

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
 05-Aug-2022 12:46:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/29/2022	0.00000 %	4,038,170,106.14	0.00	57,811,733.61	0.00	3,980,365,825.84	57,811,733.61	0.00
1M-1	30711XQS6	08/24/2022	3.00900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	08/24/2022	4.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	08/24/2022	4.90900 %	16,732,484.67	70,731.47	976,472.65	0.00	15,756,012.02	1,047,204.12	0.00
1M-BH		07/29/2022	0.00000 %	68,777,998.06	0.00	4,013,739.45	0.00	64,764,258.61	4,013,739.45	0.00
1M-2C	30711XQV9	08/24/2022	4.90900 %	19,359,089.00	81,834.63	0.00	0.00	19,359,089.00	81,834.63	0.00
1M-CH		07/29/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	08/24/2022	4.90900 %	36,091,573.67	152,566.10	976,472.65	0.00	35,115,101.02	1,129,038.75	0.00
1M-2H		07/29/2022	0.00000 %	148,352,515.06	0.00	4,013,739.45	0.00	144,338,775.61	4,013,739.45	0.00
1B-1	30711XQW7	08/24/2022	6.40900 %	78,322,000.00	432,248.24	0.00	0.00	78,322,000.00	432,248.24	0.00
1B-1H		07/29/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		07/29/2022	0.00000 %	81,679,324.68	0.00	0.00	7,453.31	81,671,871.37	0.00	772,800.63
1A-I1	30711XQZ0	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	08/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	08/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	08/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	08/24/2022	1.80000 %	0.00	25,935.35	0.00	0.00	0.00	25,935.35	0.00
1B-I2	30711XRK2	08/24/2022	1.40000 %	0.00	20,171.94	0.00	0.00	0.00	20,171.94	0.00
1B-I3	30711XRM8	08/24/2022	1.00000 %	0.00	14,408.53	0.00	0.00	0.00	14,408.53	0.00
1B-I4	30711XRP1	08/24/2022	0.60000 %	0.00	8,645.12	0.00	0.00	0.00	8,645.12	0.00
1C-I1	30711XRR7	08/24/2022	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1C-I2	30711XRT3	08/24/2022	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1C-I3	30711XRV8	08/24/2022	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1C-I4	30711XRX4	08/24/2022	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1E-A1	30711XQY3	08/24/2022	3.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	08/24/2022	3.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	08/24/2022	3.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	08/24/2022	4.30900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	08/24/2022	3.10900 %	16,732,484.67	44,796.11	976,472.65	0.00	15,756,012.02	1,021,268.76	0.00

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Series 2017-C06



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	08/24/2022	3.50900 %	16,732,484.67	50,559.53	976,472.65	0.00	15,756,012.02	1,027,032.18	0.00
1E-B3	30711XRL0	08/24/2022	3.90900 %	16,732,484.67	56,322.94	976,472.65	0.00	15,756,012.02	1,032,795.59	0.00
1E-B4	30711XRN6	08/24/2022	4.30900 %	16,732,484.67	62,086.35	976,472.65	0.00	15,756,012.02	1,038,559.00	0.00
1E-C1	30711XRQ9	08/24/2022	3.10900 %	19,359,089.00	51,828.05	0.00	0.00	19,359,089.00	51,828.05	0.00
1E-C2	30711XRS5	08/24/2022	3.50900 %	19,359,089.00	58,496.18	0.00	0.00	19,359,089.00	58,496.18	0.00
1E-C3	30711XRU0	08/24/2022	3.90900 %	19,359,089.00	65,164.31	0.00	0.00	19,359,089.00	65,164.31	0.00
1E-C4	30711XRW6	08/24/2022	4.30900 %	19,359,089.00	71,832.44	0.00	0.00	19,359,089.00	71,832.44	0.00
1E-D1	30711XRY2	08/24/2022	3.10900 %	16,732,484.67	44,796.11	976,472.65	0.00	15,756,012.02	1,021,268.76	0.00
1E-D2	30711XRZ9	08/24/2022	3.50900 %	16,732,484.67	50,559.53	976,472.65	0.00	15,756,012.02	1,027,032.18	0.00
1E-D3	30711XSA3	08/24/2022	3.90900 %	16,732,484.67	56,322.94	976,472.65	0.00	15,756,012.02	1,032,795.59	0.00
1E-D4	30711XSB1	08/24/2022	4.30900 %	16,732,484.67	62,086.35	976,472.65	0.00	15,756,012.02	1,038,559.00	0.00
1E-D5	30711XSC9	08/24/2022	4.90900 %	16,732,484.67	70,731.47	976,472.65	0.00	15,756,012.02	1,047,204.12	0.00
1E-F1	30711XSD7	08/24/2022	3.10900 %	36,091,573.67	96,624.16	976,472.65	0.00	35,115,101.02	1,073,096.81	0.00
1E-F2	30711XSE5	08/24/2022	3.50900 %	36,091,573.67	109,055.70	976,472.65	0.00	35,115,101.02	1,085,528.35	0.00
1E-F3	30711XSF2	08/24/2022	3.90900 %	36,091,573.67	121,487.24	976,472.65	0.00	35,115,101.02	1,097,959.89	0.00
1E-F4	30711XSG0	08/24/2022	4.30900 %	36,091,573.67	133,918.79	976,472.65	0.00	35,115,101.02	1,110,391.44	0.00
1E-F5	30711XSH8	08/24/2022	4.90900 %	36,091,573.67	152,566.10	976,472.65	0.00	35,115,101.02	1,129,038.75	0.00
1X-1	30711XSJ4	08/24/2022	1.80000 %	0.00	25,935.35	0.00	0.00	0.00	25,935.35	0.00
1X-2	30711XSK1	08/24/2022	1.40000 %	0.00	20,171.94	0.00	0.00	0.00	20,171.94	0.00
1X-3	30711XSL9	08/24/2022	1.00000 %	0.00	14,408.53	0.00	0.00	0.00	14,408.53	0.00
1X-4	30711XSM7	08/24/2022	0.60000 %	0.00	8,645.12	0.00	0.00	0.00	8,645.12	0.00
1Y-1	30711XSN5	08/24/2022	1.80000 %	0.00	55,941.94	0.00	0.00	0.00	55,941.94	0.00
1Y-2	30711XSP0	08/24/2022	1.40000 %	0.00	43,510.40	0.00	0.00	0.00	43,510.40	0.00
1Y-3	30711XSQ8	08/24/2022	1.00000 %	0.00	31,078.86	0.00	0.00	0.00	31,078.86	0.00
1Y-4	30711XSR6	08/24/2022	0.60000 %	0.00	18,647.31	0.00	0.00	0.00	18,647.31	0.00
2A-H		07/29/2022	0.00000 %	2,882,428,904.02	0.00	55,738,139.03	0.00	2,826,690,764.99	55,738,139.03	0.00
2M-1	30711XSS4	08/24/2022	3.00900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	08/24/2022	5.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	08/24/2022	5.05900 %	20,087,192.68	87,507.07	1,866,893.37	0.00	18,220,299.30	1,954,400.44	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		07/29/2022	0.00000 %	53,796,267.84	0.00	4,999,797.51	0.00	48,796,470.34	4,999,797.51	0.00
2M-2C	30711XSV7	08/24/2022	5.05900 %	34,575,936.42	150,625.26	0.00	0.00	34,575,936.42	150,625.26	0.00
2M-CH		07/29/2022	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	08/24/2022	5.05900 %	54,663,129.10	238,132.33	1,866,893.37	0.00	52,796,235.72	2,105,025.70	0.00
2M-2H		07/29/2022	0.00000 %	146,395,386.42	0.00	4,999,797.51	0.00	141,395,588.92	4,999,797.51	0.00
2B-1	30711XSW5	08/24/2022	6.70900 %	73,668,000.00	425,594.36	0.00	0.00	73,668,000.00	425,594.36	0.00
2B-1H		07/29/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		07/29/2022	0.00000 %	77,506,333.98	0.00	0.00	91,106.85	77,415,227.13	0.00	130,537.87
2A-I1	30711XSZ8	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	08/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	08/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	08/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	08/24/2022	1.80000 %	0.00	31,135.15	0.00	0.00	0.00	31,135.15	0.00
2B-I2	30711XTK0	08/24/2022	1.40000 %	0.00	24,216.23	0.00	0.00	0.00	24,216.23	0.00
2B-I3	30711XTM6	08/24/2022	1.00000 %	0.00	17,297.30	0.00	0.00	0.00	17,297.30	0.00
2B-I4	30711XTP9	08/24/2022	0.60000 %	0.00	10,378.38	0.00	0.00	0.00	10,378.38	0.00
2C-I1	30711XTR5	08/24/2022	1.80000 %	0.00	53,592.70	0.00	0.00	0.00	53,592.70	0.00
2C-I2	30711XTT1	08/24/2022	1.40000 %	0.00	41,683.21	0.00	0.00	0.00	41,683.21	0.00
2C-I3	30711XTV6	08/24/2022	1.00000 %	0.00	29,773.72	0.00	0.00	0.00	29,773.72	0.00
2C-I4	30711XTX2	08/24/2022	0.60000 %	0.00	17,864.23	0.00	0.00	0.00	17,864.23	0.00
2E-A1	30711XSY1	08/24/2022	3.25900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	08/24/2022	3.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	08/24/2022	4.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	08/24/2022	4.45900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	08/24/2022	3.25900 %	20,087,192.68	56,371.92	1,866,893.37	0.00	18,220,299.30	1,923,265.29	0.00
2E-B2	30711XTJ3	08/24/2022	3.65900 %	20,087,192.68	63,290.84	1,866,893.37	0.00	18,220,299.30	1,930,184.21	0.00
2E-B3	30711XTL8	08/24/2022	4.05900 %	20,087,192.68	70,209.76	1,866,893.37	0.00	18,220,299.30	1,937,103.13	0.00
2E-B4	30711XTN4	08/24/2022	4.45900 %	20,087,192.68	77,128.68	1,866,893.37	0.00	18,220,299.30	1,944,022.05	0.00
2E-C1	30711XTQ7	08/24/2022	3.25900 %	34,575,936.42	97,032.56	0.00	0.00	34,575,936.42	97,032.56	0.00
2E-C2	30711XTS3	08/24/2022	3.65900 %	34,575,936.42	108,942.05	0.00	0.00	34,575,936.42	108,942.05	0.00
2E-C3	30711XTU8	08/24/2022	4.05900 %	34,575,936.42	120,851.54	0.00	0.00	34,575,936.42	120,851.54	0.00

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Distribution Date: 25-Aug-2022
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Certificateholder Distribution Summary

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2E-C4	30711XTW4	08/24/2022	4.45900 %	34,575,936.42	132,761.03	0.00	0.00	34,575,936.42	132,761.03	0.00
2E-D1	30711XTY0	08/24/2022	3.25900 %	20,087,192.68	56,371.92	1,866,893.37	0.00	18,220,299.30	1,923,265.29	0.00
2E-D2	30711XTZ7	08/24/2022	3.65900 %	20,087,192.68	63,290.84	1,866,893.37	0.00	18,220,299.30	1,930,184.21	0.00
2E-D3	30711XUA0	08/24/2022	4.05900 %	20,087,192.68	70,209.76	1,866,893.37	0.00	18,220,299.30	1,937,103.13	0.00
2E-D4	30711XUB8	08/24/2022	4.45900 %	20,087,192.68	77,128.68	1,866,893.37	0.00	18,220,299.30	1,944,022.05	0.00
2E-D5	30711XUC6	08/24/2022	5.05900 %	20,087,192.68	87,507.07	1,866,893.37	0.00	18,220,299.30	1,954,400.44	0.00
2E-F1	30711XUD4	08/24/2022	3.25900 %	54,663,129.10	153,404.48	1,866,893.37	0.00	52,796,235.72	2,020,297.85	0.00
2E-F2	30711XUE2	08/24/2022	3.65900 %	54,663,129.10	172,232.89	1,866,893.37	0.00	52,796,235.72	2,039,126.26	0.00
2E-F3	30711XUF9	08/24/2022	4.05900 %	54,663,129.10	191,061.30	1,866,893.37	0.00	52,796,235.72	2,057,954.67	0.00
2E-F4	30711XUG7	08/24/2022	4.45900 %	54,663,129.10	209,889.71	1,866,893.37	0.00	52,796,235.72	2,076,783.08	0.00
2E-F5	30711XUH5	08/24/2022	5.05900 %	54,663,129.10	238,132.33	1,866,893.37	0.00	52,796,235.72	2,105,025.70	0.00
2X-1	30711XUJ1	08/24/2022	1.80000 %	0.00	31,135.15	0.00	0.00	0.00	31,135.15	0.00
2X-2	30711XUK8	08/24/2022	1.40000 %	0.00	24,216.23	0.00	0.00	0.00	24,216.23	0.00
2X-3	30711XUL6	08/24/2022	1.00000 %	0.00	17,297.30	0.00	0.00	0.00	17,297.30	0.00
2X-4	30711XUM4	08/24/2022	0.60000 %	0.00	10,378.38	0.00	0.00	0.00	10,378.38	0.00
2Y-1	30711XUN2	08/24/2022	1.80000 %	0.00	84,727.85	0.00	0.00	0.00	84,727.85	0.00
2Y-2	30711XUP7	08/24/2022	1.40000 %	0.00	65,899.44	0.00	0.00	0.00	65,899.44	0.00
2Y-3	30711XUQ5	08/24/2022	1.00000 %	0.00	47,071.03	0.00	0.00	0.00	47,071.03	0.00
2Y-4	30711XUR3	08/24/2022	0.60000 %	0.00	28,242.62	0.00	0.00	0.00	28,242.62	0.00
Totals				9,011,671,026.00	5,946,718.01	177,070,802.88	98,560.16	8,834,509,116.13	183,017,520.89	903,338.50

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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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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	4,038,170,106.14	8,326,705.88	49,485,027.72	0.00	0.00	57,811,733.61	3,980,365,825.84	0.25093158	57,811,733.61
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.81388189	976,472.65
1M-BH	79,574,517.00	68,777,998.06	578,104.58	3,435,634.87	0.00	0.00	4,013,739.45	64,764,258.61	0.81388189	4,013,739.45
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	36,091,573.67	140,642.74	835,829.91	0.00	0.00	976,472.65	35,115,101.02	0.60462730	976,472.65
1M-2H	238,723,551.00	148,352,515.06	578,104.58	3,435,634.87	0.00	0.00	4,013,739.45	144,338,775.61	0.60462730	4,013,739.45
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	81,679,324.68	0.00	0.00	0.00	7,453.31	7,453.31	81,671,871.37	0.99062643	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.81388189	976,472.65
1E-B2	19,359,089.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.81388189	976,472.65
1E-B3	19,359,089.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.81388189	976,472.65

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
 05-Aug-2022 12:46:10 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	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.81388189	976,472.65
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	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.40694095	976,472.65
1E-D2	38,718,178.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.40694095	976,472.65
1E-D3	38,718,178.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.40694095	976,472.65
1E-D4	38,718,178.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.40694095	976,472.65
1E-D5	38,718,178.00	16,732,484.67	140,642.74	835,829.91	0.00	0.00	976,472.65	15,756,012.02	0.40694095	976,472.65
1E-F1	38,718,178.00	36,091,573.67	140,642.74	835,829.91	0.00	0.00	976,472.65	35,115,101.02	0.90694095	976,472.65
1E-F2	38,718,178.00	36,091,573.67	140,642.74	835,829.91	0.00	0.00	976,472.65	35,115,101.02	0.90694095	976,472.65
1E-F3	38,718,178.00	36,091,573.67	140,642.74	835,829.91	0.00	0.00	976,472.65	35,115,101.02	0.90694095	976,472.65
1E-F4	38,718,178.00	36,091,573.67	140,642.74	835,829.91	0.00	0.00	976,472.65	35,115,101.02	0.90694095	976,472.65
1E-F5	38,718,178.00	36,091,573.67	140,642.74	835,829.91	0.00	0.00	976,472.65	35,115,101.02	0.90694095	976,472.65
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	2,882,428,904.02	5,425,855.66	50,312,283.37	0.00	0.00	55,738,139.03	2,826,690,764.99	0.19034937	55,738,139.03
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.52696474	1,866,893.37
2M-BH	92,599,118.58	53,796,267.84	488,089.51	4,511,708.00	0.00	0.00	4,999,797.51	48,796,470.34	0.52696474	4,999,797.51
2M-2C	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	92,599,118.58	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	54,663,129.10	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	52,796,235.72	0.51106665	1,866,893.37

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
05-Aug-2022 12:46:10 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	146,395,386.42	488,089.51	4,511,708.00	0.00	0.00	4,999,797.51	141,395,588.92	0.51106541	4,999,797.51
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	77,506,333.98	0.00	0.00	0.00	91,106.85	91,106.85	77,415,227.13	0.99831663	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.52696474	1,866,893.37
2E-B2	34,575,936.42	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.52696474	1,866,893.37
2E-B3	34,575,936.42	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.52696474	1,866,893.37
2E-B4	34,575,936.42	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.52696474	1,866,893.37
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.26509953	1,866,893.37
2E-D2	68,730,033.58	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.26509953	1,866,893.37
2E-D3	68,730,033.58	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.26509953	1,866,893.37
2E-D4	68,730,033.58	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.26509953	1,866,893.37
2E-D5	68,730,033.58	20,087,192.68	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	18,220,299.30	0.26509953	1,866,893.37

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
 05-Aug-2022 12:46:10 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	54,663,129.10	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	52,796,235.72	0.76348237	1,866,893.37
2E-F2	69,151,872.83	54,663,129.10	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	52,796,235.72	0.76348237	1,866,893.37
2E-F3	69,151,872.83	54,663,129.10	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	52,796,235.72	0.76348237	1,866,893.37
2E-F4	69,151,872.83	54,663,129.10	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	52,796,235.72	0.76348237	1,866,893.37
2E-F5	69,151,872.83	54,663,129.10	182,249.59	1,684,643.78	0.00	0.00	1,866,893.37	52,796,235.72	0.76348237	1,866,893.37
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	9,011,671,026.00	21,051,227.00	156,019,575.87	0.00	98,560.16	177,169,363.04	8,834,509,116.13	0.25683962	177,070,802.88

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

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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
1A-H	15,862,354,897.00	254.57570029	0.52493504	3.11965203	0.00000000	0.00000000	3.64458707	250.93158309	0.25093158	3.64458707
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	864.32190430	7.26494620	43.17506418	0.00000000	0.00000000	50.44001037	813.88189393	0.81388189	50.44001037
1M-BH	79,574,517.00	864.32190421	7.26494614	43.17506407	0.00000000	0.00000000	50.44001021	813.88189400	0.81388189	50.44001021
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	621.44063477	2.42164873	14.39168806	0.00000000	0.00000000	16.81333679	604.62729798	0.60462730	16.81333679
1M-2H	238,723,551.00	621.44063474	2.42164871	14.39168802	0.00000000	0.00000000	16.81333674	604.62729800	0.60462730	16.81333674
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	990.71683711	0.00000000	0.00000000	0.00000000	0.09040378	0.09040378	990.62643332	0.99062643	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	864.32190430	7.26494620	43.17506418	0.00000000	0.00000000	50.44001037	813.88189393	0.81388189	50.44001037
1E-B2	19,359,089.00	864.32190430	7.26494620	43.17506418	0.00000000	0.00000000	50.44001037	813.88189393	0.81388189	50.44001037
1E-B3	19,359,089.00	864.32190430	7.26494620	43.17506418	0.00000000	0.00000000	50.44001037	813.88189393	0.81388189	50.44001037

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Series 2017-C06



Distribution Date: 25-Aug-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	864.32190430	7.26494620	43.17506418	0.00000000	0.00000000	50.44001037	813.88189393	0.81388189	50.44001037
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	432.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	406.94094696	0.40694095	25.22000519
1E-D2	38,718,178.00	432.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	406.94094696	0.40694095	25.22000519
1E-D3	38,718,178.00	432.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	406.94094696	0.40694095	25.22000519
1E-D4	38,718,178.00	432.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	406.94094696	0.40694095	25.22000519
1E-D5	38,718,178.00	432.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	406.94094696	0.40694095	25.22000519
1E-F1	38,718,178.00	932.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	906.94094696	0.90694095	25.22000519
1E-F2	38,718,178.00	932.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	906.94094696	0.90694095	25.22000519
1E-F3	38,718,178.00	932.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	906.94094696	0.90694095	25.22000519
1E-F4	38,718,178.00	932.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	906.94094696	0.90694095	25.22000519
1E-F5	38,718,178.00	932.16095215	3.63247310	21.58753209	0.00000000	0.00000000	25.22000519	906.94094696	0.90694095	25.22000519
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	194.10277309	0.36537714	3.38802935	0.00000000	0.00000000	3.75340649	190.34936660	0.19034937	3.75340649
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	580.95874645	5.27099506	48.72301243	0.00000000	0.00000000	53.99400749	526.96473867	0.52696474	53.99400749
2M-BH	92,599,118.58	580.95874631	5.27099520	48.72301237	0.00000000	0.00000000	53.99400757	526.96473885	0.52696474	53.99400757
2M-2C	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	529.13814274	1.76417287	16.30732261	0.00000000	0.00000000	18.07149548	511.06664716	0.51106665	18.07149548

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Distribution Date: 25-Aug-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	276,668,280.00	529.13686535	1.76416866	16.30728322	0.00000000	0.00000000	18.07145188	511.06541350	0.51106541	18.07145188
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	999.49151291	0.00000000	0.00000000	0.00000000	1.17487847	1.17487847	998.31663444	0.99831663	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	580.95874645	5.27099506	48.72301243	0.00000000	0.00000000	53.99400749	526.96473867	0.52696474	53.99400749
2E-B2	34,575,936.42	580.95874645	5.27099506	48.72301243	0.00000000	0.00000000	53.99400749	526.96473867	0.52696474	53.99400749
2E-B3	34,575,936.42	580.95874645	5.27099506	48.72301243	0.00000000	0.00000000	53.99400749	526.96473867	0.52696474	53.99400749
2E-B4	34,575,936.42	580.95874645	5.27099506	48.72301243	0.00000000	0.00000000	53.99400749	526.96473867	0.52696474	53.99400749
2E-C1	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	292.26222706	2.65167323	24.51102804	0.00000000	0.00000000	27.16270126	265.09952565	0.26509953	27.16270126
2E-D2	68,730,033.58	292.26222706	2.65167323	24.51102804	0.00000000	0.00000000	27.16270126	265.09952565	0.26509953	27.16270126
2E-D3	68,730,033.58	292.26222706	2.65167323	24.51102804	0.00000000	0.00000000	27.16270126	265.09952565	0.26509953	27.16270126
2E-D4	68,730,033.58	292.26222706	2.65167323	24.51102804	0.00000000	0.00000000	27.16270126	265.09952565	0.26509953	27.16270126
2E-D5	68,730,033.58	292.26222706	2.65167323	24.51102804	0.00000000	0.00000000	27.16270126	265.09952565	0.26509953	27.16270126

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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	790.47937334	2.63549753	24.36150622	0.00000000	0.00000000	26.99700375	763.48236945	0.76348237	26.99700375
2E-F2	69,151,872.83	790.47937334	2.63549753	24.36150622	0.00000000	0.00000000	26.99700375	763.48236945	0.76348237	26.99700375
2E-F3	69,151,872.83	790.47937334	2.63549753	24.36150622	0.00000000	0.00000000	26.99700375	763.48236945	0.76348237	26.99700375
2E-F4	69,151,872.83	790.47937334	2.63549753	24.36150622	0.00000000	0.00000000	26.99700375	763.48236945	0.76348237	26.99700375
2E-F5	69,151,872.83	790.47937334	2.63549753	24.36150622	0.00000000	0.00000000	26.99700375	763.48236945	0.76348237	26.99700375
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 %	4,038,170,106.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,980,365,825.84
1M-1	N/A	N/A	3.00900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	4.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	07/25/22 - 08/24/22	31	4.90900 %	16,732,484.67	70,731.47	0.00	0.00	0.00	0.00	70,731.47	0.00	15,756,012.02
1M-BH	N/A	N/A	0.00000 %	68,777,998.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,764,258.61
1M-2C	07/25/22 - 08/24/22	31	4.90900 %	19,359,089.00	81,834.63	0.00	0.00	0.00	0.00	81,834.63	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	07/25/22 - 08/24/22	31	4.90900 %	36,091,573.67	152,566.10	0.00	0.00	0.00	0.00	152,566.10	0.00	35,115,101.02
1M-2H	N/A	N/A	0.00000 %	148,352,515.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	144,338,775.61
1B-1	07/25/22 - 08/24/22	31	6.40900 %	78,322,000.00	432,248.24	0.00	0.00	0.00	0.00	432,248.24	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 %	81,679,324.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,671,871.37
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	07/25/22 - 08/24/22	31	1.80000 %	16,732,484.67	25,935.35	0.00	0.00	0.00	0.00	25,935.35	0.00	15,756,012.02
1B-I2	07/25/22 - 08/24/22	31	1.40000 %	16,732,484.67	20,171.94	0.00	0.00	0.00	0.00	20,171.94	0.00	15,756,012.02
1B-I3	07/25/22 - 08/24/22	31	1.00000 %	16,732,484.67	14,408.53	0.00	0.00	0.00	0.00	14,408.53	0.00	15,756,012.02
1B-I4	07/25/22 - 08/24/22	31	0.60000 %	16,732,484.67	8,645.12	0.00	0.00	0.00	0.00	8,645.12	0.00	15,756,012.02
1C-I1	07/25/22 - 08/24/22	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	07/25/22 - 08/24/22	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	07/25/22 - 08/24/22	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	07/25/22 - 08/24/22	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	N/A	N/A	3.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.30900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/22 - 08/24/22	31	3.10900 %	16,732,484.67	44,796.11	0.00	0.00	0.00	0.00	44,796.11	0.00	15,756,012.02
1E-B2	07/25/22 - 08/24/22	31	3.50900 %	16,732,484.67	50,559.53	0.00	0.00	0.00	0.00	50,559.53	0.00	15,756,012.02

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/22 - 08/24/22	31	3.90900 %	16,732,484.67	56,322.94	0.00	0.00	0.00	0.00	56,322.94	0.00	15,756,012.02
1E-B4	07/25/22 - 08/24/22	31	4.30900 %	16,732,484.67	62,086.35	0.00	0.00	0.00	0.00	62,086.35	0.00	15,756,012.02
1E-C1	07/25/22 - 08/24/22	31	3.10900 %	19,359,089.00	51,828.05	0.00	0.00	0.00	0.00	51,828.05	0.00	19,359,089.00
1E-C2	07/25/22 - 08/24/22	31	3.50900 %	19,359,089.00	58,496.18	0.00	0.00	0.00	0.00	58,496.18	0.00	19,359,089.00
1E-C3	07/25/22 - 08/24/22	31	3.90900 %	19,359,089.00	65,164.31	0.00	0.00	0.00	0.00	65,164.31	0.00	19,359,089.00
1E-C4	07/25/22 - 08/24/22	31	4.30900 %	19,359,089.00	71,832.44	0.00	0.00	0.00	0.00	71,832.44	0.00	19,359,089.00
1E-D1	07/25/22 - 08/24/22	31	3.10900 %	16,732,484.67	44,796.11	0.00	0.00	0.00	0.00	44,796.11	0.00	15,756,012.02
1E-D2	07/25/22 - 08/24/22	31	3.50900 %	16,732,484.67	50,559.53	0.00	0.00	0.00	0.00	50,559.53	0.00	15,756,012.02
1E-D3	07/25/22 - 08/24/22	31	3.90900 %	16,732,484.67	56,322.94	0.00	0.00	0.00	0.00	56,322.94	0.00	15,756,012.02
1E-D4	07/25/22 - 08/24/22	31	4.30900 %	16,732,484.67	62,086.35	0.00	0.00	0.00	0.00	62,086.35	0.00	15,756,012.02
1E-D5	07/25/22 - 08/24/22	31	4.90900 %	16,732,484.67	70,731.47	0.00	0.00	0.00	0.00	70,731.47	0.00	15,756,012.02
1E-F1	07/25/22 - 08/24/22	31	3.10900 %	36,091,573.67	96,624.16	0.00	0.00	0.00	0.00	96,624.16	0.00	35,115,101.02
1E-F2	07/25/22 - 08/24/22	31	3.50900 %	36,091,573.67	109,055.70	0.00	0.00	0.00	0.00	109,055.70	0.00	35,115,101.02
1E-F3	07/25/22 - 08/24/22	31	3.90900 %	36,091,573.67	121,487.24	0.00	0.00	0.00	0.00	121,487.24	0.00	35,115,101.02
1E-F4	07/25/22 - 08/24/22	31	4.30900 %	36,091,573.67	133,918.79	0.00	0.00	0.00	0.00	133,918.79	0.00	35,115,101.02
1E-F5	07/25/22 - 08/24/22	31	4.90900 %	36,091,573.67	152,566.10	0.00	0.00	0.00	0.00	152,566.10	0.00	35,115,101.02
1X-1	07/25/22 - 08/24/22	31	1.80000 %	16,732,484.67	25,935.35	0.00	0.00	0.00	0.00	25,935.35	0.00	15,756,012.02
1X-2	07/25/22 - 08/24/22	31	1.40000 %	16,732,484.67	20,171.94	0.00	0.00	0.00	0.00	20,171.94	0.00	15,756,012.02
1X-3	07/25/22 - 08/24/22	31	1.00000 %	16,732,484.67	14,408.53	0.00	0.00	0.00	0.00	14,408.53	0.00	15,756,012.02
1X-4	07/25/22 - 08/24/22	31	0.60000 %	16,732,484.67	8,645.12	0.00	0.00	0.00	0.00	8,645.12	0.00	15,756,012.02
1Y-1	07/25/22 - 08/24/22	31	1.80000 %	36,091,573.67	55,941.94	0.00	0.00	0.00	0.00	55,941.94	0.00	35,115,101.02
1Y-2	07/25/22 - 08/24/22	31	1.40000 %	36,091,573.67	43,510.40	0.00	0.00	0.00	0.00	43,510.40	0.00	35,115,101.02
1Y-3	07/25/22 - 08/24/22	31	1.00000 %	36,091,573.67	31,078.86	0.00	0.00	0.00	0.00	31,078.86	0.00	35,115,101.02
1Y-4	07/25/22 - 08/24/22	31	0.60000 %	36,091,573.67	18,647.31	0.00	0.00	0.00	0.00	18,647.31	0.00	35,115,101.02
2A-H	N/A	N/A	0.00000 %	2,882,428,904.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,826,690,764.99
2M-1	N/A	N/A	3.00900 %	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	5.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	07/25/22 - 08/24/22	31	5.05900 %	20,087,192.68	87,507.07	0.00	0.00	0.00	0.00	87,507.07	0.00	18,220,299.30
2M-BH	N/A	N/A	0.00000 %	53,796,267.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	48,796,470.34
2M-2C	07/25/22 - 08/24/22	31	5.05900 %	34,575,936.42	150,625.26	0.00	0.00	0.00	0.00	150,625.26	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	07/25/22 - 08/24/22	31	5.05900 %	54,663,129.10	238,132.33	0.00	0.00	0.00	0.00	238,132.33	0.00	52,796,235.72
2M-2H	N/A	N/A	0.00000 %	146,395,386.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	141,395,588.92
2B-1	07/25/22 - 08/24/22	31	6.70900 %	73,668,000.00	425,594.36	0.00	0.00	0.00	0.00	425,594.36	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,506,333.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,415,227.13
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	07/25/22 - 08/24/22	31	1.80000 %	20,087,192.68	31,135.15	0.00	0.00	0.00	0.00	31,135.15	0.00	18,220,299.30
2B-I2	07/25/22 - 08/24/22	31	1.40000 %	20,087,192.68	24,216.23	0.00	0.00	0.00	0.00	24,216.23	0.00	18,220,299.30
2B-I3	07/25/22 - 08/24/22	31	1.00000 %	20,087,192.68	17,297.30	0.00	0.00	0.00	0.00	17,297.30	0.00	18,220,299.30
2B-I4	07/25/22 - 08/24/22	31	0.60000 %	20,087,192.68	10,378.38	0.00	0.00	0.00	0.00	10,378.38	0.00	18,220,299.30
2C-I1	07/25/22 - 08/24/22	31	1.80000 %	34,575,936.42	53,592.70	0.00	0.00	0.00	0.00	53,592.70	0.00	34,575,936.42
2C-I2	07/25/22 - 08/24/22	31	1.40000 %	34,575,936.42	41,683.21	0.00	0.00	0.00	0.00	41,683.21	0.00	34,575,936.42
2C-I3	07/25/22 - 08/24/22	31	1.00000 %	34,575,936.42	29,773.72	0.00	0.00	0.00	0.00	29,773.72	0.00	34,575,936.42
2C-I4	07/25/22 - 08/24/22	31	0.60000 %	34,575,936.42	17,864.23	0.00	0.00	0.00	0.00	17,864.23	0.00	34,575,936.42
2E-A1	N/A	N/A	3.25900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	4.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.45900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/22 - 08/24/22	31	3.25900 %	20,087,192.68	56,371.92	0.00	0.00	0.00	0.00	56,371.92	0.00	18,220,299.30
2E-B2	07/25/22 - 08/24/22	31	3.65900 %	20,087,192.68	63,290.84	0.00	0.00	0.00	0.00	63,290.84	0.00	18,220,299.30
2E-B3	07/25/22 - 08/24/22	31	4.05900 %	20,087,192.68	70,209.76	0.00	0.00	0.00	0.00	70,209.76	0.00	18,220,299.30
2E-B4	07/25/22 - 08/24/22	31	4.45900 %	20,087,192.68	77,128.68	0.00	0.00	0.00	0.00	77,128.68	0.00	18,220,299.30
2E-C1	07/25/22 - 08/24/22	31	3.25900 %	34,575,936.42	97,032.56	0.00	0.00	0.00	0.00	97,032.56	0.00	34,575,936.42
2E-C2	07/25/22 - 08/24/22	31	3.65900 %	34,575,936.42	108,942.05	0.00	0.00	0.00	0.00	108,942.05	0.00	34,575,936.42
2E-C3	07/25/22 - 08/24/22	31	4.05900 %	34,575,936.42	120,851.54	0.00	0.00	0.00	0.00	120,851.54	0.00	34,575,936.42
2E-C4	07/25/22 - 08/24/22	31	4.45900 %	34,575,936.42	132,761.03	0.00	0.00	0.00	0.00	132,761.03	0.00	34,575,936.42
2E-D1	07/25/22 - 08/24/22	31	3.25900 %	20,087,192.68	56,371.92	0.00	0.00	0.00	0.00	56,371.92	0.00	18,220,299.30
2E-D2	07/25/22 - 08/24/22	31	3.65900 %	20,087,192.68	63,290.84	0.00	0.00	0.00	0.00	63,290.84	0.00	18,220,299.30

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	07/25/22 - 08/24/22	31	4.05900 %	20,087,192.68	70,209.76	0.00	0.00	0.00	0.00	70,209.76	0.00	18,220,299.30
2E-D4	07/25/22 - 08/24/22	31	4.45900 %	20,087,192.68	77,128.68	0.00	0.00	0.00	0.00	77,128.68	0.00	18,220,299.30
2E-D5	07/25/22 - 08/24/22	31	5.05900 %	20,087,192.68	87,507.07	0.00	0.00	0.00	0.00	87,507.07	0.00	18,220,299.30
2E-F1	07/25/22 - 08/24/22	31	3.25900 %	54,663,129.10	153,404.48	0.00	0.00	0.00	0.00	153,404.48	0.00	52,796,235.72
2E-F2	07/25/22 - 08/24/22	31	3.65900 %	54,663,129.10	172,232.89	0.00	0.00	0.00	0.00	172,232.89	0.00	52,796,235.72
2E-F3	07/25/22 - 08/24/22	31	4.05900 %	54,663,129.10	191,061.30	0.00	0.00	0.00	0.00	191,061.30	0.00	52,796,235.72
2E-F4	07/25/22 - 08/24/22	31	4.45900 %	54,663,129.10	209,889.71	0.00	0.00	0.00	0.00	209,889.71	0.00	52,796,235.72
2E-F5	07/25/22 - 08/24/22	31	5.05900 %	54,663,129.10	238,132.33	0.00	0.00	0.00	0.00	238,132.33	0.00	52,796,235.72
2X-1	07/25/22 - 08/24/22	31	1.80000 %	20,087,192.67	31,135.15	0.00	0.00	0.00	0.00	31,135.15	0.00	18,220,299.30
2X-2	07/25/22 - 08/24/22	31	1.40000 %	20,087,192.67	24,216.23	0.00	0.00	0.00	0.00	24,216.23	0.00	18,220,299.30
2X-3	07/25/22 - 08/24/22	31	1.00000 %	20,087,192.67	17,297.30	0.00	0.00	0.00	0.00	17,297.30	0.00	18,220,299.30
2X-4	07/25/22 - 08/24/22	31	0.60000 %	20,087,192.67	10,378.38	0.00	0.00	0.00	0.00	10,378.38	0.00	18,220,299.30
2Y-1	07/25/22 - 08/24/22	31	1.80000 %	54,663,129.09	84,727.85	0.00	0.00	0.00	0.00	84,727.85	0.00	52,796,235.72
2Y-2	07/25/22 - 08/24/22	31	1.40000 %	54,663,129.09	65,899.44	0.00	0.00	0.00	0.00	65,899.44	0.00	52,796,235.72
2Y-3	07/25/22 - 08/24/22	31	1.00000 %	54,663,129.09	47,071.03	0.00	0.00	0.00	0.00	47,071.03	0.00	52,796,235.72
2Y-4	07/25/22 - 08/24/22	31	0.60000 %	54,663,129.09	28,242.62	0.00	0.00	0.00	0.00	28,242.62	0.00	52,796,235.72
Totals					5,946,718.01	0.00	0.00	0.00	0.00	5,946,718.01	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	254.57570029	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	250.93158309
1M-1	156,644,000.00	3.00900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	4.90900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	4.90900 %	864.32190430	3.65365695	0.00000000	0.00000000	0.00000000	0.00000000	3.65365695	0.00000000	813.88189393
1M-BH	79,574,517.00	0.00000 %	864.32190421	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	813.88189400
1M-2C	19,359,089.00	4.90900 %	1000.00000000	4.22719427	0.00000000	0.00000000	0.00000000	0.00000000	4.22719427	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	4.90900 %	621.44063477	2.62695040	0.00000000	0.00000000	0.00000000	0.00000000	2.62695040	0.00000000	604.62729798
1M-2H	238,723,551.00	0.00000 %	621.44063474	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	604.62729800
1B-1	78,322,000.00	6.40900 %	1000.00000000	5.51886111	0.00000000	0.00000000	0.00000000	0.00000000	5.51886111	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	990.71683711	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.62643332
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	864.32190430	1.33969889	0.00000000	0.00000000	0.00000000	0.00000000	1.33969889	0.00000000	813.88189393
1B-I2	0.00	1.40000 %	864.32190430	1.04198808	0.00000000	0.00000000	0.00000000	0.00000000	1.04198808	0.00000000	813.88189393
1B-I3	0.00	1.00000 %	864.32190430	0.74427727	0.00000000	0.00000000	0.00000000	0.00000000	0.74427727	0.00000000	813.88189393
1B-I4	0.00	0.60000 %	864.32190430	0.44656647	0.00000000	0.00000000	0.00000000	0.00000000	0.44656647	0.00000000	813.88189393
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	3.10900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	3.50900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	3.90900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



Distribution Date: 25-Aug-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	4.30900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	3.10900 %	864.32190430	2.31395754	0.00000000	0.00000000	0.00000000	0.00000000	2.31395754	0.00000000	813.88189393
1E-B2	19,359,089.00	3.50900 %	864.32190430	2.61166887	0.00000000	0.00000000	0.00000000	0.00000000	2.61166887	0.00000000	813.88189393
1E-B3	19,359,089.00	3.90900 %	864.32190430	2.90937967	0.00000000	0.00000000	0.00000000	0.00000000	2.90937967	0.00000000	813.88189393
1E-B4	19,359,089.00	4.30900 %	864.32190430	3.20709048	0.00000000	0.00000000	0.00000000	0.00000000	3.20709048	0.00000000	813.88189393
1E-C1	19,359,089.00	3.10900 %	1000.00000000	2.67719468	0.00000000	0.00000000	0.00000000	0.00000000	2.67719468	0.00000000	1000.00000000
1E-C2	19,359,089.00	3.50900 %	1000.00000000	3.02163909	0.00000000	0.00000000	0.00000000	0.00000000	3.02163909	0.00000000	1000.00000000
1E-C3	19,359,089.00	3.90900 %	1000.00000000	3.36608350	0.00000000	0.00000000	0.00000000	0.00000000	3.36608350	0.00000000	1000.00000000
1E-C4	19,359,089.00	4.30900 %	1000.00000000	3.71052791	0.00000000	0.00000000	0.00000000	0.00000000	3.71052791	0.00000000	1000.00000000
1E-D1	38,718,178.00	3.10900 %	432.16095215	1.15697877	0.00000000	0.00000000	0.00000000	0.00000000	1.15697877	0.00000000	406.94094696
1E-D2	38,718,178.00	3.50900 %	432.16095215	1.30583443	0.00000000	0.00000000	0.00000000	0.00000000	1.30583443	0.00000000	406.94094696
1E-D3	38,718,178.00	3.90900 %	432.16095215	1.45468984	0.00000000	0.00000000	0.00000000	0.00000000	1.45468984	0.00000000	406.94094696
1E-D4	38,718,178.00	4.30900 %	432.16095215	1.60354524	0.00000000	0.00000000	0.00000000	0.00000000	1.60354524	0.00000000	406.94094696
1E-D5	38,718,178.00	4.90900 %	432.16095215	1.82682847	0.00000000	0.00000000	0.00000000	0.00000000	1.82682847	0.00000000	406.94094696
1E-F1	38,718,178.00	3.10900 %	932.16095215	2.49557611	0.00000000	0.00000000	0.00000000	0.00000000	2.49557611	0.00000000	906.94094696
1E-F2	38,718,178.00	3.50900 %	932.16095215	2.81665372	0.00000000	0.00000000	0.00000000	0.00000000	2.81665372	0.00000000	906.94094696
1E-F3	38,718,178.00	3.90900 %	932.16095215	3.13773133	0.00000000	0.00000000	0.00000000	0.00000000	3.13773133	0.00000000	906.94094696
1E-F4	38,718,178.00	4.30900 %	932.16095215	3.45880919	0.00000000	0.00000000	0.00000000	0.00000000	3.45880919	0.00000000	906.94094696
1E-F5	38,718,178.00	4.90900 %	932.16095215	3.94042561	0.00000000	0.00000000	0.00000000	0.00000000	3.94042561	0.00000000	906.94094696
1X-1	0.00	1.80000 %	432.16095215	0.66984944	0.00000000	0.00000000	0.00000000	0.00000000	0.66984944	0.00000000	406.94094696
1X-2	0.00	1.40000 %	432.16095215	0.52099404	0.00000000	0.00000000	0.00000000	0.00000000	0.52099404	0.00000000	406.94094696
1X-3	0.00	1.00000 %	432.16095215	0.37213864	0.00000000	0.00000000	0.00000000	0.00000000	0.37213864	0.00000000	406.94094696
1X-4	0.00	0.60000 %	432.16095215	0.22328323	0.00000000	0.00000000	0.00000000	0.00000000	0.22328323	0.00000000	406.94094696
1Y-1	0.00	1.80000 %	932.16095215	1.44484950	0.00000000	0.00000000	0.00000000	0.00000000	1.44484950	0.00000000	906.94094696
1Y-2	0.00	1.40000 %	932.16095215	1.12377189	0.00000000	0.00000000	0.00000000	0.00000000	1.12377189	0.00000000	906.94094696
1Y-3	0.00	1.00000 %	932.16095215	0.80269428	0.00000000	0.00000000	0.00000000	0.00000000	0.80269428	0.00000000	906.94094696
1Y-4	0.00	0.60000 %	932.16095215	0.48161641	0.00000000	0.00000000	0.00000000	0.00000000	0.48161641	0.00000000	906.94094696
2A-H	14,850,014,032.00	0.00000 %	194.10277309	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	190.34936660
2M-1	117,869,000.00	3.00900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Aug-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	5.0590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	5.0590 %	580.95874645	2.53086623	0.00000000	0.00000000	0.00000000	0.00000000	2.53086623	0.00000000	526.96473867
2M-BH	92,599,118.58	0.0000 %	580.95874631	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	526.96473885
2M-2C	34,575,936.42	5.0590 %	1000.00000000	4.35636097	0.00000000	0.00000000	0.00000000	0.00000000	4.35636097	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	5.0590 %	529.13814274	2.30511683	0.00000000	0.00000000	0.00000000	0.00000000	2.30511683	0.00000000	511.06664716
2M-2H	276,668,280.00	0.0000 %	529.13686535	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	511.06541350
2B-1	73,668,000.00	6.7090 %	1000.00000000	5.77719444	0.00000000	0.00000000	0.00000000	0.00000000	5.77719444	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 %	999.49151291	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.31663444
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	580.95874645	0.90048610	0.00000000	0.00000000	0.00000000	0.00000000	0.90048610	0.00000000	526.96473867
2B-I2	0.00	1.4000 %	580.95874645	0.70037814	0.00000000	0.00000000	0.00000000	0.00000000	0.70037814	0.00000000	526.96473867
2B-I3	0.00	1.0000 %	580.95874645	0.50026989	0.00000000	0.00000000	0.00000000	0.00000000	0.50026989	0.00000000	526.96473867
2B-I4	0.00	0.6000 %	580.95874645	0.30016194	0.00000000	0.00000000	0.00000000	0.00000000	0.30016194	0.00000000	526.96473867
2C-I1	0.00	1.8000 %	1000.00000000	1.54999996	0.00000000	0.00000000	0.00000000	0.00000000	1.54999996	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.20555549	0.00000000	0.00000000	0.00000000	0.00000000	1.20555549	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.86111102	0.00000000	0.00000000	0.00000000	0.00000000	0.86111102	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.51666656	0.00000000	0.00000000	0.00000000	0.00000000	0.51666656	0.00000000	1000.00000000
2E-A1	34,154,097.17	3.2590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	3.6590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	4.0590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	4.4590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	3.2590 %	580.95874645	1.63038014	0.00000000	0.00000000	0.00000000	0.00000000	1.63038014	0.00000000	526.96473867

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Distribution Date: 25-Aug-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	3.65900 %	580.95874645	1.83048810	0.00000000	0.00000000	0.00000000	0.00000000	1.83048810	0.00000000	526.96473867
2E-B3	34,575,936.42	4.05900 %	580.95874645	2.03059605	0.00000000	0.00000000	0.00000000	0.00000000	2.03059605	0.00000000	526.96473867
2E-B4	34,575,936.42	4.45900 %	580.95874645	2.23070401	0.00000000	0.00000000	0.00000000	0.00000000	2.23070401	0.00000000	526.96473867
2E-C1	34,575,936.42	3.25900 %	1000.00000000	2.80636101	0.00000000	0.00000000	0.00000000	0.00000000	2.80636101	0.00000000	1000.00000000
2E-C2	34,575,936.42	3.65900 %	1000.00000000	3.15080548	0.00000000	0.00000000	0.00000000	0.00000000	3.15080548	0.00000000	1000.00000000
2E-C3	34,575,936.42	4.05900 %	1000.00000000	3.49524995	0.00000000	0.00000000	0.00000000	0.00000000	3.49524995	0.00000000	1000.00000000
2E-C4	34,575,936.42	4.45900 %	1000.00000000	3.83969442	0.00000000	0.00000000	0.00000000	0.00000000	3.83969442	0.00000000	1000.00000000
2E-D1	68,730,033.58	3.25900 %	292.26222706	0.82019340	0.00000000	0.00000000	0.00000000	0.00000000	0.82019340	0.00000000	265.09952565
2E-D2	68,730,033.58	3.65900 %	292.26222706	0.92086147	0.00000000	0.00000000	0.00000000	0.00000000	0.92086147	0.00000000	265.09952565
2E-D3	68,730,033.58	4.05900 %	292.26222706	1.02152955	0.00000000	0.00000000	0.00000000	0.00000000	1.02152955	0.00000000	265.09952565
2E-D4	68,730,033.58	4.45900 %	292.26222706	1.12219762	0.00000000	0.00000000	0.00000000	0.00000000	1.12219762	0.00000000	265.09952565
2E-D5	68,730,033.58	5.05900 %	292.26222706	1.27319987	0.00000000	0.00000000	0.00000000	0.00000000	1.27319987	0.00000000	265.09952565
2E-F1	69,151,872.83	3.25900 %	790.47937334	2.21837058	0.00000000	0.00000000	0.00000000	0.00000000	2.21837058	0.00000000	763.48236945
2E-F2	69,151,872.83	3.65900 %	790.47937334	2.49064679	0.00000000	0.00000000	0.00000000	0.00000000	2.49064679	0.00000000	763.48236945
2E-F3	69,151,872.83	4.05900 %	790.47937334	2.76292300	0.00000000	0.00000000	0.00000000	0.00000000	2.76292300	0.00000000	763.48236945
2E-F4	69,151,872.83	4.45900 %	790.47937334	3.03519921	0.00000000	0.00000000	0.00000000	0.00000000	3.03519921	0.00000000	763.48236945
2E-F5	69,151,872.83	5.05900 %	790.47937334	3.44361360	0.00000000	0.00000000	0.00000000	0.00000000	3.44361360	0.00000000	763.48236945
2X-1	0.00	1.80000 %	292.26222691	0.45300647	0.00000000	0.00000000	0.00000000	0.00000000	0.45300647	0.00000000	265.09952565
2X-2	0.00	1.40000 %	292.26222691	0.35233840	0.00000000	0.00000000	0.00000000	0.00000000	0.35233840	0.00000000	265.09952565
2X-3	0.00	1.00000 %	292.26222691	0.25167018	0.00000000	0.00000000	0.00000000	0.00000000	0.25167018	0.00000000	265.09952565
2X-4	0.00	0.60000 %	292.26222691	0.15100211	0.00000000	0.00000000	0.00000000	0.00000000	0.15100211	0.00000000	265.09952565
2Y-1	0.00	1.80000 %	790.47937320	1.22524303	0.00000000	0.00000000	0.00000000	0.00000000	1.22524303	0.00000000	763.48236945
2Y-2	0.00	1.40000 %	790.47937320	0.95296681	0.00000000	0.00000000	0.00000000	0.00000000	0.95296681	0.00000000	763.48236945
2Y-3	0.00	1.00000 %	790.47937320	0.68069060	0.00000000	0.00000000	0.00000000	0.00000000	0.68069060	0.00000000	763.48236945
2Y-4	0.00	0.60000 %	790.47937320	0.40841439	0.00000000	0.00000000	0.00000000	0.00000000	0.40841439	0.00000000	763.48236945

(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	4,209,633.87
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(98,560.16)
Total Deposits	4,111,073.71
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,091,907.05
Total Withdrawals (Pool Distribution Amount)	4,111,073.71
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	2.259000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	62,801,945.70
Total Principal Reduction Cumulative	12,164,998,158.82
Scheduled Principal Current	9,045,453.20
Scheduled Principal Cumulative	1,104,986,399.68
Unscheduled Principal Current	53,749,039.19
Unscheduled Principal Cumulative	11,059,238,956.84
Senior Reduction Amount	57,804,280.30
Subordinate Reduction Amount	4,990,212.09
Calculated Tranche Write-Down Amount	7,453.31
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	43,982.34
Recovery Principal on Previously Liquidated Loan Current	7,453.31
Recovery Principal on Previously Liquidated Loan Cumulative	52,640.09
Group 2	
Total Principal Reduction Current	62,695,936.76
Total Principal Reduction Cumulative	12,333,309,454.53
Scheduled Principal Current	6,096,194.76
Scheduled Principal Cumulative	936,848,368.78
Unscheduled Principal Current	56,508,635.15
Unscheduled Principal Cumulative	11,396,333,118.11
Senior Reduction Amount	55,738,139.03
Subordinate Reduction Amount	6,866,690.88
Calculated Tranche Write-Down Amount	91,106.85
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	82,174.42
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	23684
Period Reference Pool Removal Loan Count	285
Period Ending Loan Count	23399
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,323,936,245.84
Period PIF Loan Count Current	285
PIF Loan Count Cumulative	45834
Period PIF Loan UPB Current	51,647,572.92
PIF Loan UPB Cumulative	10,691,428,318.78
Period Partial Prepayment Amount	2,272,068.03
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	4,376,558.63
Total Active Modified Loan Count	387
Total Active Modified Loan UPB	96,971,839.67
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	18503
Period Reference Pool Removal Loan Count	288
Period Ending Loan Count	18215
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,175,843,581.75
Period PIF Loan Count Current	287
PIF Loan Count Cumulative	48108
Period PIF Loan UPB Current	55,265,160.52
PIF Loan UPB Cumulative	11,163,889,107.00
Period Partial Prepayment Amount	1,230,018.73
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	248,908.04
Credit Event Amount Cumulative	14,627,777.82
Total Active Modified Loan Count	562
Total Active Modified Loan UPB	135,603,812.25
Structural Reporting	
Group 1	
Senior Percentage	92.054049%
Subordinate Percentage	7.945951%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.003975%
Subordinate Percentage	10.996025%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.950000 %	7.950000 %
1M-2B	0.00	0.00	1.600000 %	6.000000 %	6.080000 %
1M-2C	0.00	0.00	1.000000 %	3.740000 %	3.800000 %
1M-2	0.00	0.00	1.000000 %	3.740000 %	3.800000 %
1M-2H	0.00	0.00	1.000000 %	3.740000 %	3.800000 %
1B-1	0.00	0.00	0.500000 %	1.860000 %	1.890000 %
1B-1H	0.00	0.00	0.500000 %	1.860000 %	1.890000 %
1B-2H	7,453.31	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	10.990000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	10.990000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	10.990000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	10.990000 %
2M-2B	0.00	0.00	1.820000 %	8.710000 %	8.880000 %
2M-2C	0.00	0.00	1.000000 %	4.790000 %	4.880000 %
2M-2	0.00	0.00	1.000000 %	4.790000 %	4.880000 %
2M-2H	0.00	0.00	1.000000 %	4.790000 %	4.880000 %
2B-1	0.00	0.00	0.500000 %	2.390000 %	2.440000 %
2B-1H	0.00	0.00	0.500000 %	2.390000 %	2.440000 %
2B-2H	91,106.85	0.00	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	594	110,764,395.05	1.427404 %	1.476902 %
60 Days	117	23,419,233.86	0.281155 %	0.312266 %
90 Days	67	13,207,729.33	0.161004 %	0.176108 %
120 Days	55	11,229,886.46	0.132167 %	0.149736 %
150 Days	44	7,749,361.81	0.105734 %	0.103328 %
180+ Days	506	111,454,553.17	1.215937 %	1.486104 %
Totals	1383	277,825,159.68	3.323401 %	3.704444 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	257	48,586,852.02	1.098338 %	1.123672 %
60 Days	49	9,760,390.11	0.209411 %	0.225729 %
90 Days	27	5,529,368.69	0.115390 %	0.127878 %
120 Days	24	5,809,106.90	0.102568 %	0.134348 %
150 Days	26	4,134,090.49	0.111116 %	0.095609 %
180+ Days	214	51,606,339.14	0.914569 %	1.193504 %
Totals	597	125,426,147.35	2.551391 %	2.900740 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	337	62,177,543.03	1.850124 %	1.957828 %
60 Days	68	13,658,843.75	0.373319 %	0.430086 %
90 Days	40	7,678,360.64	0.219599 %	0.241774 %
120 Days	31	5,420,779.56	0.170189 %	0.170688 %
150 Days	18	3,615,271.32	0.098820 %	0.113837 %
180+ Days	292	59,848,214.03	1.603074 %	1.884482 %
Totals	786	152,399,012.33	4.315125 %	4.798694 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	143	42,520,188.89	43,982.34	0.103439
Group 2	327	85,135,309.24	82,174.42	0.096522

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	275,500.43	172.19	0.062501
Group 1	0043741717	648,965.61	743.61	0.114584
Group 1	0043741803	178,509.93	194.13	0.108750
Group 1	0043741811	407,409.10	212.19	0.052083
Group 1	0043741842	243,937.09	203.28	0.083333
Group 1	0043741847	280,785.72	305.35	0.108748
Group 1	0043741912	219,855.14	160.31	0.072916
Group 1	0043742802	201,288.06	335.48	0.166667
Group 1	0043743198	377,131.98	314.28	0.083334
Group 1	0043743312	541,466.52	564.03	0.104167
Group 1	0043744171	539,223.01	505.52	0.093750
Group 1	0043744667	112,995.59	105.93	0.093747
Group 1	0043744717	319,113.49	232.69	0.072918
Group 1	0043744990	276,627.22	288.15	0.104165
Group 1	0043745711	235,017.18	142.97	0.060834
Group 1	0043746280	197,729.55	226.57	0.114586
Group 1	0043747774	194,575.58	8.11	0.004168
Group 1	0043748067	110,048.72	91.71	0.083336
Group 1	0043748080	402,284.78	437.48	0.108749
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	388,329.17	202.25	0.052082
Group 1	0043748648	351,626.02	256.39	0.072916
Group 1	0043748847	184,837.83	154.03	0.083333
Group 1	0043749157	220,719.95	229.92	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749513	142,107.12	207.24	0.145834
Group 1	0043749583	409,204.50	170.50	0.041666
Group 1	0043750649	235,465.07	196.22	0.083333
Group 1	0043750831	365,715.77	380.95	0.104166
Group 1	0043751956	333,693.46	173.80	0.052084
Group 1	0043752088	384,960.71	280.70	0.072917
Group 1	0043752245	380,944.84	198.41	0.052084
Group 1	0043752294	389,077.00	283.70	0.072916
Group 1	0043753875	168,361.18	122.76	0.072915
Group 1	0043756688	192,175.77	300.27	0.156248
Group 1	0043757682	645,311.41	403.32	0.062500
Group 1	0043758962	422,246.41	219.92	0.052083
Group 1	0043759310	473,428.01	641.10	0.135417
Group 1	0043760194	427,170.75	400.47	0.093749
Group 1	0043760203	276,259.34	287.77	0.104167
Group 1	0043760860	742,201.52	695.81	0.093749
Group 1	0043762648	202,004.93	252.51	0.125002
Group 1	0043763507	393,976.97	410.39	0.104166
Group 1	0043763774	519,578.50	703.60	0.135417
Group 1	0043763800	339,525.01	565.88	0.166668
Group 1	0043763807	327,235.05	102.26	0.031250
Group 1	0043763835	318,045.82	428.04	0.134584
Group 1	0043763845	112,236.44	70.15	0.062502
Group 1	0043763905	485,536.95	505.77	0.104167
Group 1	0043764021	549,022.45	686.28	0.125000
Group 1	0043764055	187,870.59	136.99	0.072917
Group 1	0043764158	253,914.57	317.39	0.124999
Group 1	0043764167	177,782.55	59.55	0.033496
Group 1	0043764248	193,291.71	210.20	0.108748
Group 1	0043764254	325,270.43	271.06	0.083334
Group 1	0043764855	380,902.37	595.16	0.156250
Group 1	0043764972	81,626.22	102.03	0.124997
Group 1	0043765137	110,677.29	126.82	0.114585
Group 1	0043765220	109,217.52	147.90	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043765354	138,652.52	173.32	0.125003
Group 1	0043765488	215,106.21	246.48	0.114585
Group 1	0043765536	245,717.63	76.79	0.031251
Group 1	0043766893	468,518.44	252.80	0.053957
Group 1	0043766912	266,460.57	222.05	0.083333
Group 1	0043767061	225,808.32	211.70	0.093752
Group 1	0043769931	275,445.44	255.93	0.092915
Group 1	0043770001	286,915.96	328.76	0.114584
Group 1	0043770011	260,060.79	297.99	0.114585
Group 1	0043770312	138,039.96	115.03	0.083331
Group 1	0043770597	126,949.70	92.57	0.072919
Group 1	0043770662	293,496.63	152.86	0.052082
Group 1	0043770741	491,814.39	563.54	0.114584
Group 1	0043770892	325,100.73	237.05	0.072916
Group 1	0043771605	392,947.10	450.25	0.114583
Group 1	0043772916	169,605.74	194.34	0.114583
Group 1	0043773441	296,145.89	401.03	0.135416
Group 1	0043774274	235,579.20	169.81	0.072082
Group 1	0043775046	182,625.02	152.19	0.083335
Group 1	0043775080	211,268.21	149.96	0.070981
Group 1	0043775090	523,270.18	654.09	0.125000
Group 1	0043775184	80,520.65	109.04	0.135419
Group 1	0043775529	300,762.14	250.64	0.083335
Group 1	0043775583	301,636.93	408.47	0.135418
Group 1	0043775625	357,326.63	521.10	0.145833
Group 1	0043775696	235,037.83	318.28	0.135416
Group 1	0043776252	376,962.04	431.94	0.114584
Group 1	0043776577	382,786.74	717.73	0.187501
Group 1	0043777757	286,591.99	208.97	0.072916
Group 1	0043778043	448,736.84	420.69	0.093750
Group 1	0043778473	166,338.52	190.60	0.114586
Group 1	0043778634	220,061.18	160.46	0.072916
Group 1	0043779563	353,313.28	184.02	0.052084
Group 1	0043780466	133,695.45	153.19	0.114581

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043780956	157,078.21	261.80	0.166669
Group 1	0043780965	213,683.87	376.62	0.176251
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781760	567,163.18	768.03	0.135416
Group 1	0043781939	206,470.38	124.74	0.060415
Group 1	0043782461	295,288.98	520.45	0.176251
Group 1	0043782594	143,423.35	104.58	0.072917
Group 1	0043782631	434,031.82	406.90	0.093749
Group 1	0043782785	376,909.38	628.18	0.166666
Group 1	0043783003	417,785.68	4.70	0.001125
Group 1	0043783174	666,644.57	1,202.13	0.180325
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043784924	281,696.28	440.15	0.156250
Group 1	0043786176	262,094.72	300.32	0.114585
Group 1	0043788068	232,106.76	265.96	0.114585
Group 1	0043790258	226,178.39	306.28	0.135415
Group 1	0043790596	46,211.64	77.02	0.166668
Group 1	0043791487	225,187.34	258.03	0.114585
Group 1	0043791538	178,187.63	204.17	0.114581
Group 1	0043791539	225,711.93	258.63	0.114584
Group 1	0043791637	431,173.86	494.05	0.114583
Group 1	0043792022	605,225.69	583.22	0.096364
Group 1	0043793126	160,415.37	50.38	0.031406
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043793703	480,185.54	450.17	0.093749
Group 1	0043793732	177,209.34	295.35	0.166667
Group 1	0043794105	409,850.20	170.77	0.041666
Group 1	0043794733	300,108.27	468.92	0.156250
Group 1	0043796276	209,263.60	326.97	0.156248
Group 1	0043797123	279,271.27	261.82	0.093751
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798623	113,012.44	176.58	0.156248
Group 1	0043798654	774,604.85	1,210.32	0.156250
Group 1	0043800131	105,308.14	142.60	0.135412

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Group 1	0043800581	370,928.13	344.65	0.092916
Group 1	0043801398	415,850.03	693.08	0.166666
Group 1	0043801646	125,115.70	91.23	0.072917
Group 1	0043803568	150,497.25	156.77	0.104168
Group 1	0043804576	385,652.50	642.75	0.166666
Group 1	0043804577	262,648.55	383.03	0.145834
Group 1	0043804873	209,376.01	196.29	0.093750
Group 1	0043806018	336,248.38	175.13	0.052084
Group 1	0043806483	83,387.58	68.79	0.082494
Group 1	0043807086	172,998.61	180.21	0.104168
Group 1	0043807423	243,099.27	177.26	0.072917
Group 1	0043807864	483,701.32	906.94	0.187500
Group 1	0043807946	267,165.29	306.13	0.114584
Group 1	0043808710	358,988.95	261.76	0.072916
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	385,352.22	642.25	0.166666
Group 1	0043809028	406,979.77	466.33	0.114583
Group 2	0043810044	340,929.59	177.57	0.052084
Group 2	0043810207	410,571.38	384.91	0.093750
Group 2	0043810453	202,587.14	316.54	0.156249
Group 2	0043810574	323,189.43	134.66	0.041666
Group 2	0043810662	274,639.43	228.87	0.083335
Group 2	0043811403	243,039.21	225.82	0.092915
Group 2	0043811525	501,006.76	521.88	0.104166
Group 2	0043811782	253,706.18	317.13	0.124999
Group 2	0043811806	56,461.44	29.70	0.052602
Group 2	0043811815	84,288.41	80.25	0.095209
Group 2	0043811939	72,999.85	22.81	0.031247
Group 2	0043812652	322,929.34	403.66	0.124999
Group 2	0043812680	348,454.67	435.57	0.125000
Group 2	0043812792	163,454.04	170.26	0.104164
Group 2	0043813033	75,712.97	102.53	0.135419
Group 2	0043813555	347,721.61	228.76	0.065788
Group 2	0043813782	134,936.93	149.02	0.110437

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043813786	193,586.58	322.64	0.166664
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814648	65,947.13	48.39	0.073377
Group 2	0043814923	313,416.53	23.29	0.007431
Group 2	0043815617	275,987.31	256.44	0.092917
Group 2	0043816083	230,925.28	108.11	0.046816
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	295,167.04	328.24	0.111205
Group 2	0043817615	253,363.42	343.10	0.135418
Group 2	0043818005	275,176.87	343.97	0.125000
Group 2	0043818038	151,991.00	53.82	0.035410
Group 2	0043818101	61,028.42	89.00	0.145834
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	123,910.22	154.89	0.125002
Group 2	0043818399	211,926.71	199.36	0.094070
Group 2	0043818443	33,508.30	18.48	0.055151
Group 2	0043818638	136,251.01	156.12	0.114583
Group 2	0043818673	170,420.69	17.75	0.010415
Group 2	0043818784	350,118.75	522.84	0.149332
Group 2	0043818878	381,722.46	437.39	0.114583
Group 2	0043819333	253,368.61	136.67	0.053941
Group 2	0043819497	230,589.63	318.23	0.138007
Group 2	0043819994	190,007.89	138.55	0.072918
Group 2	0043820331	157,792.98	82.18	0.052081
Group 2	0043820372	369,159.67	461.45	0.125000
Group 2	0043820601	138,412.47	93.06	0.067234
Group 2	0043820611	162,406.02	321.43	0.197918
Group 2	0043820657	121,045.76	214.35	0.177082
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820837	84,570.42	70.48	0.083339
Group 2	0043820847	170,377.42	124.23	0.072915
Group 2	0043820917	168,192.54	157.68	0.093750
Group 2	0043821023	210,144.73	284.57	0.135416
Group 2	0043821135	178,267.13	204.26	0.114581

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821488	251,040.16	287.65	0.114583
Group 2	0043821705	322,211.34	369.20	0.114583
Group 2	0043822060	370,555.19	114.68	0.030948
Group 2	0043822161	481,389.19	971.88	0.201891
Group 2	0043822413	219,024.10	250.97	0.114586
Group 2	0043822458	329,652.50	61.50	0.018656
Group 2	0043822800	164,855.73	154.55	0.093749
Group 2	0043822869	88,873.24	120.35	0.135418
Group 2	0043823297	586,924.84	733.66	0.125001
Group 2	0043823352	346,696.20	505.60	0.145834
Group 2	0043824039	156,197.17	195.25	0.125002
Group 2	0043824046	182,220.47	303.70	0.166666
Group 2	0043824515	45,515.82	61.64	0.135425
Group 2	0043824656	139,200.73	87.00	0.062500
Group 2	0043824940	245,183.74	229.86	0.093750
Group 2	0043825176	180,127.45	302.53	0.167953
Group 2	0043825279	224,734.56	23.87	0.010621
Group 2	0043825287	344,447.49	82.96	0.024085
Group 2	0043825485	122,032.56	15.76	0.012915
Group 2	0043825510	204,006.23	85.00	0.041665
Group 2	0043825634	230,948.70	309.74	0.134116
Group 2	0043825809	424,397.18	353.66	0.083332
Group 2	0043826034	243,121.60	278.58	0.114585
Group 2	0043826271	364,063.59	92.47	0.025399
Group 2	0043826535	334,143.44	558.01	0.166997
Group 2	0043826576	228,827.52	142.95	0.062471
Group 2	0043826580	263,078.59	493.27	0.187499
Group 2	0043826648	95,196.14	99.03	0.104027
Group 2	0043827245	190,586.68	99.26	0.052081
Group 2	0043827268	260,849.35	27.93	0.010707
Group 2	0043827505	240,634.43	45.50	0.018908
Group 2	0043827637	263,371.75	27.43	0.010415
Group 2	0043827802	423,169.98	617.12	0.145833
Group 2	0043827804	282,443.82	382.48	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828096	120,734.58	226.38	0.187502
Group 2	0043828142	171,296.55	401.28	0.234260
Group 2	0043828289	239,307.09	274.21	0.114585
Group 2	0043828648	552,841.99	806.23	0.145834
Group 2	0043828910	416,668.53	311.09	0.074661
Group 2	0043829112	342,024.51	570.04	0.166666
Group 2	0043829651	360,330.05	450.41	0.124999
Group 2	0043829899	150,371.29	26.53	0.017643
Group 2	0043830008	189,385.98	272.76	0.144023
Group 2	0043830267	325,004.58	203.13	0.062501
Group 2	0043830309	119,305.66	65.28	0.054717
Group 2	0043830410	310,225.61	288.25	0.092916
Group 2	0043830477	271,718.93	396.90	0.146070
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	432,115.41	184.43	0.042681
Group 2	0043830983	326,998.81	736.69	0.225288
Group 2	0043830994	337,794.43	678.34	0.200814
Group 2	0043831029	560,905.83	934.84	0.166666
Group 2	0043831073	347,295.68	382.31	0.110082
Group 2	0043831210	239,747.40	21.33	0.008897
Group 2	0043831472	215,204.29	198.42	0.092201
Group 2	0043831606	354,794.90	93.65	0.026396
Group 2	0043831806	132,435.82	124.16	0.093751
Group 2	0043832066	156,284.44	95.67	0.061215
Group 2	0043832263	276,706.64	217.79	0.078708
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	234,186.56	146.37	0.062501
Group 2	0043832345	401,938.53	418.69	0.104168
Group 2	0043832701	213,438.98	155.63	0.072915
Group 2	0043832851	426,971.45	400.29	0.093751
Group 2	0043832864	123,069.04	230.75	0.187496
Group 2	0043832918	144,068.80	255.12	0.177082
Group 2	0043833007	133,465.31	161.83	0.121252
Group 2	0043833297	226,698.78	448.67	0.197915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043833586	165,892.78	108.49	0.065398
Group 2	0043833611	82,573.33	43.01	0.052087
Group 2	0043833703	282,214.80	129.88	0.046022
Group 2	0043834118	136,715.39	56.90	0.041619
Group 2	0043834485	489,328.55	662.63	0.135416
Group 2	0043834820	367,428.84	112.72	0.030678
Group 2	0043834864	196,808.99	146.55	0.074463
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	218,772.59	387.41	0.177083
Group 2	0043834944	171,317.55	178.46	0.104169
Group 2	0043835151	400,718.32	500.90	0.125001
Group 2	0043835181	301,359.16	188.35	0.062500
Group 2	0043835359	355,587.22	518.56	0.145832
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836074	86,972.28	120.44	0.138481
Group 2	0043836090	68,757.77	44.03	0.064036
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	177,379.56	321.19	0.181075
Group 2	0043836552	171,853.72	35.80	0.020832
Group 2	0043836588	105,450.46	175.75	0.166666
Group 2	0043836906	123,132.39	166.74	0.135415
Group 2	0043837149	205,965.52	108.94	0.052892
Group 2	0043837183	318,210.46	78.65	0.024716
Group 2	0043837233	436,066.59	499.66	0.114583
Group 2	0043837618	118,345.58	209.57	0.177083
Group 2	0043837686	400,158.09	500.20	0.125001
Group 2	0043837815	274,330.01	503.16	0.183414
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	430,077.07	582.40	0.135418
Group 2	0043838810	210,638.76	307.18	0.145833
Group 2	0043838891	334,317.25	312.86	0.093582
Group 2	0043838925	193,086.57	123.56	0.063992
Group 2	0043840095	241,576.34	201.31	0.083332
Group 2	0043840157	285,353.83	445.87	0.156252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840199	393,753.89	230.41	0.058516
Group 2	0043840550	300,297.88	218.97	0.072918
Group 2	0043840884	238,525.41	273.31	0.114583
Group 2	0043840986	302,737.67	378.42	0.124999
Group 2	0043841361	358,584.03	50.95	0.014209
Group 2	0043841424	371,061.70	93.67	0.025244
Group 2	0043841869	160,747.35	167.45	0.104170
Group 2	0043841923	140,812.84	88.01	0.062501
Group 2	0043841961	139,826.06	101.96	0.072919
Group 2	0043841995	111,453.27	15.91	0.014275
Group 2	0043842399	382,147.70	113.90	0.029805
Group 2	0043842635	221,683.72	300.20	0.135418
Group 2	0043842691	294,672.77	154.93	0.052577
Group 2	0043842714	136,497.09	113.75	0.083335
Group 2	0043842734	274,669.62	153.79	0.055991
Group 2	0043842784	245,179.84	368.98	0.150494
Group 2	0043842919	244,939.13	51.03	0.020834
Group 2	0043843296	410,050.28	682.36	0.166409
Group 2	0043843491	163,408.64	18.15	0.011107
Group 2	0043843910	229,943.06	277.30	0.120595
Group 2	0043844107	416,863.30	303.96	0.072916
Group 2	0043844351	371,898.12	464.87	0.124999
Group 2	0043844621	369,196.25	269.21	0.072918
Group 2	0043844635	278,275.79	331.61	0.119166
Group 2	0043844687	126,591.03	95.73	0.075621
Group 2	0043844901	300,394.54	143.15	0.047654
Group 2	0043844934	281,272.62	380.89	0.135417
Group 2	0043845043	170,859.62	355.96	0.208335
Group 2	0043845098	354,231.81	405.89	0.114583
Group 2	0043845163	227,507.70	39.39	0.017314
Group 2	0043845191	377,184.25	510.77	0.135417
Group 2	0043845908	574,546.62	31.75	0.005526
Group 2	0043846610	306,310.92	191.44	0.062499
Group 2	0043846631	231,703.13	201.40	0.086922

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846727	204,319.70	255.40	0.125000
Group 2	0043846764	444,202.48	366.67	0.082546
Group 2	0043846785	320,864.49	501.35	0.156250
Group 2	0043846856	101,724.55	18.43	0.018118
Group 2	0043846913	184,335.85	40.63	0.022041
Group 2	0043847345	166,893.42	80.82	0.048426
Group 2	0043847434	203,113.44	92.52	0.045551
Group 2	0043847472	226,702.45	283.38	0.125001
Group 2	0043847635	224,285.62	256.99	0.114582
Group 2	0043848445	234,780.83	73.37	0.031250
Group 2	0043848491	284,184.01	551.52	0.194071
Group 2	0043848608	404,625.01	182.84	0.045188
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	291,424.33	212.50	0.072918
Group 2	0043849048	300,982.92	376.23	0.125000
Group 2	0043849270	233,437.22	54.25	0.023240
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	167,001.89	165.35	0.099011
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043850534	434,510.30	588.40	0.135417
Group 2	0043851029	217,615.26	231.22	0.106252
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	218,615.46	204.95	0.093749
Group 2	0043851792	106,494.17	78.56	0.073769
Group 2	0043852384	336,499.07	350.52	0.104167
Group 2	0043852465	114,502.68	69.28	0.060505
Group 2	0043852493	263,712.69	247.23	0.093750
Group 2	0043852910	409,879.16	597.74	0.145833
Group 2	0043853072	368,094.29	252.02	0.068466
Group 2	0043853250	140,674.03	205.15	0.145834
Group 2	0043853690	254,482.57	265.09	0.104168
Group 2	0043853744	257,937.86	322.42	0.124999
Group 2	0043854538	408,103.16	273.74	0.067076
Group 2	0043854594	422,613.34	155.67	0.036835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043854633	244,833.47	76.51	0.031250
Group 2	0043854730	344,210.42	394.41	0.114584
Group 2	0043855199	318,247.21	165.75	0.052082
Group 2	0043855514	61,999.77	32.29	0.052081
Group 2	0043855655	176,641.39	40.40	0.022871
Group 2	0043855733	141,528.31	54.64	0.038607
Group 2	0043855917	292,570.15	274.28	0.093748
Group 2	0043856088	192,344.69	141.52	0.073576
Group 2	0043856123	152,494.27	174.73	0.114581
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856397	303,116.32	442.04	0.145832
Group 2	0043856910	350,737.16	112.55	0.032090
Group 2	0043857079	181,616.36	283.78	0.156252
Group 2	0043857123	238,524.69	24.85	0.010418
Group 2	0043857612	124,551.09	142.71	0.114579
Group 2	0043857889	331,167.18	655.44	0.197918
Group 2	0043858275	296,341.06	61.74	0.020834
Group 2	0043858295	168,715.68	23.13	0.013709
Group 2	0043858379	249,152.65	255.40	0.102507
Group 2	0043858652	201,120.34	272.35	0.135416
Group 2	0043858695	109,972.13	137.47	0.125004
Group 2	0043859091	356,950.88	520.55	0.145832
Group 2	0043859262	296,690.73	4.67	0.001574
Group 2	0043859317	328,060.14	615.11	0.187499
Group 2	0043859413	350,708.88	189.38	0.053999
Group 2	0043859453	389,406.07	608.45	0.156251
Group 2	0043859477	576,034.97	954.99	0.165787
Group 2	0043859698	251,928.03	393.64	0.156251
Group 2	0043860139	323,613.32	308.71	0.095395
Group 2	0043860145	381,559.84	476.95	0.125000
Group 2	0043860484	337,057.84	103.77	0.030787
Group 2	0043860503	459,779.24	597.21	0.129891
Group 2	0043860712	165,555.09	93.72	0.056610
Group 2	0043860909	145,111.53	136.04	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043861008	389,854.41	200.18	0.051347
Group 2	0043861265	431,686.87	449.67	0.104166
Group 2	0043861691	119,361.19	149.20	0.124999
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	255,021.99	186.60	0.073170
Group 2	0043862024	143,430.48	179.29	0.125001
Group 2	0043862050	155,895.08	178.63	0.114583
Group 2	0043862125	329,792.87	203.03	0.061563
Group 2	0043862156	410,972.46	428.10	0.104168
Group 2	0043862174	427,530.47	311.74	0.072916
Group 2	0043862302	227,309.41	236.78	0.104166
Group 2	0043862332	174,195.51	181.45	0.104165
Group 2	0043862402	158,036.13	86.12	0.054494
Group 2	0043862560	245,737.79	332.77	0.135417
Group 2	0043862569	126,114.60	114.36	0.090679
Group 2	0043862745	284,454.79	193.37	0.067979
Group 2	0043863009	391,730.78	163.22	0.041666
Group 2	0043863485	572,226.68	756.55	0.132212
Group 2	0043863569	241,483.52	88.76	0.036756
Group 2	0043864325	50,372.17	21.88	0.043437
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864416	220,930.32	299.18	0.135418
Group 2	0043864646	316,380.69	131.83	0.041668
Group 2	0043864678	371,397.22	464.25	0.125001
Group 2	0043864887	439,751.25	641.30	0.145832
Group 2	0043865091	172,398.41	143.67	0.083336
Group 2	0043865301	278,525.98	172.44	0.061912
Group 2	0043866060	290,219.05	423.24	0.145835
Group 2	0043866196	113,984.06	25.66	0.022512
Group 2	0043866525	189,832.30	177.97	0.093751
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866777	128,006.84	93.34	0.072918
Group 2	0043866972	270,146.11	422.10	0.156249
Group 2	0043867128	359,620.40	149.84	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043867968	123,847.99	167.71	0.135416
Group 2	0043868129	418,464.48	479.49	0.114583
Group 2	0043868265	134,249.25	139.84	0.104164
Group 2	0043868873	213,272.31	88.86	0.041665
Group 2	0043868918	414,493.04	431.76	0.104166
Group 2	0043869266	208,180.65	216.85	0.104164
Group 2	0043869417	141,980.10	73.95	0.052085
Group 2	0043870820	343,595.80	71.58	0.020833
Group 2	0043871023	339,213.92	353.35	0.104167
Group 2	0043871090	468,760.71	970.61	0.207059
Group 2	0043871323	267,631.44	250.90	0.093748
Group 2	0043871515	308,303.93	224.80	0.072915
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	87,800.44	42.70	0.048633
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	66,516.98	103.93	0.156246
Group 2	0043872811	184,302.48	345.57	0.187502
Group 2	0043872834	594,576.30	433.55	0.072917
Group 2	0043873126	203,230.89	148.19	0.072917
Group 2	0043873279	160,239.12	233.68	0.145832
Group 2	0043873365	195,583.10	93.15	0.047627
Group 2	0043873542	331,379.24	125.24	0.037794
Group 2	0043873581	193,453.62	241.82	0.125002
Group 2	0043873736	627,732.25	784.67	0.125001
Group 2	0043874178	533,929.26	500.56	0.093750
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	162,633.45	288.00	0.177085
Group 2	0043874431	402,138.13	461.97	0.114878
Group 2	0043874656	379,290.55	183.44	0.048364
Group 2	0043874740	63,235.56	105.39	0.166663
Group 2	0043874891	197,427.07	73.37	0.037163
Group 2	0043874901	304,441.46	289.19	0.094990
Group 2	0043875187	372,079.14	465.10	0.125000
Group 2	0043875397	118,492.30	56.33	0.047539

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043875453	378,424.33	630.71	0.166667
Group 2	0043876004	158,509.40	91.96	0.058015
Group 2	0043876037	213,075.38	317.50	0.149008
Group 2	0043876485	325,482.97	169.52	0.052083

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	248,908.04	70,160.89	28.187

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043845833	248,908.04	70,160.89	28.187

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	210,815.38	28,399.27	693.28	0.329

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043804277	110,587.23	7,453.31	(7,752.96)	(7.011)
0043873056	100,228.15	20,945.96	8,446.24	8.427

Contact:
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 9062 Old Annapolis Road
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
119	19,004,336.45	903,340.45	4.753

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043754962	43,717.86	15,641.15	35.777
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043783365	100,279.31	9,750.22	9.723
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795314	239,056.10	29,444.15	12.317

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043804277	110,587.23	(7,752.96)	(7.011)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(13,579.53)	(12.577)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	70,160.89	28.187
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	8,446.24	8.427
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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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	1	110,587.23	7,453.31	0.000 %	0	0.00	0.00	0.000 %	1	110,587.23	7,453.31	0.000 %
Group 2	2	349,136.19	91,106.85	0.003 %	0	0.00	0.00	0.000 %	2	349,136.19	91,106.85	0.003 %
Total	3	459,723.42	98,560.16	0.001 %	0	0.00	0.00	0.000 %	3	459,723.42	98,560.16	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	0043804277	114,000.00	3.625 %	OK	80.00	360	110,587.23	03/31/2022	7,453.31	(7,752.96)
Group 2	0043845833	271,000.00	4.500 %	OR	95.00	360	248,908.04	07/31/2022	70,160.89	70,160.89
Group 2	0043873056	104,000.00	4.750 %	PA	90.00	360	100,228.15	06/30/2022	20,945.96	8,446.24

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

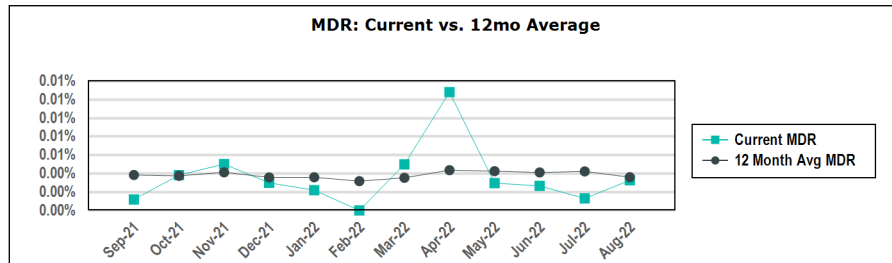
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Realized Loss Report - Collateral

Summary

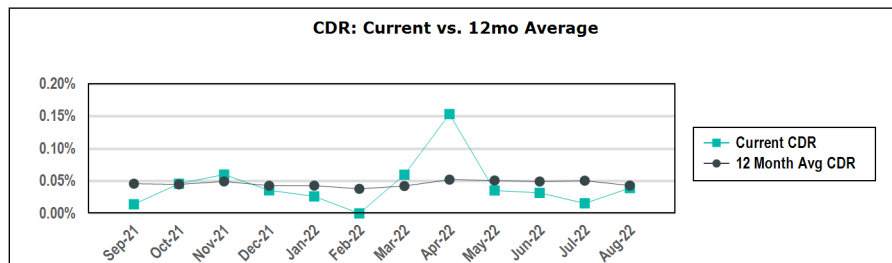
MDR

Current Month 0.003 %
 3 Month Average 0.002 %
 12 Month Average 0.004 %



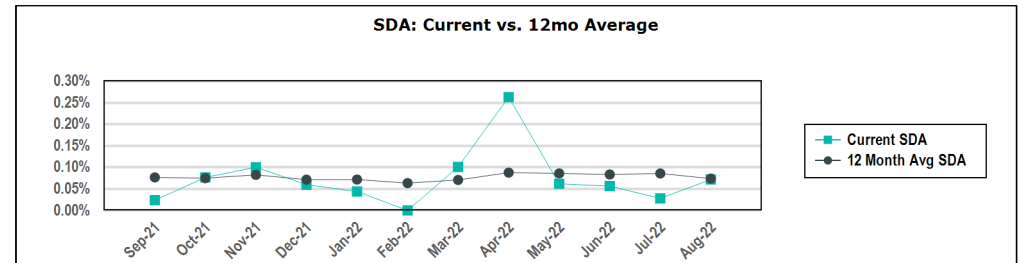
CDR

Current Month 0.039 %
 3 Month Average 0.029 %
 12 Month Average 0.043 %



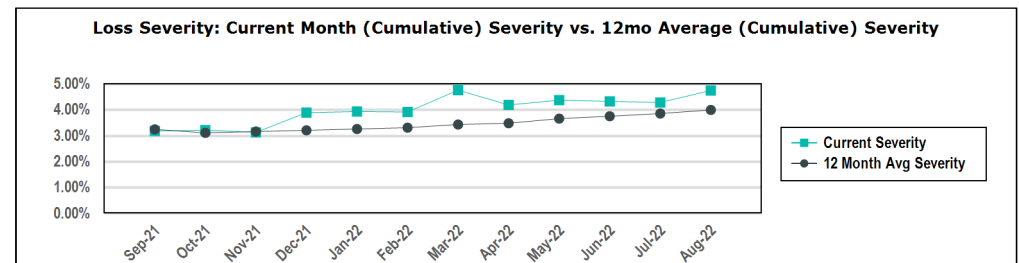
SDA

Current Month 0.072 %
 3 Month Average 0.052 %
 12 Month Average 0.074 %



Loss Severity

Current Month (Cumulative) 4.753 %
 3 Month Average (Cumulative) 4.459 %
 12 Month Average (Cumulative) 4.002 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

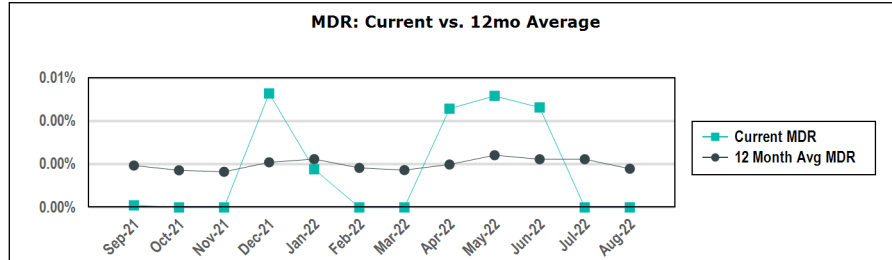
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Realized Loss Report - Collateral

Group 1

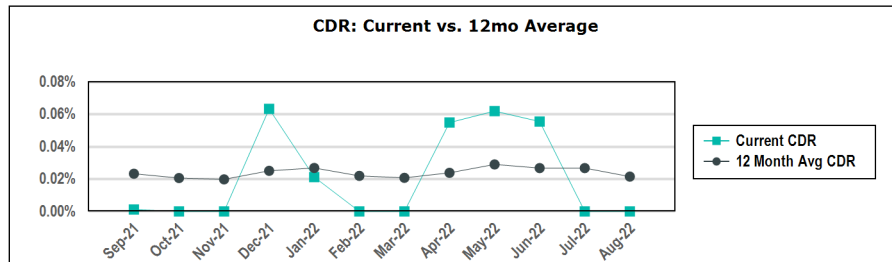
MDR

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



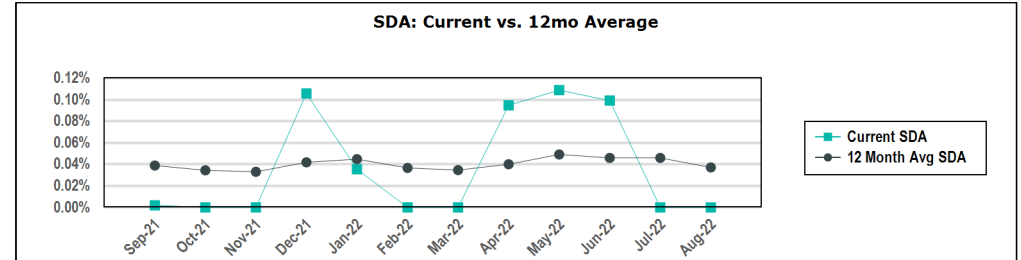
CDR

Current Month 0.000 %
 3 Month Average 0.019 %
 12 Month Average 0.022 %



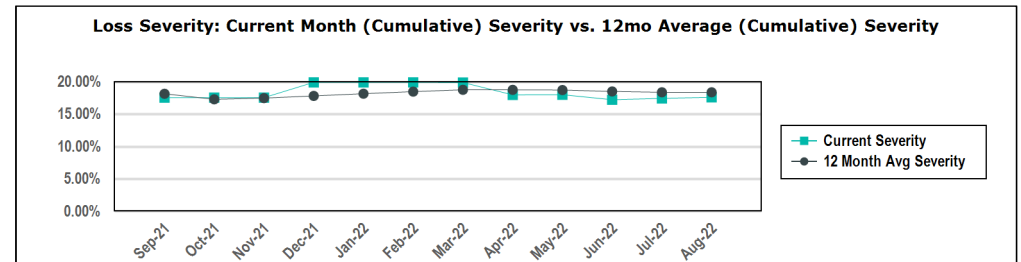
SDA

Current Month 0.000 %
 3 Month Average 0.033 %
 12 Month Average 0.037 %



Loss Severity

Current Month (Cumulative) 17.658 %
 3 Month Average (Cumulative) 17.476 %
 12 Month Average (Cumulative) 18.429 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

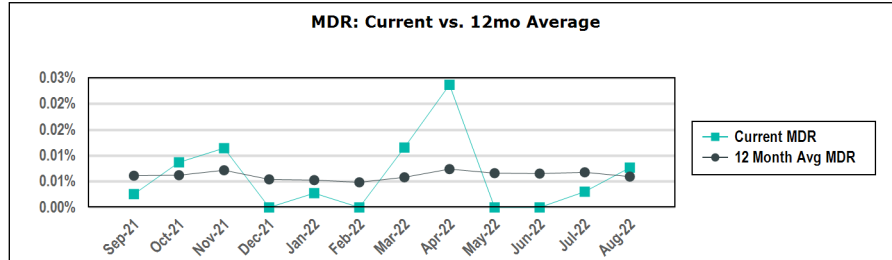
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Realized Loss Report - Collateral

Group 2

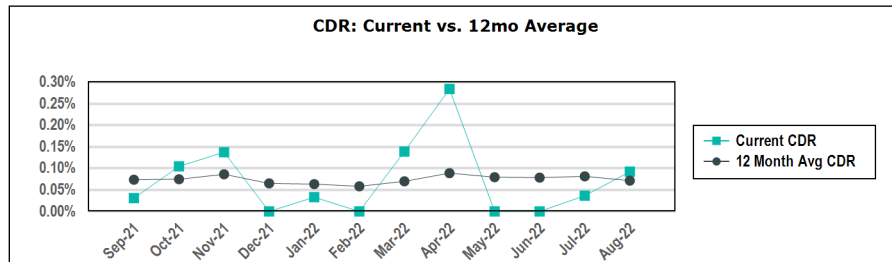
MDR

Current Month 0.008 %
 3 Month Average 0.004 %
 12 Month Average 0.006 %



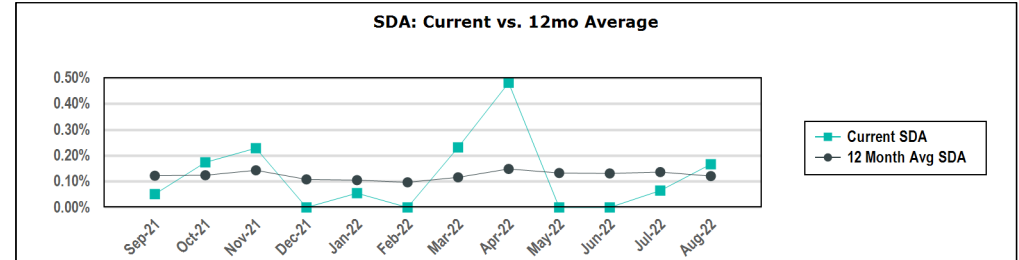
CDR

Current Month 0.092 %
 3 Month Average 0.043 %
 12 Month Average 0.071 %



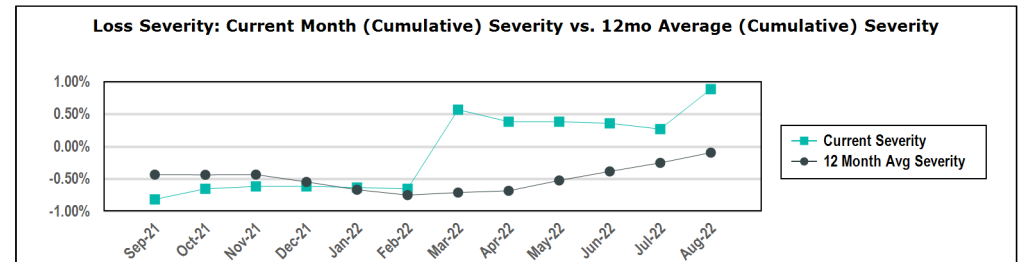
SDA

Current Month 0.167 %
 3 Month Average 0.077 %
 12 Month Average 0.121 %



Loss Severity

Current Month (Cumulative) 0.892 %
 3 Month Average (Cumulative) 0.510 %
 12 Month Average (Cumulative) (0.091) %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	1.450 %
3 Month Average	1.473 %
12 Month Average	2.580 %

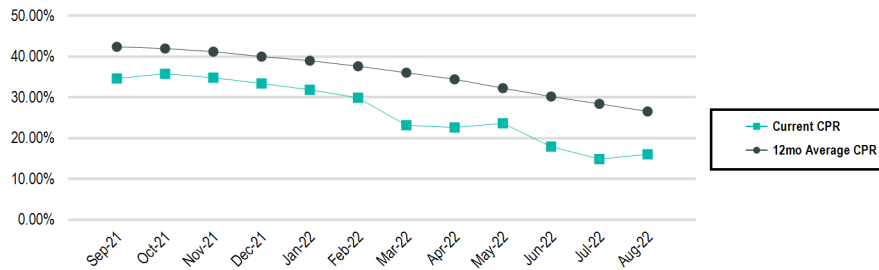
CPR

Current Month	16.079 %
3 Month Average	16.307 %
12 Month Average	26.580 %

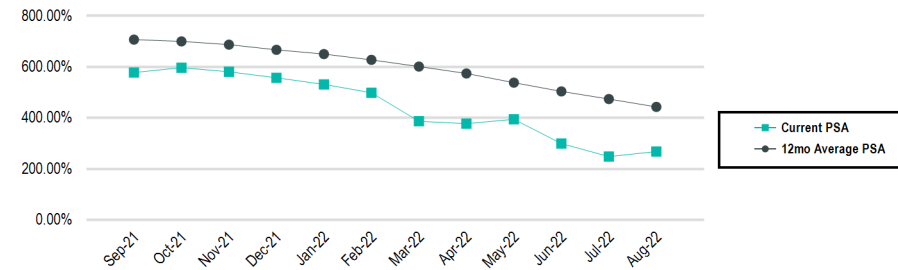
PSA

Current Month	267.975 %
3 Month Average	271.775 %
12 Month Average	442.999 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	1.228 %
3 Month Average	1.271 %
12 Month Average	2.317 %

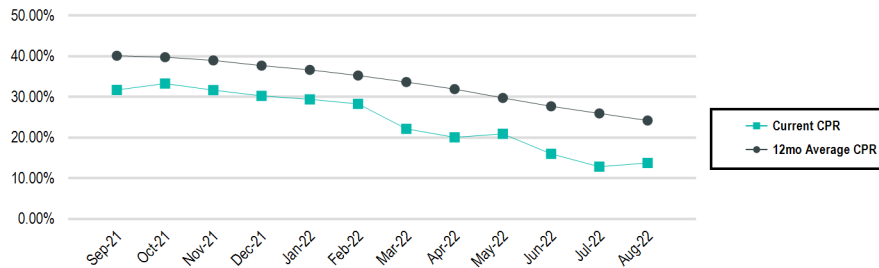
CPR

Current Month	13.780 %
3 Month Average	14.225 %
12 Month Average	24.219 %

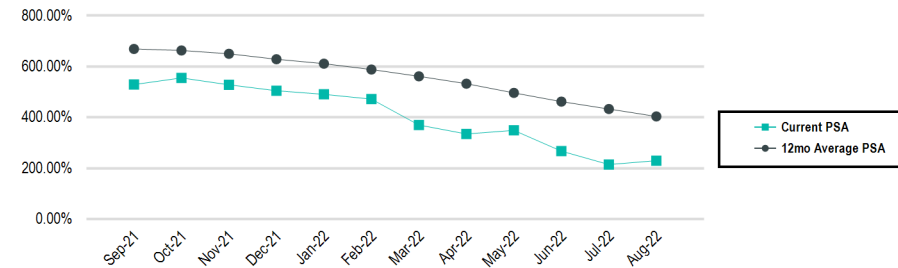
PSA

Current Month	229.666 %
3 Month Average	237.075 %
12 Month Average	403.650 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



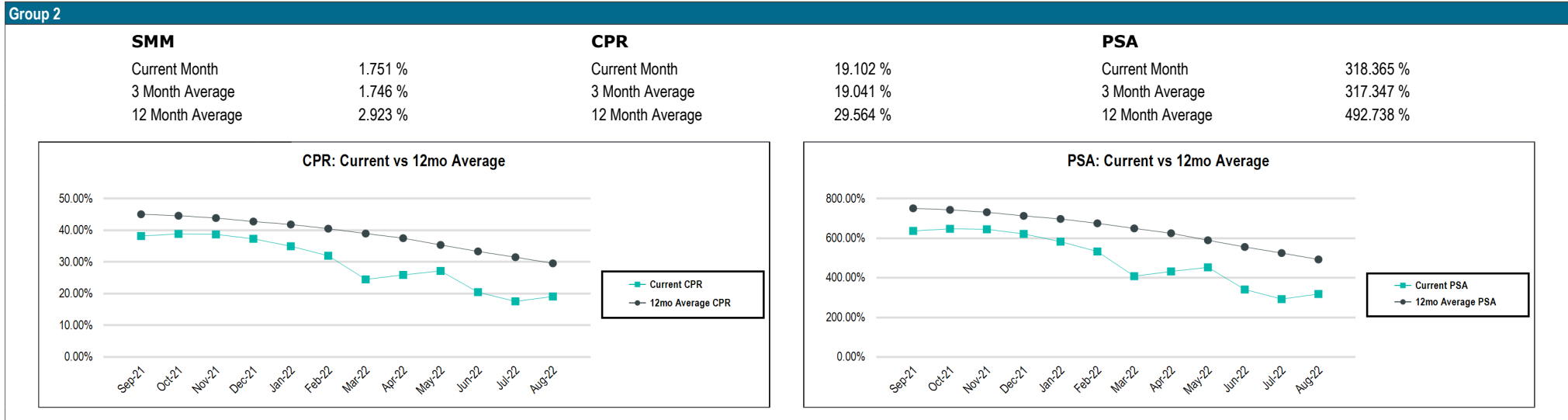
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Credit-Linked Notes

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Prepayment Rates



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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