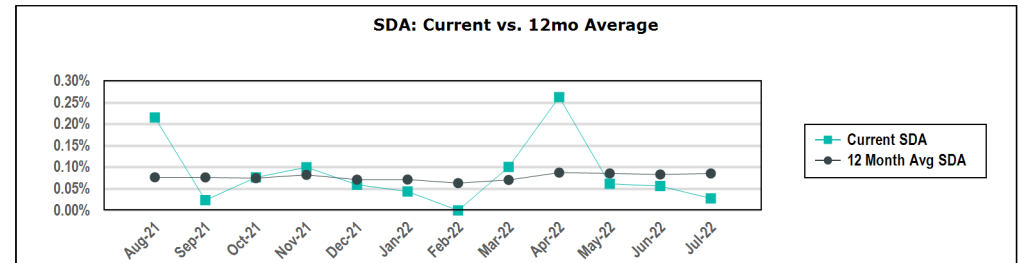
CDR

Current Month 0.016 %
 3 Month Average 0.028 %
 12 Month Average 0.051 %



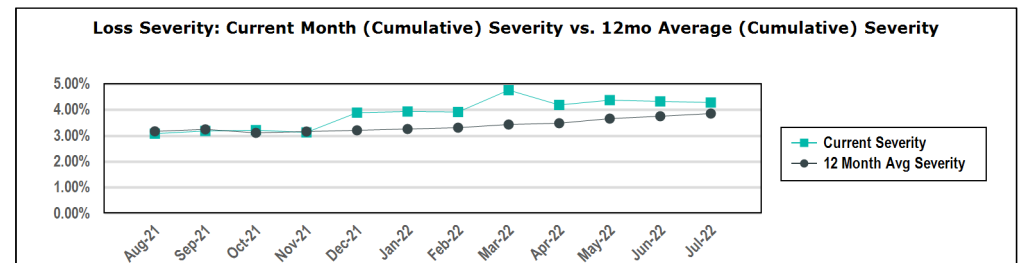
SDA

Current Month 0.028 %
 3 Month Average 0.049 %
 12 Month Average 0.086 %



Loss Severity

Current Month (Cumulative) 4.291 %
 3 Month Average (Cumulative) 4.334 %
 12 Month Average (Cumulative) 3.863 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

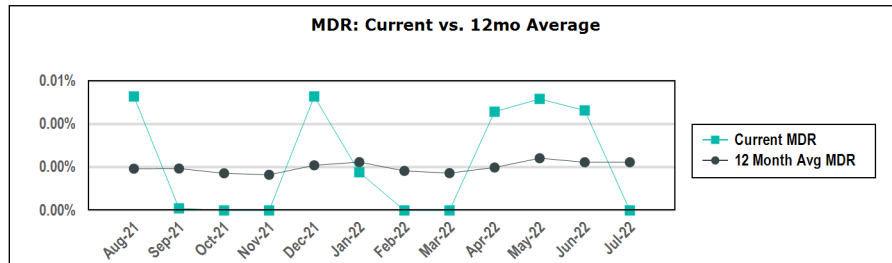
Distribution Date: 25-Jul-2022
 14-Jul-2022 10:21:59 AM

Realized Loss Report - Collateral

Group 1

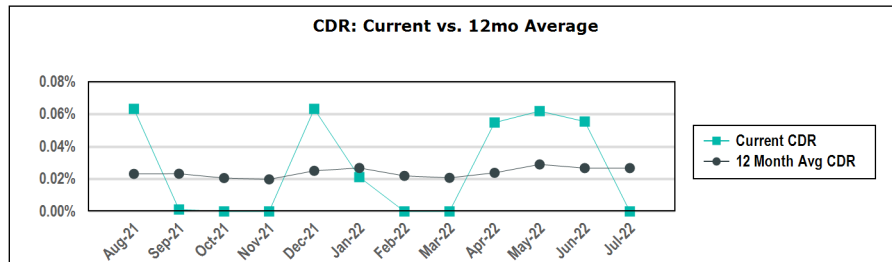
MDR

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



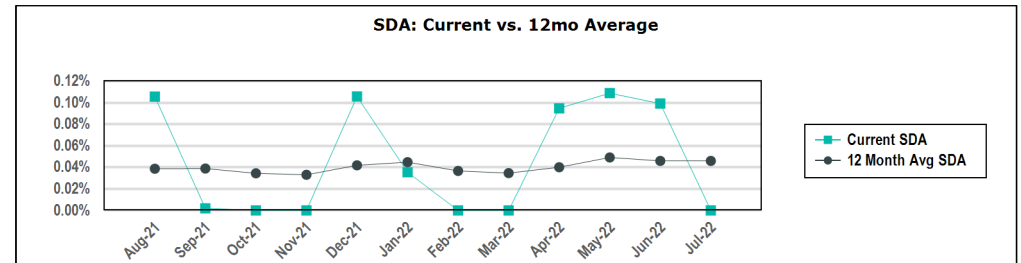
CDR

Current Month 0.000 %
 3 Month Average 0.039 %
 12 Month Average 0.027 %



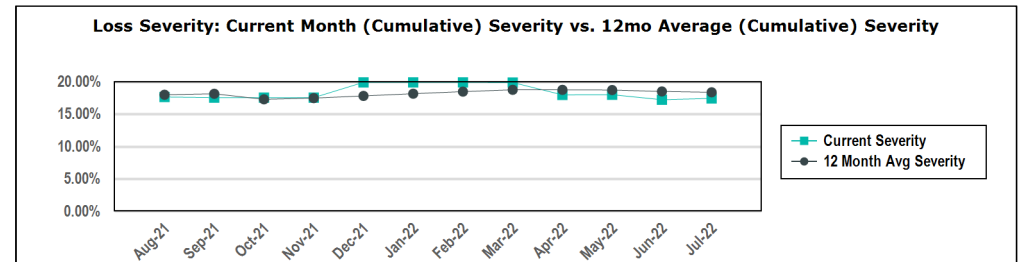
SDA

Current Month 0.000 %
 3 Month Average 0.069 %
 12 Month Average 0.046 %



Loss Severity

Current Month (Cumulative) 17.487 %
 3 Month Average (Cumulative) 17.608 %
 12 Month Average (Cumulative) 18.432 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

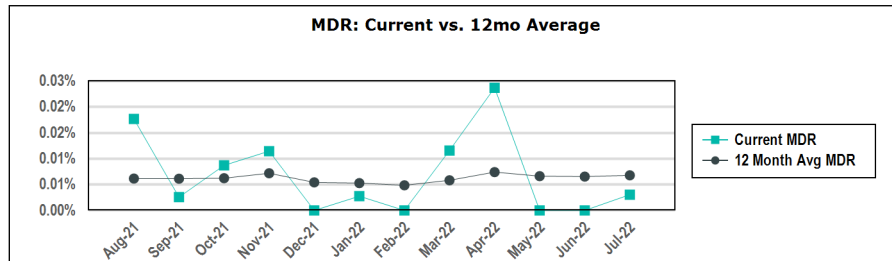
Distribution Date: 25-Jul-2022
14-Jul-2022 10:21:59 AM

Realized Loss Report - Collateral

Group 2

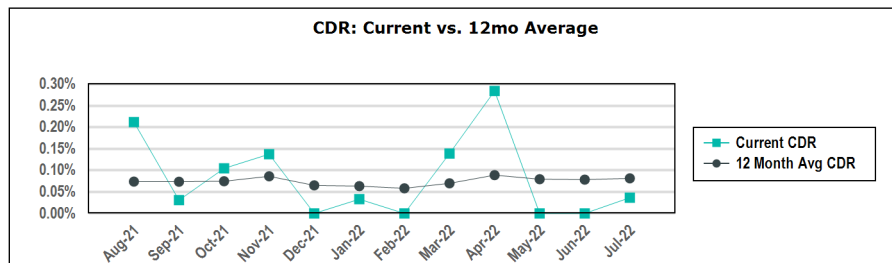
MDR

Current Month 0.003 %
3 Month Average 0.001 %
12 Month Average 0.007 %



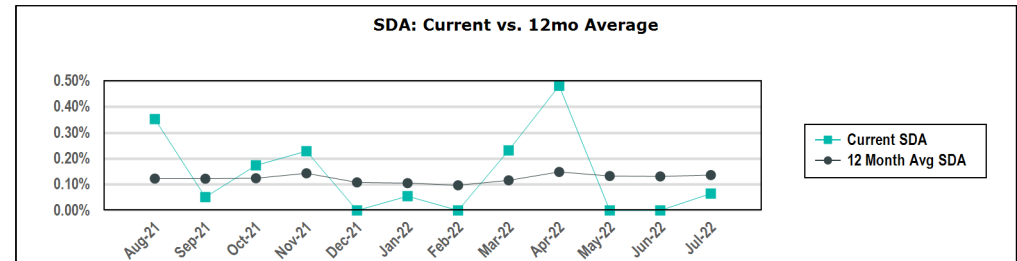
CDR

Current Month 0.036 %
3 Month Average 0.012 %
12 Month Average 0.081 %



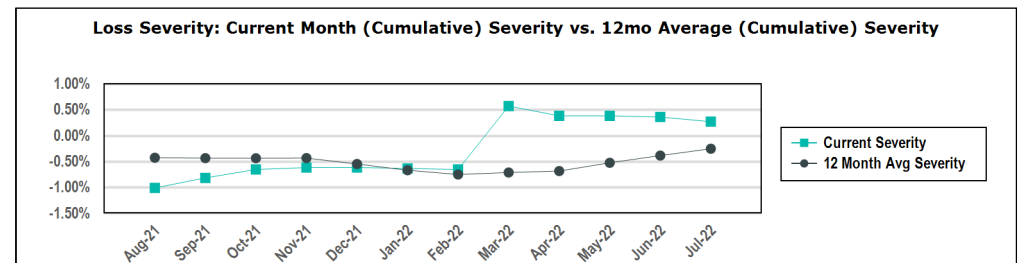
SDA

Current Month 0.065 %
3 Month Average 0.022 %
12 Month Average 0.137 %



Loss Severity

Current Month (Cumulative) 0.274 %
3 Month Average (Cumulative) 0.342 %
12 Month Average (Cumulative) (0.249) %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 25-Jul-2022
14-Jul-2022 10:22:00 AM

Prepayment Rates

Summary

SMM

Current Month 1.335 %
3 Month Average 1.732 %
12 Month Average 2.788 %

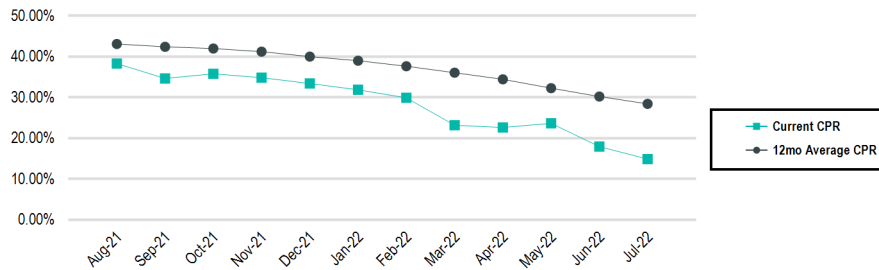
CPR

Current Month 14.891 %
3 Month Average 18.835 %
12 Month Average 28.432 %

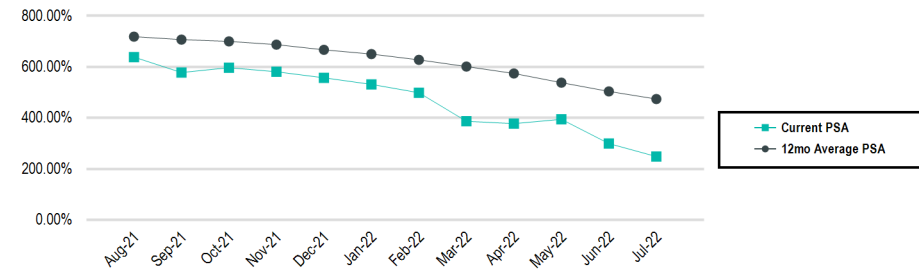
PSA

Current Month 248.191 %
3 Month Average 313.920 %
12 Month Average 473.869 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.141 %
3 Month Average 1.508 %
12 Month Average 2.506 %

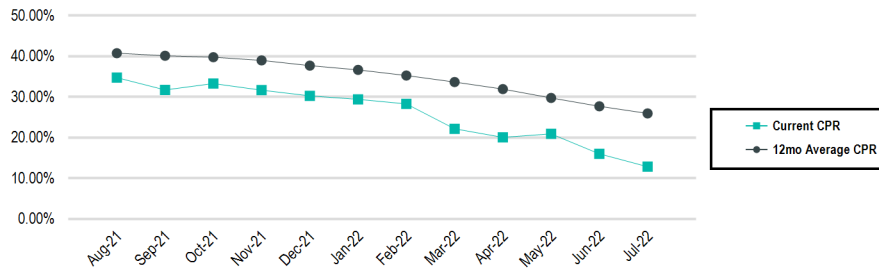
CPR

Current Month 12.864 %
3 Month Average 16.608 %
12 Month Average 25.967 %

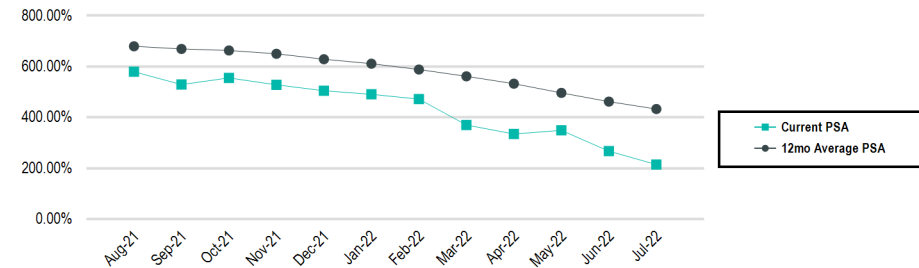
PSA

Current Month 214.405 %
3 Month Average 276.806 %
12 Month Average 432.790 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:22:01 AM

Prepayment Rates

Group 2

SMM

Current Month	1.596 %
3 Month Average	2.031 %
12 Month Average	3.153 %

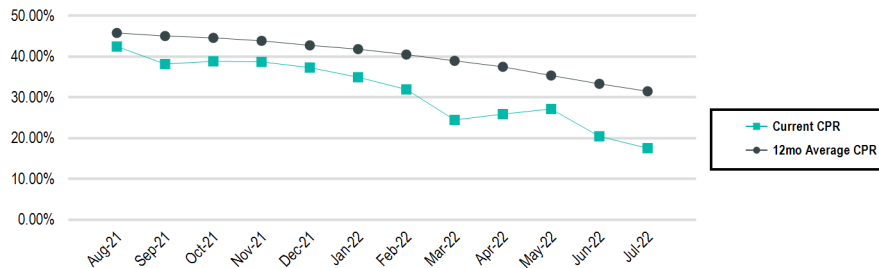
CPR

Current Month	17.556 %
3 Month Average	21.732 %
12 Month Average	31.514 %

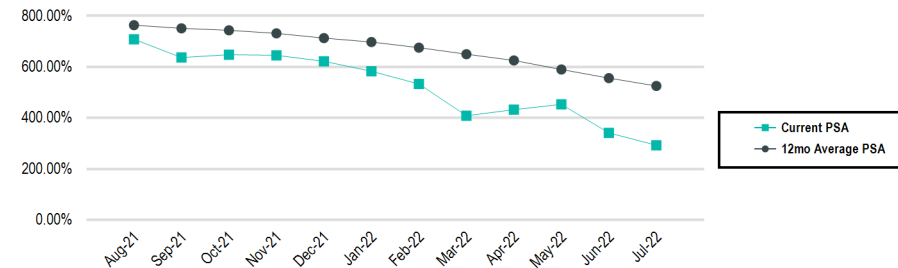
PSA

Current Month	292.605 %
3 Month Average	362.194 %
12 Month Average	525.234 %

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jul-2022
 14-Jul-2022 10:22:01 AM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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14-Jul-2022 10:22:01 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2022
14-Jul-2022 10:22:01 AM

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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14-Jul-2022 10:22:01 AM

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>