

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-Apr-2022
 12-Apr-2022 2:13:53 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2022	0.00000 %	4,341,686,090.18	0.00	88,727,418.00	0.00	4,252,958,672.19	88,727,418.00	0.00
1M-1	30711XQS6	04/22/2022	1.20657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	04/22/2022	3.10657 %	2,489,138.03	6,658.70	1,494,344.41	0.00	994,793.62	1,501,003.11	0.00
1M-AH		03/31/2022	0.00000 %	10,231,470.94	0.00	6,142,424.11	0.00	4,089,046.83	6,142,424.11	0.00
1M-2B	30711XQU1	04/22/2022	3.10657 %	19,359,089.00	51,787.54	0.00	0.00	19,359,089.00	51,787.54	0.00
1M-BH		03/31/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2C	30711XQV9	04/22/2022	3.10657 %	19,359,089.00	51,787.54	0.00	0.00	19,359,089.00	51,787.54	0.00
1M-CH		03/31/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	04/22/2022	3.10657 %	41,207,316.03	110,233.77	1,494,344.41	0.00	39,712,971.62	1,604,578.18	0.00
1M-2H		03/31/2022	0.00000 %	169,380,504.94	0.00	6,142,424.11	0.00	163,238,080.83	6,142,424.11	0.00
1B-1	30711XQW7	04/22/2022	4.60657 %	78,322,000.00	310,685.25	0.00	0.00	78,322,000.00	310,685.25	0.00
1B-1H		03/31/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		03/31/2022	0.00000 %	81,704,361.56	0.00	0.00	(31,979.53)	81,736,341.09	0.00	708,330.91
1A-I1	30711XQZ0	04/22/2022	1.80000 %	0.00	3,858.16	0.00	0.00	0.00	3,858.16	0.00
1A-I2	30711XRB2	04/22/2022	1.40000 %	0.00	3,000.79	0.00	0.00	0.00	3,000.79	0.00
1A-I3	30711XRD8	04/22/2022	1.00000 %	0.00	2,143.42	0.00	0.00	0.00	2,143.42	0.00
1A-I4	30711XRF3	04/22/2022	0.60000 %	0.00	1,286.05	0.00	0.00	0.00	1,286.05	0.00
1B-I1	30711XRH9	04/22/2022	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1B-I2	30711XRK2	04/22/2022	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1B-I3	30711XRM8	04/22/2022	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1B-I4	30711XRP1	04/22/2022	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1C-I1	30711XRR7	04/22/2022	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1C-I2	30711XRT3	04/22/2022	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1C-I3	30711XRV8	04/22/2022	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1C-I4	30711XRX4	04/22/2022	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1E-A1	30711XQY3	04/22/2022	1.30657 %	2,489,138.03	2,800.53	1,494,344.41	0.00	994,793.62	1,497,144.94	0.00
1E-A2	30711XRA4	04/22/2022	1.70657 %	2,489,138.03	3,657.90	1,494,344.41	0.00	994,793.62	1,498,002.31	0.00
1E-A3	30711XRC0	04/22/2022	2.10657 %	2,489,138.03	4,515.27	1,494,344.41	0.00	994,793.62	1,498,859.68	0.00
1E-A4	30711XRE6	04/22/2022	2.50657 %	2,489,138.03	5,372.64	1,494,344.41	0.00	994,793.62	1,499,717.05	0.00
1E-B1	30711XRG1	04/22/2022	1.30657 %	19,359,089.00	21,780.95	0.00	0.00	19,359,089.00	21,780.95	0.00

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Series 2017-C06



Distribution Date: 25-Apr-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	04/22/2022	1.70657 %	19,359,089.00	28,449.08	0.00	0.00	19,359,089.00	28,449.08	0.00
1E-B3	30711XRL0	04/22/2022	2.10657 %	19,359,089.00	35,117.21	0.00	0.00	19,359,089.00	35,117.21	0.00
1E-B4	30711XRN6	04/22/2022	2.50657 %	19,359,089.00	41,785.34	0.00	0.00	19,359,089.00	41,785.34	0.00
1E-C1	30711XRQ9	04/22/2022	1.30657 %	19,359,089.00	21,780.95	0.00	0.00	19,359,089.00	21,780.95	0.00
1E-C2	30711XRS5	04/22/2022	1.70657 %	19,359,089.00	28,449.08	0.00	0.00	19,359,089.00	28,449.08	0.00
1E-C3	30711XRU0	04/22/2022	2.10657 %	19,359,089.00	35,117.21	0.00	0.00	19,359,089.00	35,117.21	0.00
1E-C4	30711XRW6	04/22/2022	2.50657 %	19,359,089.00	41,785.34	0.00	0.00	19,359,089.00	41,785.34	0.00
1E-D1	30711XRY2	04/22/2022	1.30657 %	21,848,227.03	24,581.48	1,494,344.41	0.00	20,353,882.62	1,518,925.89	0.00
1E-D2	30711XRZ9	04/22/2022	1.70657 %	21,848,227.03	32,106.98	1,494,344.41	0.00	20,353,882.62	1,526,451.39	0.00
1E-D3	30711XSA3	04/22/2022	2.10657 %	21,848,227.03	39,632.48	1,494,344.41	0.00	20,353,882.62	1,533,976.89	0.00
1E-D4	30711XSB1	04/22/2022	2.50657 %	21,848,227.03	47,157.98	1,494,344.41	0.00	20,353,882.62	1,541,502.39	0.00
1E-D5	30711XSC9	04/22/2022	3.10657 %	21,848,227.03	58,446.23	1,494,344.41	0.00	20,353,882.62	1,552,790.64	0.00
1E-F1	30711XSD7	04/22/2022	1.30657 %	38,718,178.00	43,561.90	0.00	0.00	38,718,178.00	43,561.90	0.00
1E-F2	30711XSE5	04/22/2022	1.70657 %	38,718,178.00	56,898.16	0.00	0.00	38,718,178.00	56,898.16	0.00
1E-F3	30711XSF2	04/22/2022	2.10657 %	38,718,178.00	70,234.42	0.00	0.00	38,718,178.00	70,234.42	0.00
1E-F4	30711XSG0	04/22/2022	2.50657 %	38,718,178.00	83,570.68	0.00	0.00	38,718,178.00	83,570.68	0.00
1E-F5	30711XSH8	04/22/2022	3.10657 %	38,718,178.00	103,575.07	0.00	0.00	38,718,178.00	103,575.07	0.00
1X-1	30711XSJ4	04/22/2022	1.80000 %	0.00	33,864.75	0.00	0.00	0.00	33,864.75	0.00
1X-2	30711XSK1	04/22/2022	1.40000 %	0.00	26,339.25	0.00	0.00	0.00	26,339.25	0.00
1X-3	30711XSL9	04/22/2022	1.00000 %	0.00	18,813.75	0.00	0.00	0.00	18,813.75	0.00
1X-4	30711XSM7	04/22/2022	0.60000 %	0.00	11,288.25	0.00	0.00	0.00	11,288.25	0.00
1Y-1	30711XSN5	04/22/2022	1.80000 %	0.00	60,013.18	0.00	0.00	0.00	60,013.18	0.00
1Y-2	30711XSP0	04/22/2022	1.40000 %	0.00	46,676.91	0.00	0.00	0.00	46,676.91	0.00
1Y-3	30711XSQ8	04/22/2022	1.00000 %	0.00	33,340.65	0.00	0.00	0.00	33,340.65	0.00
1Y-4	30711XSR6	04/22/2022	0.60000 %	0.00	20,004.39	0.00	0.00	0.00	20,004.39	0.00
2A-H		03/31/2022	0.00000 %	3,175,803,614.67	0.00	92,954,377.17	0.00	3,082,849,237.50	92,954,377.17	0.00
2M-1	30711XSS4	04/22/2022	1.20657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	04/22/2022	3.25657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	04/22/2022	3.25657 %	94,292,208.17	264,420.68	595,767.89	0.00	93,696,440.28	860,188.57	0.00

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2M-BH		03/31/2022	0.00000 %	4,962,996.11	0.00	31,357.77	0.00	4,931,638.33	31,357.77	0.00
2M-2C	30711XSV7	04/22/2022	3.25657 %	120,816,000.00	338,800.52	0.00	0.00	120,816,000.00	338,800.52	0.00
2M-CH		03/31/2022	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	04/22/2022	3.25657 %	215,108,208.17	603,221.20	595,767.89	0.00	214,512,440.28	1,198,989.09	0.00
2M-2H		03/31/2022	0.00000 %	11,322,051.11	0.00	31,357.77	0.00	11,290,693.33	31,357.77	0.00
2B-1	30711XSW5	04/22/2022	4.90657 %	73,668,000.00	311,254.81	0.00	0.00	73,668,000.00	311,254.81	0.00
2B-1H		03/31/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		03/31/2022	0.00000 %	77,468,500.09	0.00	0.00	(21,929.79)	77,490,429.88	0.00	55,335.12
2A-I1	30711XSZ8	04/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	04/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	04/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	04/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	04/22/2022	1.80000 %	0.00	146,152.92	0.00	0.00	0.00	146,152.92	0.00
2B-I2	30711XTK0	04/22/2022	1.40000 %	0.00	113,674.50	0.00	0.00	0.00	113,674.50	0.00
2B-I3	30711XTM6	04/22/2022	1.00000 %	0.00	81,196.07	0.00	0.00	0.00	81,196.07	0.00
2B-I4	30711XTP9	04/22/2022	0.60000 %	0.00	48,717.64	0.00	0.00	0.00	48,717.64	0.00
2C-I1	30711XTR5	04/22/2022	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	04/22/2022	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	04/22/2022	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	04/22/2022	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	04/22/2022	1.45657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	04/22/2022	1.85657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	04/22/2022	2.25657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	04/22/2022	2.65657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	04/22/2022	1.45657 %	94,292,208.17	118,267.76	595,767.89	0.00	93,696,440.28	714,035.65	0.00
2E-B2	30711XTJ3	04/22/2022	1.85657 %	94,292,208.17	150,746.18	595,767.89	0.00	93,696,440.28	746,514.07	0.00
2E-B3	30711XTL8	04/22/2022	2.25657 %	94,292,208.17	183,224.61	595,767.89	0.00	93,696,440.28	778,992.50	0.00
2E-B4	30711XTN4	04/22/2022	2.65657 %	94,292,208.17	215,703.04	595,767.89	0.00	93,696,440.28	811,470.93	0.00
2E-C1	30711XTQ7	04/22/2022	1.45657 %	120,816,000.00	151,535.72	0.00	0.00	120,816,000.00	151,535.72	0.00
2E-C2	30711XTS3	04/22/2022	1.85657 %	120,816,000.00	193,150.12	0.00	0.00	120,816,000.00	193,150.12	0.00
2E-C3	30711XTU8	04/22/2022	2.25657 %	120,816,000.00	234,764.52	0.00	0.00	120,816,000.00	234,764.52	0.00

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Distribution Date: 25-Apr-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	04/22/2022	2.65657 %	120,816,000.00	276,378.92	0.00	0.00	120,816,000.00	276,378.92	0.00
2E-D1	30711XTY0	04/22/2022	1.45657 %	94,292,208.17	118,267.76	595,767.89	0.00	93,696,440.28	714,035.65	0.00
2E-D2	30711XTZ7	04/22/2022	1.85657 %	94,292,208.17	150,746.18	595,767.89	0.00	93,696,440.28	746,514.07	0.00
2E-D3	30711XUA0	04/22/2022	2.25657 %	94,292,208.17	183,224.61	595,767.89	0.00	93,696,440.28	778,992.50	0.00
2E-D4	30711XUB8	04/22/2022	2.65657 %	94,292,208.17	215,703.04	595,767.89	0.00	93,696,440.28	811,470.93	0.00
2E-D5	30711XUC6	04/22/2022	3.25657 %	94,292,208.17	264,420.68	595,767.89	0.00	93,696,440.28	860,188.57	0.00
2E-F1	30711XUD4	04/22/2022	1.45657 %	215,108,208.17	269,803.47	595,767.89	0.00	214,512,440.28	865,571.36	0.00
2E-F2	30711XUE2	04/22/2022	1.85657 %	215,108,208.17	343,896.30	595,767.89	0.00	214,512,440.28	939,664.19	0.00
2E-F3	30711XUF9	04/22/2022	2.25657 %	215,108,208.17	417,989.13	595,767.89	0.00	214,512,440.28	1,013,757.02	0.00
2E-F4	30711XUG7	04/22/2022	2.65657 %	215,108,208.17	492,081.96	595,767.89	0.00	214,512,440.28	1,087,849.85	0.00
2E-F5	30711XUH5	04/22/2022	3.25657 %	215,108,208.17	603,221.20	595,767.89	0.00	214,512,440.28	1,198,989.09	0.00
2X-1	30711XUJ1	04/22/2022	1.80000 %	0.00	146,152.92	0.00	0.00	0.00	146,152.92	0.00
2X-2	30711XUK8	04/22/2022	1.40000 %	0.00	113,674.50	0.00	0.00	0.00	113,674.50	0.00
2X-3	30711XUL6	04/22/2022	1.00000 %	0.00	81,196.07	0.00	0.00	0.00	81,196.07	0.00
2X-4	30711XUM4	04/22/2022	0.60000 %	0.00	48,717.64	0.00	0.00	0.00	48,717.64	0.00
2Y-1	30711XUN2	04/22/2022	1.80000 %	0.00	333,417.72	0.00	0.00	0.00	333,417.72	0.00
2Y-2	30711XUP7	04/22/2022	1.40000 %	0.00	259,324.90	0.00	0.00	0.00	259,324.90	0.00
2Y-3	30711XUQ5	04/22/2022	1.00000 %	0.00	185,232.07	0.00	0.00	0.00	185,232.07	0.00
2Y-4	30711XUR3	04/22/2022	0.60000 %	0.00	111,139.24	0.00	0.00	0.00	111,139.24	0.00
Totals				11,585,785,367.65	10,050,985.79	219,999,433.68	(53,909.32)	11,365,839,843.28	230,050,419.47	763,666.03

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

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

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Distribution Date: 25-Apr-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	4,341,686,090.18	8,499,806.74	80,227,611.27	0.00	0.00	88,727,418.00	4,252,958,672.19	0.26811647	88,727,418.00
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	2,489,138.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	994,793.62	0.05138639	1,494,344.41
1M-AH	79,574,517.00	10,231,470.94	590,074.99	5,552,349.12	0.00	0.00	6,142,424.11	4,089,046.83	0.05138639	6,142,424.11
1M-2B	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-BH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2C	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-CH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2	58,077,267.00	41,207,316.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	39,712,971.62	0.68379546	1,494,344.41
1M-2H	238,723,551.00	169,380,504.94	590,074.99	5,552,349.12	0.00	0.00	6,142,424.11	163,238,080.83	0.68379546	6,142,424.11
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	81,704,361.56	0.00	0.00	0.00	(31,979.53)	(31,979.53)	81,736,341.09	0.99140841	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	2,489,138.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	994,793.62	0.05138639	1,494,344.41
1E-A2	19,359,089.00	2,489,138.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	994,793.62	0.05138639	1,494,344.41
1E-A3	19,359,089.00	2,489,138.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	994,793.62	0.05138639	1,494,344.41
1E-A4	19,359,089.00	2,489,138.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	994,793.62	0.05138639	1,494,344.41
1E-B1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-B2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-B3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
12-Apr-2022 2:13:53 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C4	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-D1	38,718,178.00	21,848,227.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	20,353,882.62	0.52569319	1,494,344.41
1E-D2	38,718,178.00	21,848,227.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	20,353,882.62	0.52569319	1,494,344.41
1E-D3	38,718,178.00	21,848,227.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	20,353,882.62	0.52569319	1,494,344.41
1E-D4	38,718,178.00	21,848,227.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	20,353,882.62	0.52569319	1,494,344.41
1E-D5	38,718,178.00	21,848,227.03	143,554.93	1,350,789.48	0.00	0.00	1,494,344.41	20,353,882.62	0.52569319	1,494,344.41
1E-F1	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F2	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F3	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F4	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F5	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	3,175,803,614.67	5,221,278.13	87,733,099.04	0.00	0.00	92,954,377.17	3,082,849,237.50	0.20759908	92,954,377.17
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.77553006	595,767.89
2M-BH	6,359,055.00	4,962,996.11	31,357.77	0.00	0.00	0.00	31,357.77	4,931,638.33	0.77553006	31,357.77
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	215,108,208.17	595,767.89	0.00	0.00	0.00	595,767.89	214,512,440.28	0.59426009	595,767.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
 12-Apr-2022 2:13:54 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,322,051.11	31,357.77	0.00	0.00	0.00	31,357.77	11,290,693.33	0.59423920	31,357.77
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	77,468,500.09	0.00	0.00	0.00	(21,929.79)	(21,929.79)	77,490,429.88	0.99928642	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.77553006	595,767.89
2E-B2	120,816,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.77553006	595,767.89
2E-B3	120,816,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.77553006	595,767.89
2E-B4	120,816,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.77553006	595,767.89
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.39014499	595,767.89
2E-D2	240,158,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.39014499	595,767.89
2E-D3	240,158,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.39014499	595,767.89
2E-D4	240,158,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.39014499	595,767.89
2E-D5	240,158,000.00	94,292,208.17	595,767.89	0.00	0.00	0.00	595,767.89	93,696,440.28	0.39014499	595,767.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
 12-Apr-2022 2:13:54 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	215,108,208.17	595,767.89	0.00	0.00	0.00	595,767.89	214,512,440.28	0.88776503	595,767.89
2E-F2	241,632,000.00	215,108,208.17	595,767.89	0.00	0.00	0.00	595,767.89	214,512,440.28	0.88776503	595,767.89
2E-F3	241,632,000.00	215,108,208.17	595,767.89	0.00	0.00	0.00	595,767.89	214,512,440.28	0.88776503	595,767.89
2E-F4	241,632,000.00	215,108,208.17	595,767.89	0.00	0.00	0.00	595,767.89	214,512,440.28	0.88776503	595,767.89
2E-F5	241,632,000.00	215,108,208.17	595,767.89	0.00	0.00	0.00	595,767.89	214,512,440.28	0.88776503	595,767.89
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	37,147,199,355.00	11,585,785,367.65	26,075,340.86	193,924,092.83	0.00	(53,909.32)	219,945,524.36	11,365,839,843.28	0.30596761	219,999,433.68

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.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
12-Apr-2022 2:13:54 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	273.71005871	0.53584772	5.05773650	0.00000000	0.00000000	5.59358422	268.11647450	0.26811647	5.59358422
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	128.57722954	7.41537631	69.77546722	0.00000000	0.00000000	77.19084354	51.38638600	0.05138639	77.19084354
1M-AH	79,574,517.00	128.57722957	7.41537633	69.77546744	0.00000000	0.00000000	77.19084377	51.38638579	0.05138639	77.19084377
1M-2B	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	58,077,267.00	709.52574318	2.47179210	23.25848907	0.00000000	0.00000000	25.73028118	683.79546200	0.68379546	25.73028118
1M-2H	238,723,551.00	709.52574319	2.47179211	23.25848915	0.00000000	0.00000000	25.73028126	683.79546193	0.68379546	25.73028126
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	991.02051810	0.00000000	0.00000000	0.00000000	(0.38789080)	(0.38789080)	991.40840890	0.99140841	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	128.57722954	7.41537631	69.77546722	0.00000000	0.00000000	77.19084354	51.38638600	0.05138639	77.19084354
1E-A2	19,359,089.00	128.57722954	7.41537631	69.77546722	0.00000000	0.00000000	77.19084354	51.38638600	0.05138639	77.19084354
1E-A3	19,359,089.00	128.57722954	7.41537631	69.77546722	0.00000000	0.00000000	77.19084354	51.38638600	0.05138639	77.19084354
1E-A4	19,359,089.00	128.57722954	7.41537631	69.77546722	0.00000000	0.00000000	77.19084354	51.38638600	0.05138639	77.19084354
1E-B1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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
1E-B4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	38,718,178.00	564.28861477	3.70768816	34.88773361	0.00000000	0.00000000	38.59542177	525.69319300	0.52569319	38.59542177
1E-D2	38,718,178.00	564.28861477	3.70768816	34.88773361	0.00000000	0.00000000	38.59542177	525.69319300	0.52569319	38.59542177
1E-D3	38,718,178.00	564.28861477	3.70768816	34.88773361	0.00000000	0.00000000	38.59542177	525.69319300	0.52569319	38.59542177
1E-D4	38,718,178.00	564.28861477	3.70768816	34.88773361	0.00000000	0.00000000	38.59542177	525.69319300	0.52569319	38.59542177
1E-D5	38,718,178.00	564.28861477	3.70768816	34.88773361	0.00000000	0.00000000	38.59542177	525.69319300	0.52569319	38.59542177
1E-F1	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	213.85862719	0.35160089	5.90794721	0.00000000	0.00000000	6.25954810	207.59907909	0.20759908	6.25954810
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	780.46126482	4.93120025	0.00000000	0.00000000	0.00000000	4.93120025	775.53006456	0.77553006	4.93120025
2M-BH	6,359,055.00	780.46126508	4.93119968	0.00000000	0.00000000	0.00000000	4.93119968	775.53006382	0.77553006	4.93119968
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	595.91053142	1.65044543	0.00000000	0.00000000	0.00000000	1.65044543	594.26008599	0.59426009	1.65044543

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Series 2017-C06



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	595.88958619	1.65038723	0.00000000	0.00000000	0.00000000	1.65038723	594.23919843	0.59423920	1.65038723
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	999.00362180	0.00000000	0.00000000	0.00000000	(0.28279804)	(0.28279804)	999.28641983	0.99928642	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	780.46126482	4.93120025	0.00000000	0.00000000	0.00000000	4.93120025	775.53006456	0.77553006	4.93120025
2E-B2	120,816,000.00	780.46126482	4.93120025	0.00000000	0.00000000	0.00000000	4.93120025	775.53006456	0.77553006	4.93120025
2E-B3	120,816,000.00	780.46126482	4.93120025	0.00000000	0.00000000	0.00000000	4.93120025	775.53006456	0.77553006	4.93120025
2E-B4	120,816,000.00	780.46126482	4.93120025	0.00000000	0.00000000	0.00000000	4.93120025	775.53006456	0.77553006	4.93120025
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	392.62572211	2.48073306	0.00000000	0.00000000	0.00000000	2.48073306	390.14498905	0.39014499	2.48073306
2E-D2	240,158,000.00	392.62572211	2.48073306	0.00000000	0.00000000	0.00000000	2.48073306	390.14498905	0.39014499	2.48073306
2E-D3	240,158,000.00	392.62572211	2.48073306	0.00000000	0.00000000	0.00000000	2.48073306	390.14498905	0.39014499	2.48073306
2E-D4	240,158,000.00	392.62572211	2.48073306	0.00000000	0.00000000	0.00000000	2.48073306	390.14498905	0.39014499	2.48073306
2E-D5	240,158,000.00	392.62572211	2.48073306	0.00000000	0.00000000	0.00000000	2.48073306	390.14498905	0.39014499	2.48073306

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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	241,632,000.00	890.23063241	2.46560013	0.00000000	0.00000000	0.00000000	2.46560013	887.76503228	0.88776503	2.46560013
2E-F2	241,632,000.00	890.23063241	2.46560013	0.00000000	0.00000000	0.00000000	2.46560013	887.76503228	0.88776503	2.46560013
2E-F3	241,632,000.00	890.23063241	2.46560013	0.00000000	0.00000000	0.00000000	2.46560013	887.76503228	0.88776503	2.46560013
2E-F4	241,632,000.00	890.23063241	2.46560013	0.00000000	0.00000000	0.00000000	2.46560013	887.76503228	0.88776503	2.46560013
2E-F5	241,632,000.00	890.23063241	2.46560013	0.00000000	0.00000000	0.00000000	2.46560013	887.76503228	0.88776503	2.46560013
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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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 %	4,341,686,090.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,252,958,672.19
1M-1	N/A	N/A	1.20657 %	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	03/25/22 - 04/24/22	31	3.10657 %	2,489,138.03	6,658.70	0.00	0.00	0.00	0.00	6,658.70	0.00	994,793.62
1M-AH	N/A	N/A	0.00000 %	10,231,470.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,089,046.83
1M-2B	03/25/22 - 04/24/22	31	3.10657 %	19,359,089.00	51,787.54	0.00	0.00	0.00	0.00	51,787.54	0.00	19,359,089.00
1M-BH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2C	03/25/22 - 04/24/22	31	3.10657 %	19,359,089.00	51,787.54	0.00	0.00	0.00	0.00	51,787.54	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	03/25/22 - 04/24/22	31	3.10657 %	41,207,316.03	110,233.77	0.00	0.00	0.00	0.00	110,233.77	0.00	39,712,971.62
1M-2H	N/A	N/A	0.00000 %	169,380,504.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	163,238,080.83
1B-1	03/25/22 - 04/24/22	31	4.60657 %	78,322,000.00	310,685.25	0.00	0.00	0.00	0.00	310,685.25	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,704,361.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,736,341.09
1A-I1	03/25/22 - 04/24/22	31	1.80000 %	2,489,138.03	3,858.16	0.00	0.00	0.00	0.00	3,858.16	0.00	994,793.62
1A-I2	03/25/22 - 04/24/22	31	1.40000 %	2,489,138.03	3,000.79	0.00	0.00	0.00	0.00	3,000.79	0.00	994,793.62
1A-I3	03/25/22 - 04/24/22	31	1.00000 %	2,489,138.03	2,143.42	0.00	0.00	0.00	0.00	2,143.42	0.00	994,793.62
1A-I4	03/25/22 - 04/24/22	31	0.60000 %	2,489,138.03	1,286.05	0.00	0.00	0.00	0.00	1,286.05	0.00	994,793.62
1B-I1	03/25/22 - 04/24/22	31	1.80000 %	19,359,089.00	30,006.59	0.00	0.00	0.00	0.00	30,006.59	0.00	19,359,089.00
1B-I2	03/25/22 - 04/24/22	31	1.40000 %	19,359,089.00	23,338.46	0.00	0.00	0.00	0.00	23,338.46	0.00	19,359,089.00
1B-I3	03/25/22 - 04/24/22	31	1.00000 %	19,359,089.00	16,670.33	0.00	0.00	0.00	0.00	16,670.33	0.00	19,359,089.00
1B-I4	03/25/22 - 04/24/22	31	0.60000 %	19,359,089.00	10,002.20	0.00	0.00	0.00	0.00	10,002.20	0.00	19,359,089.00
1C-I1	03/25/22 - 04/24/22	31	1.80000 %	19,359,089.00	30,006.59	0.00	0.00	0.00	0.00	30,006.59	0.00	19,359,089.00
1C-I2	03/25/22 - 04/24/22	31	1.40000 %	19,359,089.00	23,338.46	0.00	0.00	0.00	0.00	23,338.46	0.00	19,359,089.00
1C-I3	03/25/22 - 04/24/22	31	1.00000 %	19,359,089.00	16,670.33	0.00	0.00	0.00	0.00	16,670.33	0.00	19,359,089.00
1C-I4	03/25/22 - 04/24/22	31	0.60000 %	19,359,089.00	10,002.20	0.00	0.00	0.00	0.00	10,002.20	0.00	19,359,089.00
1E-A1	03/25/22 - 04/24/22	31	1.30657 %	2,489,138.03	2,800.53	0.00	0.00	0.00	0.00	2,800.53	0.00	994,793.62
1E-A2	03/25/22 - 04/24/22	31	1.70657 %	2,489,138.03	3,657.90	0.00	0.00	0.00	0.00	3,657.90	0.00	994,793.62
1E-A3	03/25/22 - 04/24/22	31	2.10657 %	2,489,138.03	4,515.27	0.00	0.00	0.00	0.00	4,515.27	0.00	994,793.62
1E-A4	03/25/22 - 04/24/22	31	2.50657 %	2,489,138.03	5,372.64	0.00	0.00	0.00	0.00	5,372.64	0.00	994,793.62
1E-B1	03/25/22 - 04/24/22	31	1.30657 %	19,359,089.00	21,780.95	0.00	0.00	0.00	0.00	21,780.95	0.00	19,359,089.00
1E-B2	03/25/22 - 04/24/22	31	1.70657 %	19,359,089.00	28,449.08	0.00	0.00	0.00	0.00	28,449.08	0.00	19,359,089.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
 12-Apr-2022 2:13:54 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	03/25/22 - 04/24/22	31	2.10657 %	19,359,089.00	35,117.21	0.00	0.00	0.00	0.00	35,117.21	0.00	19,359,089.00
1E-B4	03/25/22 - 04/24/22	31	2.50657 %	19,359,089.00	41,785.34	0.00	0.00	0.00	0.00	41,785.34	0.00	19,359,089.00
1E-C1	03/25/22 - 04/24/22	31	1.30657 %	19,359,089.00	21,780.95	0.00	0.00	0.00	0.00	21,780.95	0.00	19,359,089.00
1E-C2	03/25/22 - 04/24/22	31	1.70657 %	19,359,089.00	28,449.08	0.00	0.00	0.00	0.00	28,449.08	0.00	19,359,089.00
1E-C3	03/25/22 - 04/24/22	31	2.10657 %	19,359,089.00	35,117.21	0.00	0.00	0.00	0.00	35,117.21	0.00	19,359,089.00
1E-C4	03/25/22 - 04/24/22	31	2.50657 %	19,359,089.00	41,785.34	0.00	0.00	0.00	0.00	41,785.34	0.00	19,359,089.00
1E-D1	03/25/22 - 04/24/22	31	1.30657 %	21,848,227.03	24,581.48	0.00	0.00	0.00	0.00	24,581.48	0.00	20,353,882.62
1E-D2	03/25/22 - 04/24/22	31	1.70657 %	21,848,227.03	32,106.98	0.00	0.00	0.00	0.00	32,106.98	0.00	20,353,882.62
1E-D3	03/25/22 - 04/24/22	31	2.10657 %	21,848,227.03	39,632.48	0.00	0.00	0.00	0.00	39,632.48	0.00	20,353,882.62
1E-D4	03/25/22 - 04/24/22	31	2.50657 %	21,848,227.03	47,157.98	0.00	0.00	0.00	0.00	47,157.98	0.00	20,353,882.62
1E-D5	03/25/22 - 04/24/22	31	3.10657 %	21,848,227.03	58,446.23	0.00	0.00	0.00	0.00	58,446.23	0.00	20,353,882.62
1E-F1	03/25/22 - 04/24/22	31	1.30657 %	38,718,178.00	43,561.90	0.00	0.00	0.00	0.00	43,561.90	0.00	38,718,178.00
1E-F2	03/25/22 - 04/24/22	31	1.70657 %	38,718,178.00	56,898.16	0.00	0.00	0.00	0.00	56,898.16	0.00	38,718,178.00
1E-F3	03/25/22 - 04/24/22	31	2.10657 %	38,718,178.00	70,234.42	0.00	0.00	0.00	0.00	70,234.42	0.00	38,718,178.00
1E-F4	03/25/22 - 04/24/22	31	2.50657 %	38,718,178.00	83,570.68	0.00	0.00	0.00	0.00	83,570.68	0.00	38,718,178.00
1E-F5	03/25/22 - 04/24/22	31	3.10657 %	38,718,178.00	103,575.07	0.00	0.00	0.00	0.00	103,575.07	0.00	38,718,178.00
1X-1	03/25/22 - 04/24/22	31	1.80000 %	21,848,227.03	33,864.75	0.00	0.00	0.00	0.00	33,864.75	0.00	20,353,882.62
1X-2	03/25/22 - 04/24/22	31	1.40000 %	21,848,227.03	26,339.25	0.00	0.00	0.00	0.00	26,339.25	0.00	20,353,882.62
1X-3	03/25/22 - 04/24/22	31	1.00000 %	21,848,227.03	18,813.75	0.00	0.00	0.00	0.00	18,813.75	0.00	20,353,882.62
1X-4	03/25/22 - 04/24/22	31	0.60000 %	21,848,227.03	11,288.25	0.00	0.00	0.00	0.00	11,288.25	0.00	20,353,882.62
1Y-1	03/25/22 - 04/24/22	31	1.80000 %	38,718,178.00	60,013.18	0.00	0.00	0.00	0.00	60,013.18	0.00	38,718,178.00
1Y-2	03/25/22 - 04/24/22	31	1.40000 %	38,718,178.00	46,676.91	0.00	0.00	0.00	0.00	46,676.91	0.00	38,718,178.00
1Y-3	03/25/22 - 04/24/22	31	1.00000 %	38,718,178.00	33,340.65	0.00	0.00	0.00	0.00	33,340.65	0.00	38,718,178.00
1Y-4	03/25/22 - 04/24/22	31	0.60000 %	38,718,178.00	20,004.39	0.00	0.00	0.00	0.00	20,004.39	0.00	38,718,178.00
2A-H	N/A	N/A	0.00000 %	3,175,803,614.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,082,849,237.50
2M-1	N/A	N/A	1.20657 %	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	3.25657 %	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	03/25/22 - 04/24/22	31	3.25657 %	94,292,208.17	264,420.68	0.00	0.00	0.00	0.00	264,420.68	0.00	93,696,440.28
2M-BH	N/A	N/A	0.00000 %	4,962,996.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,931,638.33
2M-2C	03/25/22 - 04/24/22	31	3.25657 %	120,816,000.00	338,800.52	0.00	0.00	0.00	0.00	338,800.52	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
 12-Apr-2022 2:13:54 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	03/25/22 - 04/24/22	31	3.25657 %	215,108,208.17	603,221.20	0.00	0.00	0.00	0.00	603,221.20	0.00	214,512,440.28
2M-2H	N/A	N/A	0.00000 %	11,322,051.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,290,693.33
2B-1	03/25/22 - 04/24/22	31	4.90657 %	73,668,000.00	311,254.81	0.00	0.00	0.00	0.00	311,254.81	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 %	77,468,500.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,490,429.88
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	03/25/22 - 04/24/22	31	1.80000 %	94,292,208.17	146,152.92	0.00	0.00	0.00	0.00	146,152.92	0.00	93,696,440.28
2B-I2	03/25/22 - 04/24/22	31	1.40000 %	94,292,208.17	113,674.50	0.00	0.00	0.00	0.00	113,674.50	0.00	93,696,440.28
2B-I3	03/25/22 - 04/24/22	31	1.00000 %	94,292,208.17	81,196.07	0.00	0.00	0.00	0.00	81,196.07	0.00	93,696,440.28
2B-I4	03/25/22 - 04/24/22	31	0.60000 %	94,292,208.17	48,717.64	0.00	0.00	0.00	0.00	48,717.64	0.00	93,696,440.28
2C-I1	03/25/22 - 04/24/22	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	03/25/22 - 04/24/22	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	03/25/22 - 04/24/22	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	03/25/22 - 04/24/22	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	N/A	N/A	1.45657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.85657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.25657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.65657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/22 - 04/24/22	31	1.45657 %	94,292,208.17	118,267.76	0.00	0.00	0.00	0.00	118,267.76	0.00	93,696,440.28
2E-B2	03/25/22 - 04/24/22	31	1.85657 %	94,292,208.17	150,746.18	0.00	0.00	0.00	0.00	150,746.18	0.00	93,696,440.28
2E-B3	03/25/22 - 04/24/22	31	2.25657 %	94,292,208.17	183,224.61	0.00	0.00	0.00	0.00	183,224.61	0.00	93,696,440.28
2E-B4	03/25/22 - 04/24/22	31	2.65657 %	94,292,208.17	215,703.04	0.00	0.00	0.00	0.00	215,703.04	0.00	93,696,440.28
2E-C1	03/25/22 - 04/24/22	31	1.45657 %	120,816,000.00	151,535.72	0.00	0.00	0.00	0.00	151,535.72	0.00	120,816,000.00
2E-C2	03/25/22 - 04/24/22	31	1.85657 %	120,816,000.00	193,150.12	0.00	0.00	0.00	0.00	193,150.12	0.00	120,816,000.00
2E-C3	03/25/22 - 04/24/22	31	2.25657 %	120,816,000.00	234,764.52	0.00	0.00	0.00	0.00	234,764.52	0.00	120,816,000.00
2E-C4	03/25/22 - 04/24/22	31	2.65657 %	120,816,000.00	276,378.92	0.00	0.00	0.00	0.00	276,378.92	0.00	120,816,000.00
2E-D1	03/25/22 - 04/24/22	31	1.45657 %	94,292,208.17	118,267.76	0.00	0.00	0.00	0.00	118,267.76	0.00	93,696,440.28
2E-D2	03/25/22 - 04/24/22	31	1.85657 %	94,292,208.17	150,746.18	0.00	0.00	0.00	0.00	150,746.18	0.00	93,696,440.28

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
12-Apr-2022 2:13:54 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	03/25/22 - 04/24/22	31	2.25657 %	94,292,208.17	183,224.61	0.00	0.00	0.00	0.00	183,224.61	0.00	93,696,440.28
2E-D4	03/25/22 - 04/24/22	31	2.65657 %	94,292,208.17	215,703.04	0.00	0.00	0.00	0.00	215,703.04	0.00	93,696,440.28
2E-D5	03/25/22 - 04/24/22	31	3.25657 %	94,292,208.17	264,420.68	0.00	0.00	0.00	0.00	264,420.68	0.00	93,696,440.28
2E-F1	03/25/22 - 04/24/22	31	1.45657 %	215,108,208.17	269,803.47	0.00	0.00	0.00	0.00	269,803.47	0.00	214,512,440.28
2E-F2	03/25/22 - 04/24/22	31	1.85657 %	215,108,208.17	343,896.30	0.00	0.00	0.00	0.00	343,896.30	0.00	214,512,440.28
2E-F3	03/25/22 - 04/24/22	31	2.25657 %	215,108,208.17	417,989.13	0.00	0.00	0.00	0.00	417,989.13	0.00	214,512,440.28
2E-F4	03/25/22 - 04/24/22	31	2.65657 %	215,108,208.17	492,081.96	0.00	0.00	0.00	0.00	492,081.96	0.00	214,512,440.28
2E-F5	03/25/22 - 04/24/22	31	3.25657 %	215,108,208.17	603,221.20	0.00	0.00	0.00	0.00	603,221.20	0.00	214,512,440.28
2X-1	03/25/22 - 04/24/22	31	1.80000 %	94,292,208.17	146,152.92	0.00	0.00	0.00	0.00	146,152.92	0.00	93,696,440.28
2X-2	03/25/22 - 04/24/22	31	1.40000 %	94,292,208.17	113,674.50	0.00	0.00	0.00	0.00	113,674.50	0.00	93,696,440.28
2X-3	03/25/22 - 04/24/22	31	1.00000 %	94,292,208.17	81,196.07	0.00	0.00	0.00	0.00	81,196.07	0.00	93,696,440.28
2X-4	03/25/22 - 04/24/22	31	0.60000 %	94,292,208.17	48,717.64	0.00	0.00	0.00	0.00	48,717.64	0.00	93,696,440.28
2Y-1	03/25/22 - 04/24/22	31	1.80000 %	215,108,208.17	333,417.72	0.00	0.00	0.00	0.00	333,417.72	0.00	214,512,440.28
2Y-2	03/25/22 - 04/24/22	31	1.40000 %	215,108,208.17	259,324.90	0.00	0.00	0.00	0.00	259,324.90	0.00	214,512,440.28
2Y-3	03/25/22 - 04/24/22	31	1.00000 %	215,108,208.17	185,232.07	0.00	0.00	0.00	0.00	185,232.07	0.00	214,512,440.28
2Y-4	03/25/22 - 04/24/22	31	0.60000 %	215,108,208.17	111,139.24	0.00	0.00	0.00	0.00	111,139.24	0.00	214,512,440.28
Totals					10,050,985.79	0.00	0.00	0.00	0.00	10,050,985.79	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
12-Apr-2022 2:13:55 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	273.71005871	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	268.11647450
1M-1	156,644,000.00	1.20657 %	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	3.10657 %	128.57722954	0.34395730	0.00000000	0.00000000	0.00000000	0.00000000	0.34395730	0.00000000	51.38638600
1M-AH	79,574,517.00	0.00000 %	128.57722957	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	51.38638579
1M-2B	19,359,089.00	3.10657 %	1000.00000000	2.67510212	0.00000000	0.00000000	0.00000000	0.00000000	2.67510212	0.00000000	1000.00000000
1M-BH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	19,359,089.00	3.10657 %	1000.00000000	2.67510212	0.00000000	0.00000000	0.00000000	0.00000000	2.67510212	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	3.10657 %	709.52574318	1.89805367	0.00000000	0.00000000	0.00000000	0.00000000	1.89805367	0.00000000	683.79546200
1M-2H	238,723,551.00	0.00000 %	709.52574319	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	683.79546193
1B-1	78,322,000.00	4.60657 %	1000.00000000	3.96676860	0.00000000	0.00000000	0.00000000	0.00000000	3.96676860	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	991.02051810	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.40840890
1A-I1	0.00	1.80000 %	128.57722954	0.19929450	0.00000000	0.00000000	0.00000000	0.00000000	0.19929450	0.00000000	51.38638600
1A-I2	0.00	1.40000 %	128.57722954	0.15500678	0.00000000	0.00000000	0.00000000	0.00000000	0.15500678	0.00000000	51.38638600
1A-I3	0.00	1.00000 %	128.57722954	0.11071905	0.00000000	0.00000000	0.00000000	0.00000000	0.11071905	0.00000000	51.38638600
1A-I4	0.00	0.60000 %	128.57722954	0.06643133	0.00000000	0.00000000	0.00000000	0.00000000	0.06643133	0.00000000	51.38638600
1B-I1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555570	0.00000000	0.00000000	0.00000000	0.00000000	1.20555570	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111128	0.00000000	0.00000000	0.00000000	0.00000000	0.86111128	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666687	0.00000000	0.00000000	0.00000000	0.00000000	0.51666687	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555570	0.00000000	0.00000000	0.00000000	0.00000000	1.20555570	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111128	0.00000000	0.00000000	0.00000000	0.00000000	0.86111128	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666687	0.00000000	0.00000000	0.00000000	0.00000000	0.51666687	0.00000000	1000.00000000
1E-A1	19,359,089.00	1.30657 %	128.57722954	0.14466228	0.00000000	0.00000000	0.00000000	0.00000000	0.14466228	0.00000000	51.38638600
1E-A2	19,359,089.00	1.70657 %	128.57722954	0.18895001	0.00000000	0.00000000	0.00000000	0.00000000	0.18895001	0.00000000	51.38638600
1E-A3	19,359,089.00	2.10657 %	128.57722954	0.23323773	0.00000000	0.00000000	0.00000000	0.00000000	0.23323773	0.00000000	51.38638600

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	2.50657 %	128.57722954	0.27752546	0.00000000	0.00000000	0.00000000	0.00000000	0.27752546	0.00000000	51.38638600
1E-B1	19,359,089.00	1.30657 %	1000.00000000	1.12510201	0.00000000	0.00000000	0.00000000	0.00000000	1.12510201	0.00000000	1000.00000000
1E-B2	19,359,089.00	1.70657 %	1000.00000000	1.46954642	0.00000000	0.00000000	0.00000000	0.00000000	1.46954642	0.00000000	1000.00000000
1E-B3	19,359,089.00	2.10657 %	1000.00000000	1.81399083	0.00000000	0.00000000	0.00000000	0.00000000	1.81399083	0.00000000	1000.00000000
1E-B4	19,359,089.00	2.50657 %	1000.00000000	2.15843524	0.00000000	0.00000000	0.00000000	0.00000000	2.15843524	0.00000000	1000.00000000
1E-C1	19,359,089.00	1.30657 %	1000.00000000	1.12510201	0.00000000	0.00000000	0.00000000	0.00000000	1.12510201	0.00000000	1000.00000000
1E-C2	19,359,089.00	1.70657 %	1000.00000000	1.46954642	0.00000000	0.00000000	0.00000000	0.00000000	1.46954642	0.00000000	1000.00000000
1E-C3	19,359,089.00	2.10657 %	1000.00000000	1.81399083	0.00000000	0.00000000	0.00000000	0.00000000	1.81399083	0.00000000	1000.00000000
1E-C4	19,359,089.00	2.50657 %	1000.00000000	2.15843524	0.00000000	0.00000000	0.00000000	0.00000000	2.15843524	0.00000000	1000.00000000
1E-D1	38,718,178.00	1.30657 %	564.28861477	0.63488215	0.00000000	0.00000000	0.00000000	0.00000000	0.63488215	0.00000000	525.69319300
1E-D2	38,718,178.00	1.70657 %	564.28861477	0.82924822	0.00000000	0.00000000	0.00000000	0.00000000	0.82924822	0.00000000	525.69319300
1E-D3	38,718,178.00	2.10657 %	564.28861477	1.02361428	0.00000000	0.00000000	0.00000000	0.00000000	1.02361428	0.00000000	525.69319300
1E-D4	38,718,178.00	2.50657 %	564.28861477	1.21798035	0.00000000	0.00000000	0.00000000	0.00000000	1.21798035	0.00000000	525.69319300
1E-D5	38,718,178.00	3.10657 %	564.28861477	1.50952945	0.00000000	0.00000000	0.00000000	0.00000000	1.50952945	0.00000000	525.69319300
1E-F1	38,718,178.00	1.30657 %	1000.00000000	1.12510201	0.00000000	0.00000000	0.00000000	0.00000000	1.12510201	0.00000000	1000.00000000
1E-F2	38,718,178.00	1.70657 %	1000.00000000	1.46954642	0.00000000	0.00000000	0.00000000	0.00000000	1.46954642	0.00000000	1000.00000000
1E-F3	38,718,178.00	2.10657 %	1000.00000000	1.81399083	0.00000000	0.00000000	0.00000000	0.00000000	1.81399083	0.00000000	1000.00000000
1E-F4	38,718,178.00	2.50657 %	1000.00000000	2.15843524	0.00000000	0.00000000	0.00000000	0.00000000	2.15843524	0.00000000	1000.00000000
1E-F5	38,718,178.00	3.10657 %	1000.00000000	2.67510186	0.00000000	0.00000000	0.00000000	0.00000000	2.67510186	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	564.28861477	0.87464730	0.00000000	0.00000000	0.00000000	0.00000000	0.87464730	0.00000000	525.69319300
1X-2	0.00	1.40000 %	564.28861477	0.68028124	0.00000000	0.00000000	0.00000000	0.00000000	0.68028124	0.00000000	525.69319300
1X-3	0.00	1.00000 %	564.28861477	0.48591517	0.00000000	0.00000000	0.00000000	0.00000000	0.48591517	0.00000000	525.69319300
1X-4	0.00	0.60000 %	564.28861477	0.29154910	0.00000000	0.00000000	0.00000000	0.00000000	0.29154910	0.00000000	525.69319300
1Y-1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555544	0.00000000	0.00000000	0.00000000	0.00000000	1.20555544	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111103	0.00000000	0.00000000	0.00000000	0.00000000	0.86111103	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666662	0.00000000	0.00000000	0.00000000	0.00000000	0.51666662	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	213.85862719	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	207.59907909
2M-1	117,869,000.00	1.20657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	3.25657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	3.25657 %	780.46126482	2.18862303	0.00000000	0.00000000	0.00000000	0.00000000	2.18862303	0.00000000	775.53006456
2M-BH	6,359,055.00	0.0000 %	780.46126508	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	775.53006382
2M-2C	120,816,000.00	3.25657 %	1000.00000000	2.80426864	0.00000000	0.00000000	0.00000000	0.00000000	2.80426864	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	3.25657 %	595.91053142	1.67109321	0.00000000	0.00000000	0.00000000	0.00000000	1.67109321	0.00000000	594.26008599
2M-2H	19,000,250.00	0.0000 %	595.88958619	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	594.23919843
2B-1	73,668,000.00	4.90657 %	1000.00000000	4.22510194	0.00000000	0.00000000	0.00000000	0.00000000	4.22510194	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 %	999.00362180	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.28641983
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 %	780.46126482	1.20971494	0.00000000	0.00000000	0.00000000	0.00000000	1.20971494	0.00000000	775.53006456
2B-I2	0.00	1.40000 %	780.46126482	0.94088945	0.00000000	0.00000000	0.00000000	0.00000000	0.94088945	0.00000000	775.53006456
2B-I3	0.00	1.00000 %	780.46126482	0.67206388	0.00000000	0.00000000	0.00000000	0.00000000	0.67206388	0.00000000	775.53006456
2B-I4	0.00	0.60000 %	780.46126482	0.40323831	0.00000000	0.00000000	0.00000000	0.00000000	0.40323831	0.00000000	775.53006456
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.45657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.85657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	2.25657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.65657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.45657 %	780.46126482	0.97890809	0.00000000	0.00000000	0.00000000	0.00000000	0.97890809	0.00000000	775.53006456

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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	120,816,000.00	1.85657 %	780.46126482	1.24773358	0.00000000	0.00000000	0.00000000	0.00000000	1.24773358	0.00000000	775.53006456
2E-B3	120,816,000.00	2.25657 %	780.46126482	1.51655915	0.00000000	0.00000000	0.00000000	0.00000000	1.51655915	0.00000000	775.53006456
2E-B4	120,816,000.00	2.65657 %	780.46126482	1.78538472	0.00000000	0.00000000	0.00000000	0.00000000	1.78538472	0.00000000	775.53006456
2E-C1	120,816,000.00	1.45657 %	1000.00000000	1.25426864	0.00000000	0.00000000	0.00000000	0.00000000	1.25426864	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.85657 %	1000.00000000	1.59871308	0.00000000	0.00000000	0.00000000	0.00000000	1.59871308	0.00000000	1000.00000000
2E-C3	120,816,000.00	2.25657 %	1000.00000000	1.94315753	0.00000000	0.00000000	0.00000000	0.00000000	1.94315753	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.65657 %	1000.00000000	2.28760197	0.00000000	0.00000000	0.00000000	0.00000000	2.28760197	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.45657 %	392.62572211	0.49245813	0.00000000	0.00000000	0.00000000	0.00000000	0.49245813	0.00000000	390.14498905
2E-D2	240,158,000.00	1.85657 %	392.62572211	0.62769585	0.00000000	0.00000000	0.00000000	0.00000000	0.62769585	0.00000000	390.14498905
2E-D3	240,158,000.00	2.25657 %	392.62572211	0.76293361	0.00000000	0.00000000	0.00000000	0.00000000	0.76293361	0.00000000	390.14498905
2E-D4	240,158,000.00	2.65657 %	392.62572211	0.89817137	0.00000000	0.00000000	0.00000000	0.00000000	0.89817137	0.00000000	390.14498905
2E-D5	240,158,000.00	3.25657 %	392.62572211	1.10102799	0.00000000	0.00000000	0.00000000	0.00000000	1.10102799	0.00000000	390.14498905
2E-F1	241,632,000.00	1.45657 %	890.23063241	1.11658832	0.00000000	0.00000000	0.00000000	0.00000000	1.11658832	0.00000000	887.76503228
2E-F2	241,632,000.00	1.85657 %	890.23063241	1.42322333	0.00000000	0.00000000	0.00000000	0.00000000	1.42322333	0.00000000	887.76503228
2E-F3	241,632,000.00	2.25657 %	890.23063241	1.72985834	0.00000000	0.00000000	0.00000000	0.00000000	1.72985834	0.00000000	887.76503228
2E-F4	241,632,000.00	2.65657 %	890.23063241	2.03649335	0.00000000	0.00000000	0.00000000	0.00000000	2.03649335	0.00000000	887.76503228
2E-F5	241,632,000.00	3.25657 %	890.23063241	2.49644583	0.00000000	0.00000000	0.00000000	0.00000000	2.49644583	0.00000000	887.76503228
2X-1	0.00	1.80000 %	392.62572211	0.60856986	0.00000000	0.00000000	0.00000000	0.00000000	0.60856986	0.00000000	390.14498905
2X-2	0.00	1.40000 %	392.62572211	0.47333214	0.00000000	0.00000000	0.00000000	0.00000000	0.47333214	0.00000000	390.14498905
2X-3	0.00	1.00000 %	392.62572211	0.33809438	0.00000000	0.00000000	0.00000000	0.00000000	0.33809438	0.00000000	390.14498905
2X-4	0.00	0.60000 %	392.62572211	0.20285662	0.00000000	0.00000000	0.00000000	0.00000000	0.20285662	0.00000000	390.14498905
2Y-1	0.00	1.80000 %	890.23063241	1.37985747	0.00000000	0.00000000	0.00000000	0.00000000	1.37985747	0.00000000	887.76503228
2Y-2	0.00	1.40000 %	890.23063241	1.07322250	0.00000000	0.00000000	0.00000000	0.00000000	1.07322250	0.00000000	887.76503228
2Y-3	0.00	1.00000 %	890.23063241	0.76658750	0.00000000	0.00000000	0.00000000	0.00000000	0.76658750	0.00000000	887.76503228
2Y-4	0.00	0.60000 %	890.23063241	0.45995249	0.00000000	0.00000000	0.00000000	0.00000000	0.45995249	0.00000000	887.76503228

(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	3,390,764.67
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	53,909.32
Total Deposits	3,444,673.99
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,425,507.33
Total Withdrawals (Pool Distribution Amount)	3,444,673.99
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.456570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	96,332,207.00
Total Principal Reduction Cumulative	11,868,843,666.95
Scheduled Principal Current	9,233,436.66
Scheduled Principal Cumulative	1,067,778,376.75
Unscheduled Principal Current	87,130,749.87
Unscheduled Principal Cumulative	10,800,356,957.62
Senior Reduction Amount	88,727,418.00
Subordinate Reduction Amount	7,636,768.53
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	31,979.53
Modification Loss Amount	12,409.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,179.12
Group 2	
Total Principal Reduction Current	93,559,573.04
Total Principal Reduction Cumulative	12,045,464,470.30
Scheduled Principal Current	5,848,403.79
Scheduled Principal Cumulative	911,802,237.58
Unscheduled Principal Current	87,733,099.04
Unscheduled Principal Cumulative	11,133,609,467.83
Senior Reduction Amount	92,954,377.17
Subordinate Reduction Amount	627,125.66
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	21,929.79
Modification Loss Amount	50,547.06
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	25223
Period Reference Pool Removal Loan Count	453
Period Ending Loan Count	24770
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,620,090,737.71
Period PIF Loan Count Current	451
PIF Loan Count Cumulative	44466
Period PIF Loan UPB Current	84,601,518.78
PIF Loan UPB Cumulative	10,444,292,852.54
Period Partial Prepayment Amount	2,590,727.31
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	216,146.18
Credit Event Amount Cumulative	3,927,910.29
Total Active Modified Loan Count	316
Total Active Modified Loan UPB	74,914,947.83
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	20021
Period Reference Pool Removal Loan Count	428
Period Ending Loan Count	19593
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,463,688,565.98
Period PIF Loan Count Current	425
PIF Loan Count Cumulative	46732
Period PIF Loan UPB Current	85,442,919.81
PIF Loan UPB Cumulative	10,905,683,597.75
Period Partial Prepayment Amount	1,686,600.43
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	843,350.88
Credit Event Amount Cumulative	14,278,641.63
Total Active Modified Loan Count	519
Total Active Modified Loan UPB	121,997,711.36
Structural Reporting	
Group 1	
Senior Percentage	92.054638%
Subordinate Percentage	7.945362%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.276977%
Subordinate Percentage	10.723023%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	7.680000 %	7.840000 %
1M-2B	0.00	0.00	1.600000 %	5.580000 %	5.700000 %
1M-2C	0.00	0.00	1.000000 %	3.480000 %	3.550000 %
1M-2	0.00	0.00	1.000000 %	3.480000 %	3.550000 %
1M-2H	0.00	0.00	1.000000 %	3.480000 %	3.550000 %
1B-1	0.00	0.00	0.500000 %	1.730000 %	1.770000 %
1B-1H	0.00	0.00	0.500000 %	1.730000 %	1.770000 %
1B-2H	0.00	31,979.53	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.720000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	10.720000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	10.720000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	10.720000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	7.930000 %	8.150000 %
2M-2C	0.00	0.00	1.000000 %	4.360000 %	4.480000 %
2M-2	0.00	0.00	1.000000 %	4.360000 %	4.480000 %
2M-2H	0.00	0.00	1.000000 %	4.360000 %	4.480000 %
2B-1	0.00	0.00	0.500000 %	2.180000 %	2.240000 %
2B-1H	0.00	0.00	0.500000 %	2.180000 %	2.240000 %
2B-2H	0.00	21,929.79	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	584	109,465,913.56	1.316412 %	1.354143 %
60 Days	164	32,618,913.89	0.369677 %	0.403511 %
90 Days	79	14,905,120.60	0.178076 %	0.184383 %
120 Days	65	12,674,158.67	0.146518 %	0.156785 %
150 Days	53	10,982,035.89	0.119469 %	0.135853 %
180+ Days	854	197,443,143.36	1.925028 %	2.442461 %
Totals	1799	378,089,285.97	4.055181 %	4.677135 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	269	49,770,357.39	1.085991 %	1.077259 %
60 Days	62	11,999,567.70	0.250303 %	0.259726 %
90 Days	26	5,630,183.60	0.104966 %	0.121863 %
120 Days	22	4,710,943.82	0.088817 %	0.101966 %
150 Days	20	4,175,861.86	0.080743 %	0.090385 %
180+ Days	385	94,769,867.48	1.554300 %	2.051256 %
Totals	784	171,056,781.85	3.165119 %	3.702455 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	315	59,695,556.17	1.607717 %	1.723468 %
60 Days	102	20,619,346.19	0.520594 %	0.595300 %
90 Days	53	9,274,937.00	0.270505 %	0.267776 %
120 Days	43	7,963,214.85	0.219466 %	0.229906 %
150 Days	33	6,806,174.03	0.168427 %	0.196501 %
180+ Days	469	102,673,275.88	2.393712 %	2.964276 %
Totals	1015	207,032,504.12	5.180422 %	5.977226 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	47	13,048,477.83	12,409.19	0.095101
Group 2	271	67,477,408.05	50,547.06	0.074910

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741717	651,886.76	746.95	0.114583
Group 1	0043741803	179,313.43	195.00	0.108748
Group 1	0043741847	282,049.60	306.73	0.108750
Group 1	0043744717	320,678.30	233.83	0.072917
Group 1	0043747774	195,941.97	8.11	0.004139
Group 1	0043750288	404,776.44	256.04	0.063255
Group 1	0043750423	271,394.92	264.95	0.097625
Group 1	0043750574	484,215.88	505.04	0.104301
Group 1	0043756688	193,283.13	302.00	0.156247
Group 1	0043762430	232,827.80	76.43	0.032827
Group 1	0043762648	202,960.71	253.70	0.125000
Group 1	0043763807	328,014.53	102.50	0.031249
Group 1	0043763845	112,721.38	70.45	0.062499
Group 1	0043764158	255,061.55	318.83	0.125001
Group 1	0043764167	178,490.48	59.69	0.033442
Group 1	0043764248	194,161.75	211.15	0.108750
Group 1	0043764855	383,042.96	598.50	0.156249
Group 1	0043765137	111,175.49	127.39	0.114585
Group 1	0043765354	138,652.52	173.32	0.125003
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	470,171.51	253.15	0.053842
Group 1	0043770741	494,028.17	566.07	0.114583
Group 1	0043774094	183,486.41	317.58	0.173081
Group 1	0043775080	211,812.80	150.30	0.070959

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775529	302,460.38	252.05	0.083333
Group 1	0043775583	301,357.64	408.09	0.135417
Group 1	0043780965	214,649.12	378.32	0.176250
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043783003	418,072.00	4.70	0.001124
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	606,422.97	583.22	0.096174
Group 1	0043793126	161,458.06	50.59	0.031333
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043794105	413,225.71	172.18	0.041667
Group 1	0043797144	70,237.32	178.44	0.254053
Group 1	0043800581	372,798.90	346.39	0.092916
Group 1	0043801398	417,728.49	696.21	0.166666
Group 1	0043801646	126,084.80	91.94	0.072919
Group 1	0043803568	151,174.68	157.47	0.104164
Group 1	0043804577	264,214.48	385.31	0.145832
Group 1	0043804873	210,321.77	197.18	0.093752
Group 1	0043806483	84,278.63	69.53	0.082500
Group 1	0043807086	173,777.32	181.02	0.104168
Group 1	0043807423	244,222.56	178.08	0.072917
Group 1	0043807864	485,878.60	911.02	0.187500
Group 1	0043808863	140,572.67	6.01	0.004275
Group 1	0043809028	408,374.53	467.93	0.114584
Group 2	0043810574	324,149.67	135.06	0.041666
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,309.53	56.85	0.025688
Group 2	0043811525	503,323.75	524.30	0.104168
Group 2	0043811806	56,686.44	29.75	0.052482
Group 2	0043811815	84,528.64	80.45	0.095175
Group 2	0043812134	172,803.52	180.00	0.104165
Group 2	0043812212	200,808.35	27.32	0.013605
Group 2	0043812652	324,480.63	405.60	0.125000
Group 2	0043812792	164,189.80	171.03	0.104166
Group 2	0043813555	349,310.35	229.75	0.065772

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043813782	135,291.53	149.39	0.110421
Group 2	0043813786	194,509.18	324.18	0.166666
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	315,960.82	59.53	0.018841
Group 2	0043814648	65,998.74	48.39	0.073320
Group 2	0043814923	314,725.77	23.29	0.007400
Group 2	0043815617	277,163.62	257.53	0.092916
Group 2	0043816083	231,701.15	108.19	0.046694
Group 2	0043816866	102,909.96	107.20	0.104169
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	295,798.98	328.89	0.111187
Group 2	0043817462	232,764.97	62.31	0.026769
Group 2	0043818038	152,541.74	53.91	0.035341
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	124,469.95	155.59	0.125002
Group 2	0043818399	214,008.59	201.31	0.094066
Group 2	0043818443	33,870.72	18.48	0.054560
Group 2	0043818673	171,469.50	17.86	0.010416
Group 2	0043818784	351,663.08	56.77	0.016143
Group 2	0043818878	383,472.08	439.40	0.114585
Group 2	0043819333	254,301.39	136.96	0.053857
Group 2	0043819757	188,037.83	167.09	0.088860
Group 2	0043819994	190,850.01	139.16	0.072916
Group 2	0043820331	158,443.44	82.52	0.052082
Group 2	0043820337	157,275.63	69.41	0.044133
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820917	168,932.86	158.37	0.093747
Group 2	0043821167	140,006.61	161.89	0.115630
Group 2	0043821580	213,752.41	222.66	0.104167
Group 2	0043821705	323,666.84	370.87	0.114584
Group 2	0043821855	184,644.52	19.23	0.010415
Group 2	0043822060	371,495.63	114.68	0.030870
Group 2	0043822161	483,300.57	975.26	0.201792

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822413	219,764.38	251.81	0.114582
Group 2	0043822458	330,873.27	61.63	0.018626
Group 2	0043822741	160,221.77	43.48	0.027137
Group 2	0043823119	328,548.07	465.06	0.141550
Group 2	0043823164	317,247.60	429.61	0.135418
Group 2	0043823352	348,262.26	507.88	0.145833
Group 2	0043823409	239,014.50	154.24	0.064532
Group 2	0043823412	275,379.88	118.62	0.043075
Group 2	0043823460	353,428.06	184.08	0.052084
Group 2	0043823673	118,548.85	86.44	0.072915
Group 2	0043824039	156,838.42	196.05	0.125001
Group 2	0043824302	457,659.45	524.40	0.114583
Group 2	0043824656	139,684.09	87.30	0.062498
Group 2	0043825279	225,655.40	23.87	0.010578
Group 2	0043825287	346,131.42	83.14	0.024020
Group 2	0043825485	122,562.91	15.76	0.012859
Group 2	0043825510	205,613.96	85.67	0.041665
Group 2	0043825634	231,859.40	310.69	0.133999
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	222,673.24	50.03	0.022468
Group 2	0043826271	357,873.75	92.47	0.025839
Group 2	0043826301	219,118.84	52.94	0.024160
Group 2	0043826535	335,515.04	560.15	0.166952
Group 2	0043826576	229,522.65	143.16	0.062373
Group 2	0043826648	95,899.26	99.54	0.103796
Group 2	0043826790	98,035.25	122.54	0.124996
Group 2	0043827209	460,447.73	135.94	0.029523
Group 2	0043827245	190,801.57	99.38	0.052086
Group 2	0043827268	261,567.12	27.93	0.010678
Group 2	0043827505	241,469.95	45.50	0.018843
Group 2	0043827637	267,177.40	27.83	0.010416
Group 2	0043828096	104,855.07	88.91	0.084793
Group 2	0043828397	76,079.38	110.95	0.145835
Group 2	0043828910	417,937.25	311.48	0.074528

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043829112	343,564.07	572.61	0.166668
Group 2	0043829899	150,900.87	26.53	0.017581
Group 2	0043830008	190,158.67	57.43	0.030201
Group 2	0043830309	119,690.02	65.40	0.054641
Group 2	0043830477	272,899.28	398.50	0.146025
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	433,951.13	184.81	0.042588
Group 2	0043831210	229,488.69	21.33	0.009295
Group 2	0043831472	215,772.12	198.42	0.091958
Group 2	0043831606	355,964.59	93.65	0.026309
Group 2	0043832066	157,552.54	96.33	0.061142
Group 2	0043832276	339,622.14	389.15	0.114583
Group 2	0043832303	236,229.55	147.64	0.062499
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	214,315.26	156.27	0.072916
Group 2	0043832708	232,193.53	96.75	0.041668
Group 2	0043832851	429,387.94	402.55	0.093750
Group 2	0043833586	166,413.97	108.60	0.065259
Group 2	0043833611	83,296.85	43.38	0.052079
Group 2	0043833703	283,216.11	130.30	0.046007
Group 2	0043834118	137,143.71	56.95	0.041526
Group 2	0043834123	151,709.28	158.03	0.104166
Group 2	0043834160	127,308.75	27.25	0.021405
Group 2	0043834183	225,191.52	187.66	0.083334
Group 2	0043834485	491,474.71	665.54	0.135417
Group 2	0043834820	368,253.29	112.72	0.030609
Group 2	0043834864	197,452.38	146.95	0.074423
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834944	171,702.69	178.86	0.104168
Group 2	0043835128	287,620.89	120.64	0.041944
Group 2	0043835145	342,045.73	116.99	0.034203
Group 2	0043835181	302,551.28	189.09	0.062498
Group 2	0043835359	357,222.09	520.95	0.145834
Group 2	0043835927	366,543.38	189.37	0.051664

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Modification Loss Detail

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Group 2	0043836074	87,159.12	120.52	0.138276
Group 2	0043836090	69,003.90	44.19	0.064040
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	178,004.72	322.04	0.180917
Group 2	0043836552	173,019.56	36.05	0.020836
Group 2	0043836588	92,097.35	55.99	0.060794
Group 2	0043836979	132,961.97	110.80	0.083332
Group 2	0043837054	112,006.28	138.35	0.123520
Group 2	0043837118	144,422.08	65.18	0.045132
Group 2	0043837138	144,521.36	193.59	0.133953
Group 2	0043837149	206,471.88	109.09	0.052835
Group 2	0043837183	319,194.20	78.65	0.024640
Group 2	0043837815	275,449.98	505.03	0.183347
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	334,813.57	313.17	0.093536
Group 2	0043838925	193,523.32	123.56	0.063848
Group 2	0043838945	194,417.18	252.22	0.129731
Group 2	0043839538	236,170.80	172.21	0.072918
Group 2	0043839771	305,883.59	85.53	0.027962
Group 2	0043840199	394,369.44	230.73	0.058506
Group 2	0043840550	301,226.43	219.64	0.072915
Group 2	0043840986	303,952.50	379.94	0.125000
Group 2	0043841361	359,844.22	50.95	0.014159
Group 2	0043841424	372,514.14	93.96	0.025223
Group 2	0043841923	141,543.86	88.46	0.062497
Group 2	0043841961	140,112.95	102.17	0.072920
Group 2	0043841995	111,904.67	15.91	0.014217
Group 2	0043842399	383,497.64	113.90	0.029700
Group 2	0043842691	296,407.31	155.84	0.052576
Group 2	0043842714	137,067.06	114.22	0.083331
Group 2	0043842734	275,609.66	154.28	0.055978
Group 2	0043842784	247,446.28	372.05	0.150356
Group 2	0043843296	372,148.00	232.59	0.062499
Group 2	0043843491	163,803.69	18.15	0.011080

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Modification Loss Detail

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Group 2	0043843910	230,498.87	277.53	0.120404
Group 2	0043844351	373,026.58	466.28	0.124999
Group 2	0043844621	369,196.25	269.21	0.072918
Group 2	0043844635	279,776.80	333.40	0.119166
Group 2	0043844664	142,229.12	38.10	0.026788
Group 2	0043844687	127,056.49	95.97	0.075533
Group 2	0043844901	301,776.10	143.58	0.047578
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845163	228,331.54	39.39	0.017251
Group 2	0043845191	377,943.50	511.80	0.135417
Group 2	0043845908	576,957.44	31.75	0.005503
Group 2	0043846554	118,944.10	4.45	0.003741
Group 2	0043846610	313,157.14	195.72	0.062499
Group 2	0043846631	232,143.68	201.70	0.086886
Group 2	0043846764	445,252.49	366.67	0.082351
Group 2	0043846856	102,074.48	18.43	0.018055
Group 2	0043846913	184,914.66	40.63	0.021972
Group 2	0043847345	167,347.87	80.82	0.048295
Group 2	0043847434	203,879.35	92.68	0.045458
Group 2	0043848445	236,794.16	74.00	0.031251
Group 2	0043848608	406,127.04	183.46	0.045173
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	292,577.02	213.34	0.072918
Group 2	0043849048	303,266.87	379.08	0.124999
Group 2	0043849270	234,384.82	54.25	0.023146
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	167,854.18	165.79	0.098770
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043850206	115,969.96	181.20	0.156247
Group 2	0043850738	156,791.65	81.66	0.052082
Group 2	0043851029	217,615.26	231.22	0.106252
Group 2	0043851263	400,585.11	113.08	0.028229
Group 2	0043851792	106,816.23	78.69	0.073669
Group 2	0043852465	111,341.26	68.29	0.061334

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043852701	239,234.37	174.44	0.072916
Group 2	0043852910	411,978.29	600.80	0.145833
Group 2	0043853072	369,483.52	252.74	0.068404
Group 2	0043853250	140,674.03	205.15	0.145834
Group 2	0043853744	259,119.58	323.90	0.125000
Group 2	0043854538	409,135.23	273.74	0.066907
Group 2	0043854594	423,798.94	155.67	0.036732
Group 2	0043854633	246,837.58	77.14	0.031251
Group 2	0043855005	308,851.76	32.21	0.010429
Group 2	0043855199	319,395.72	166.35	0.052083
Group 2	0043855514	62,508.78	32.56	0.052089
Group 2	0043855655	178,312.23	40.40	0.022657
Group 2	0043855733	141,965.94	54.64	0.038488
Group 2	0043856088	192,493.89	141.58	0.073550
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	352,174.36	113.00	0.032086
Group 2	0043857123	240,455.47	25.05	0.010418
Group 2	0043857612	125,187.16	143.44	0.114580
Group 2	0043857889	332,635.44	658.34	0.197916
Group 2	0043858295	169,320.30	23.19	0.013696
Group 2	0043858379	250,359.26	256.41	0.102417
Group 2	0043858652	202,778.95	274.60	0.135418
Group 2	0043858695	110,482.57	138.10	0.124997
Group 2	0043859091	358,196.43	522.37	0.145833
Group 2	0043859262	297,593.44	4.67	0.001569
Group 2	0043859413	351,931.92	189.89	0.053956
Group 2	0043859477	578,261.44	958.00	0.165669
Group 2	0043859698	252,808.54	395.01	0.156249
Group 2	0043859895	205,751.72	235.76	0.114585
Group 2	0043860139	324,953.09	309.97	0.095389
Group 2	0043860503	461,723.84	599.64	0.129870
Group 2	0043860712	166,244.73	93.72	0.056375
Group 2	0043860909	145,375.80	136.29	0.093750
Group 2	0043861008	391,396.75	200.50	0.051227

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043861691	120,190.08	150.24	0.125002
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	255,592.14	186.84	0.073101
Group 2	0043862024	123,351.81	64.25	0.052087
Group 2	0043862125	314,507.43	203.03	0.064555
Group 2	0043862302	228,212.50	237.72	0.104166
Group 2	0043862332	174,934.80	182.22	0.104165
Group 2	0043862402	158,507.73	86.12	0.054332
Group 2	0043862569	126,398.80	114.36	0.090476
Group 2	0043862745	285,858.00	194.25	0.067953
Group 2	0043863009	392,955.99	163.73	0.041666
Group 2	0043863485	531,367.48	128.52	0.024187
Group 2	0043863569	242,299.95	88.76	0.036632
Group 2	0043864325	50,506.66	21.94	0.043440
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	319,050.14	132.94	0.041667
Group 2	0043864887	441,730.70	644.19	0.145833
Group 2	0043865091	173,077.51	144.23	0.083333
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	279,637.66	173.02	0.061873
Group 2	0043865594	146,293.00	60.96	0.041670
Group 2	0043866060	291,850.02	425.61	0.145832
Group 2	0043866196	114,419.89	25.66	0.022426
Group 2	0043866415	246,167.82	254.37	0.103332
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866972	271,388.20	424.04	0.156249
Group 2	0043867128	361,942.42	150.81	0.041667
Group 2	0043867274	376,742.22	117.73	0.031249
Group 2	0043868265	135,719.86	141.37	0.104163
Group 2	0043868595	184,061.00	242.89	0.131962
Group 2	0043868873	215,135.30	89.64	0.041667
Group 2	0043869417	143,920.09	74.96	0.052084
Group 2	0043870369	233,469.94	18.89	0.008091
Group 2	0043870820	346,491.48	72.19	0.020835

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Series 2017-C06



Distribution Date: 25-Apr-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043871090	423,495.22	267.26	0.063108
Group 2	0043871323	268,875.14	252.07	0.093750
Group 2	0043871515	267,445.80	195.01	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,106.55	42.70	0.048464
Group 2	0043872136	142,440.63	82.43	0.057870
Group 2	0043872770	66,820.36	104.41	0.156255
Group 2	0043872811	185,395.35	347.62	0.187502
Group 2	0043872834	596,918.41	435.25	0.072916
Group 2	0043873126	204,091.17	148.82	0.072918
Group 2	0043873365	196,172.72	93.34	0.047581
Group 2	0043873542	332,683.78	125.52	0.037730
Group 2	0043874178	536,994.56	503.43	0.093750
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	163,408.55	289.37	0.177084
Group 2	0043874656	380,550.23	183.70	0.048272
Group 2	0043874891	198,113.73	73.45	0.037075
Group 2	0043874901	305,618.91	290.17	0.094945
Group 2	0043875397	118,865.10	56.45	0.047491
Group 2	0043875453	380,615.26	634.36	0.166667
Group 2	0043876004	159,776.56	92.36	0.057806
Group 2	0043876485	328,541.03	171.12	0.052085

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Credit-Linked Notes

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Distribution Date: 25-Apr-2022
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,059,497.06	(53,913.58)	(5.089)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043759614	105,558.95	(2,962.66)	(2.807)
0043804277	110,587.23	(29,016.87)	(26.239)
0043810343	107,968.84	(13,579.53)	(12.577)
0043832280	349,269.63	1,502.57	0.430
0043871095	386,112.41	(9,857.09)	(2.553)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	81,630.78	4.26	(15,910.02)	(19.490)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043814839	81,630.78	4.26	(15,910.02)	(19.490)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Apr-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
114	18,206,551.92	763,667.98	4.194

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749376	55,211.78	6,320.26	11.447
0043754962	43,717.86	15,641.15	35.777
0043759014	98,571.71	(1,499.80)	(1.522)
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
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(29,016.87)	(26.239)
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823120	321,472.78	(41,897.14)	(13.033)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043872893	209,924.02	(44,854.58)	(21.367)
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	216,146.18	(31,979.53)	(0.001 %)	0	0.00	0.00	0.000 %	2	216,146.18	(31,979.53)	(0.001 %)
Group 2	4	924,981.66	(21,929.79)	(0.001 %)	0	0.00	0.00	0.000 %	4	924,981.66	(21,929.79)	(0.001 %)
Total	6	1,141,127.84	(53,909.32)	(0.001 %)	0	0.00	0.00	0.000 %	6	1,141,127.84	(53,909.32)	(0.001 %)

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	0043759614	112,000.00	4.250 %	IL	77.00	360	105,558.95	03/31/2022	(2,962.66)	(2,962.66)
Group 1	0043804277	114,000.00	3.625 %	OK	80.00	360	110,587.23	03/31/2022	(29,016.87)	(29,016.87)
Group 2	0043810343	113,000.00	3.990 %	MA	97.00	360	107,968.84	03/31/2022	(13,579.53)	(13,579.53)
Group 2	0043814839	86,000.00	3.500 %	AR	97.00	360	81,630.78	07/31/2021	4.26	(15,910.02)
Group 2	0043832280	338,000.00	4.875 %	FL	90.00	360	349,269.63	03/31/2022	1,502.57	1,502.57
Group 2	0043871095	405,000.00	4.875 %	CA	90.00	360	386,112.41	03/31/2022	(9,857.09)	(9,857.09)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

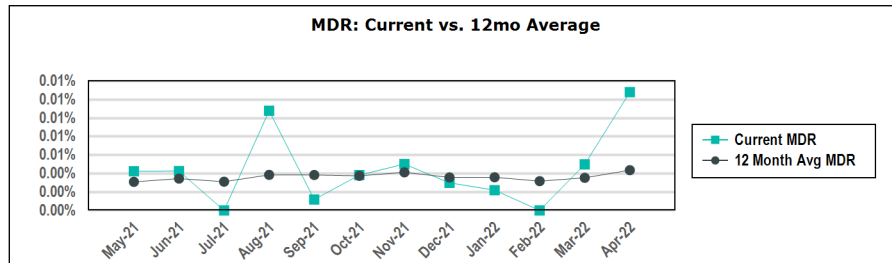
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Realized Loss Report - Collateral

Summary

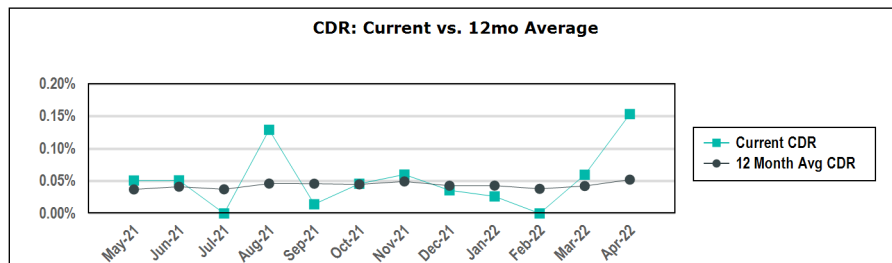
MDR

Current Month 0.013 %
 3 Month Average 0.006 %
 12 Month Average 0.004 %



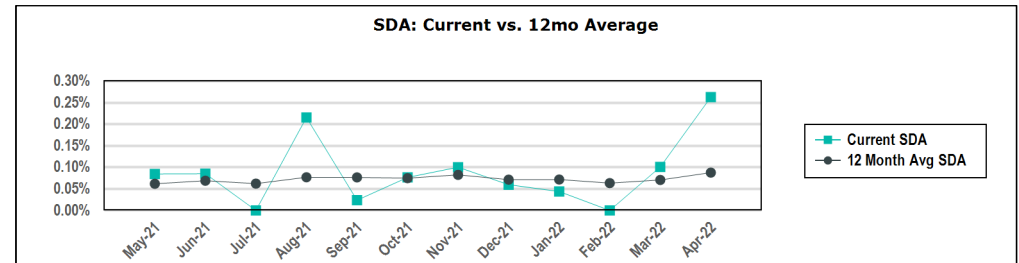
CDR

Current Month 0.154 %
 3 Month Average 0.071 %
 12 Month Average 0.052 %



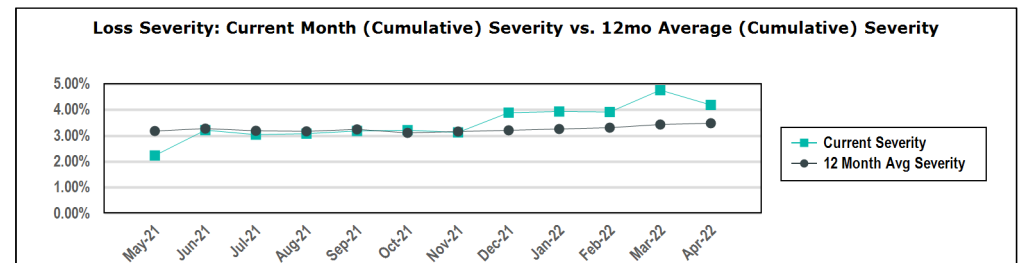
SDA

Current Month 0.263 %
 3 Month Average 0.121 %
 12 Month Average 0.088 %



Loss Severity

Current Month (Cumulative) 4.194 %
 3 Month Average (Cumulative) 4.295 %
 12 Month Average (Cumulative) 3.488 %



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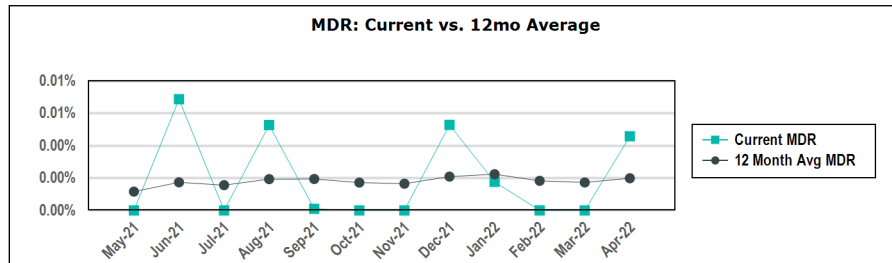
Distribution Date: 25-Apr-2022
 12-Apr-2022 2:13:57 PM

Realized Loss Report - Collateral

Group 1

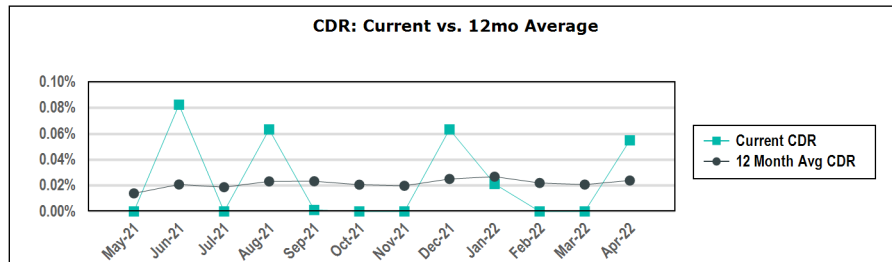
MDR

Current Month 0.005 %
 3 Month Average 0.002 %
 12 Month Average 0.002 %



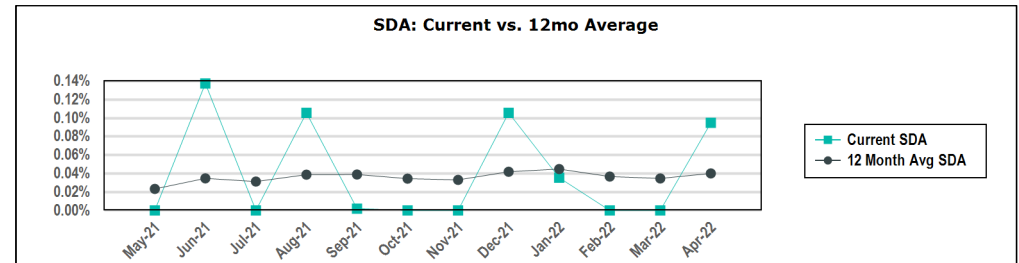
CDR

Current Month 0.055 %
 3 Month Average 0.018 %
 12 Month Average 0.024 %



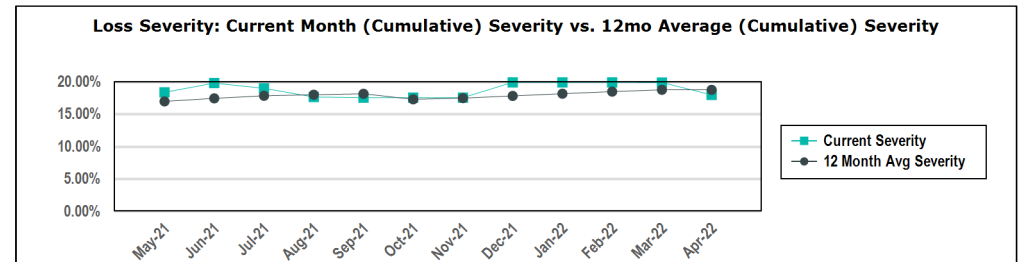
SDA

Current Month 0.095 %
 3 Month Average 0.032 %
 12 Month Average 0.040 %



Loss Severity

Current Month (Cumulative) 18.033 %
 3 Month Average (Cumulative) 19.311 %
 12 Month Average (Cumulative) 18.807 %



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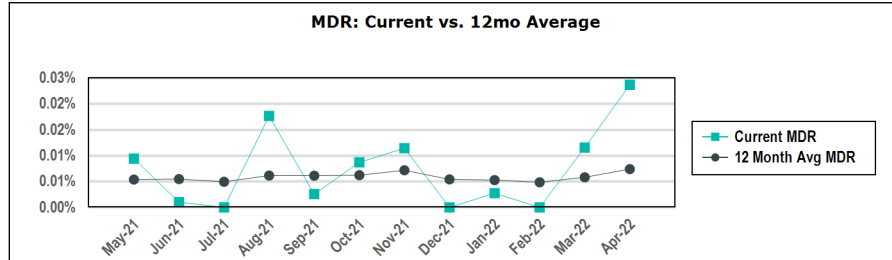
Distribution Date: 25-Apr-2022
12-Apr-2022 2:13:58 PM

Realized Loss Report - Collateral

Group 2

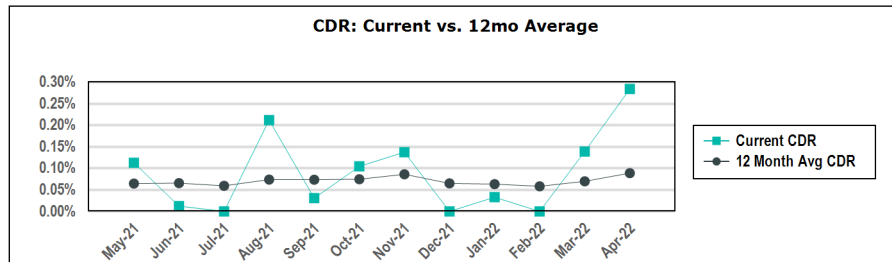
MDR

Current Month 0.024 %
3 Month Average 0.012 %
12 Month Average 0.007 %



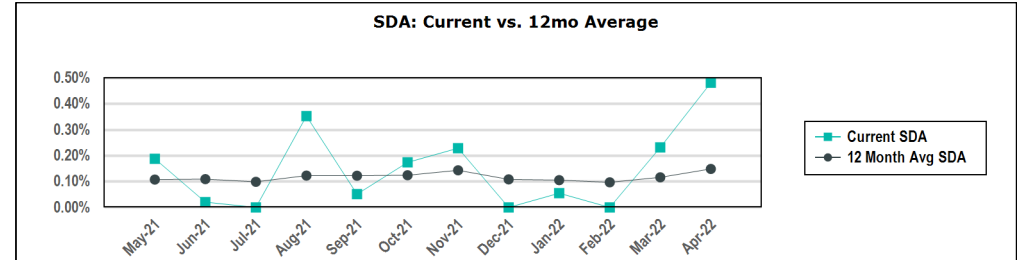
CDR

Current Month 0.284 %
3 Month Average 0.141 %
12 Month Average 0.089 %



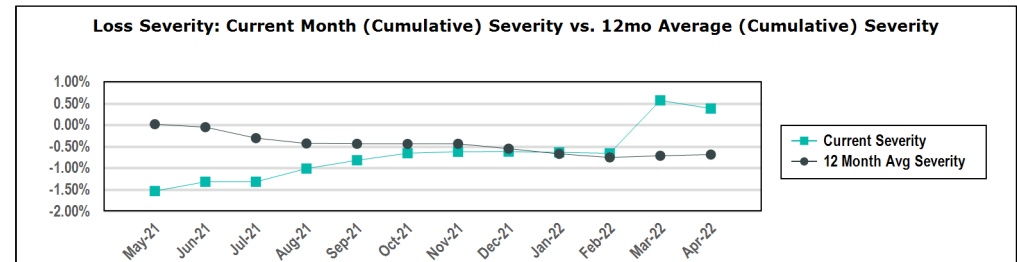
SDA

Current Month 0.482 %
3 Month Average 0.238 %
12 Month Average 0.149 %



Loss Severity

Current Month (Cumulative) 0.388 %
3 Month Average (Cumulative) 0.104 %
12 Month Average (Cumulative) (0.681) %



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.

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Prepayment Rates

Summary

SMM

Current Month 2.117 %
3 Month Average 2.403 %
12 Month Average 3.504 %

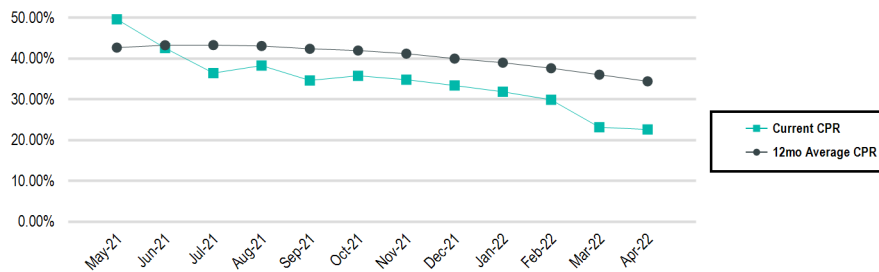
CPR

Current Month 22.642 %
3 Month Average 25.249 %
12 Month Average 34.452 %

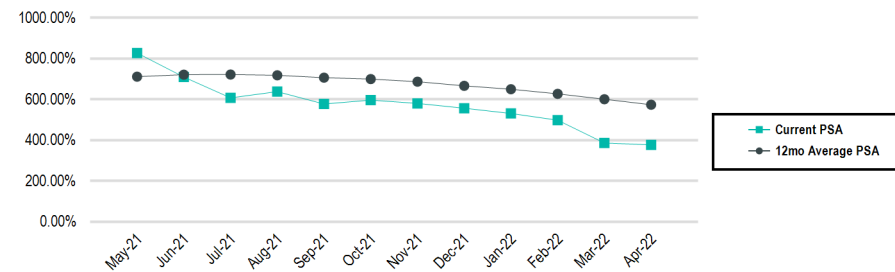
PSA

Current Month 377.373 %
3 Month Average 420.824 %
12 Month Average 574.194 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.850 %
3 Month Average 2.218 %
12 Month Average 3.196 %

CPR

Current Month 20.078 %
3 Month Average 23.526 %
12 Month Average 31.947 %

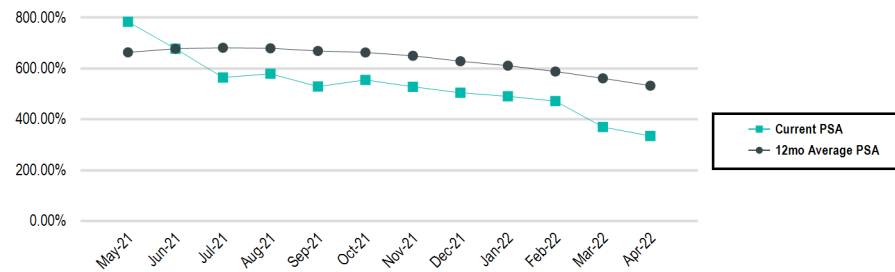
PSA

Current Month 334.635 %
3 Month Average 392.108 %
12 Month Average 532.447 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

Current Month	2.470 %
3 Month Average	2.648 %
12 Month Average	3.896 %

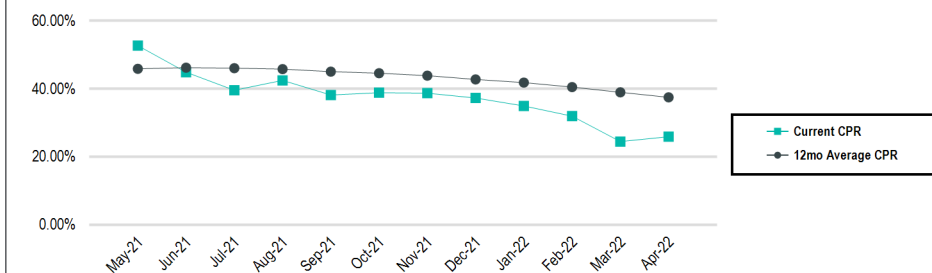
CPR

Current Month	25.925 %
3 Month Average	27.466 %
12 Month Average	37.516 %

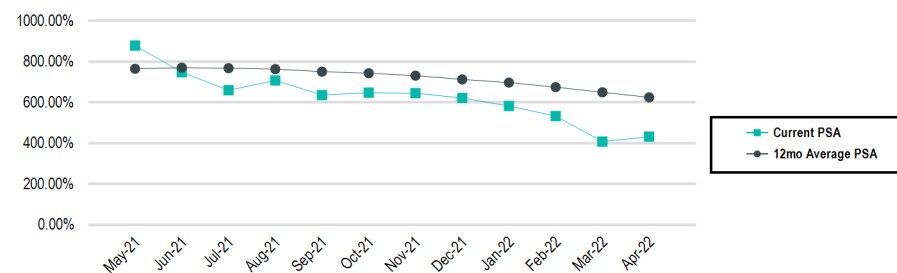
PSA

Current Month	432.084 %
3 Month Average	457.770 %
12 Month Average	625.259 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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