

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: 26-Jun-2023
 07-Jun-2023 12:40:21 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		05/31/2023	0.00000 %	3,683,641,635.09	0.00	22,590,597.75	0.00	3,661,054,306.59	22,590,597.75	0.00
1M-1	30711XQS6	06/23/2023	5.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	06/23/2023	7.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	06/23/2023	7.78800 %	10,788,793.77	74,687.22	381,135.01	0.00	10,407,658.76	455,822.23	0.00
1M-BH		05/31/2023	0.00000 %	44,346,769.28	0.00	1,566,635.39	0.00	42,780,133.88	1,566,635.39	0.00
1M-2C	30711XQV9	06/23/2023	7.78800 %	19,359,089.00	134,016.52	0.00	0.00	19,359,089.00	134,016.52	0.00
1M-CH		05/31/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	06/23/2023	7.78800 %	30,147,882.77	208,703.74	381,135.01	0.00	29,766,747.76	589,838.75	0.00
1M-2H		05/31/2023	0.00000 %	123,921,286.28	0.00	1,566,635.39	0.00	122,354,650.88	1,566,635.39	0.00
1B-1	30711XQW7	06/23/2023	9.28800 %	78,322,000.00	646,626.43	0.00	0.00	78,322,000.00	646,626.43	0.00
1B-1H		05/31/2023	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		05/31/2023	0.00000 %	81,091,218.16	0.00	0.00	3,269.25	81,087,948.91	0.00	1,356,723.09
1A-I1	30711XQZ0	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	06/23/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	06/23/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	06/23/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	06/23/2023	1.80000 %	0.00	17,262.07	0.00	0.00	0.00	17,262.07	0.00
1B-I2	30711XRK2	06/23/2023	1.40000 %	0.00	13,426.05	0.00	0.00	0.00	13,426.05	0.00
1B-I3	30711XRM8	06/23/2023	1.00000 %	0.00	9,590.04	0.00	0.00	0.00	9,590.04	0.00
1B-I4	30711XRP1	06/23/2023	0.60000 %	0.00	5,754.02	0.00	0.00	0.00	5,754.02	0.00
1C-I1	30711XRR7	06/23/2023	1.80000 %	0.00	30,974.54	0.00	0.00	0.00	30,974.54	0.00
1C-I2	30711XRT3	06/23/2023	1.40000 %	0.00	24,091.31	0.00	0.00	0.00	24,091.31	0.00
1C-I3	30711XRV8	06/23/2023	1.00000 %	0.00	17,208.08	0.00	0.00	0.00	17,208.08	0.00
1C-I4	30711XRX4	06/23/2023	0.60000 %	0.00	10,324.85	0.00	0.00	0.00	10,324.85	0.00
1E-A1	30711XQY3	06/23/2023	5.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	06/23/2023	6.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	06/23/2023	6.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	06/23/2023	7.18800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	06/23/2023	5.98800 %	10,788,793.77	57,425.15	381,135.01	0.00	10,407,658.76	438,560.16	0.00

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Distribution Date: 26-Jun-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	06/23/2023	6.38800 %	10,788,793.77	61,261.17	381,135.01	0.00	10,407,658.76	442,396.18	0.00
1E-B3	30711XRL0	06/23/2023	6.78800 %	10,788,793.77	65,097.18	381,135.01	0.00	10,407,658.76	446,232.19	0.00
1E-B4	30711XRN6	06/23/2023	7.18800 %	10,788,793.77	68,933.20	381,135.01	0.00	10,407,658.76	450,068.21	0.00
1E-C1	30711XRQ9	06/23/2023	5.98800 %	19,359,089.00	103,041.98	0.00	0.00	19,359,089.00	103,041.98	0.00
1E-C2	30711XRS5	06/23/2023	6.38800 %	19,359,089.00	109,925.21	0.00	0.00	19,359,089.00	109,925.21	0.00
1E-C3	30711XRU0	06/23/2023	6.78800 %	19,359,089.00	116,808.44	0.00	0.00	19,359,089.00	116,808.44	0.00
1E-C4	30711XRW6	06/23/2023	7.18800 %	19,359,089.00	123,691.67	0.00	0.00	19,359,089.00	123,691.67	0.00
1E-D1	30711XRY2	06/23/2023	5.98800 %	10,788,793.77	57,425.15	381,135.01	0.00	10,407,658.76	438,560.16	0.00
1E-D2	30711XRZ9	06/23/2023	6.38800 %	10,788,793.77	61,261.17	381,135.01	0.00	10,407,658.76	442,396.18	0.00
1E-D3	30711XSA3	06/23/2023	6.78800 %	10,788,793.77	65,097.18	381,135.01	0.00	10,407,658.76	446,232.19	0.00
1E-D4	30711XSB1	06/23/2023	7.18800 %	10,788,793.77	68,933.20	381,135.01	0.00	10,407,658.76	450,068.21	0.00
1E-D5	30711XSC9	06/23/2023	7.78800 %	10,788,793.77	74,687.22	381,135.01	0.00	10,407,658.76	455,822.23	0.00
1E-F1	30711XSD7	06/23/2023	5.98800 %	30,147,882.77	160,467.13	381,135.01	0.00	29,766,747.76	541,602.14	0.00
1E-F2	30711XSE5	06/23/2023	6.38800 %	30,147,882.77	171,186.38	381,135.01	0.00	29,766,747.76	552,321.39	0.00
1E-F3	30711XSF2	06/23/2023	6.78800 %	30,147,882.77	181,905.63	381,135.01	0.00	29,766,747.76	563,040.64	0.00
1E-F4	30711XSG0	06/23/2023	7.18800 %	30,147,882.77	192,624.87	381,135.01	0.00	29,766,747.76	573,759.88	0.00
1E-F5	30711XSH8	06/23/2023	7.78800 %	30,147,882.77	208,703.74	381,135.01	0.00	29,766,747.76	589,838.75	0.00
1X-1	30711XSJ4	06/23/2023	1.80000 %	0.00	17,262.07	0.00	0.00	0.00	17,262.07	0.00
1X-2	30711XSK1	06/23/2023	1.40000 %	0.00	13,426.05	0.00	0.00	0.00	13,426.05	0.00
1X-3	30711XSL9	06/23/2023	1.00000 %	0.00	9,590.04	0.00	0.00	0.00	9,590.04	0.00
1X-4	30711XSM7	06/23/2023	0.60000 %	0.00	5,754.02	0.00	0.00	0.00	5,754.02	0.00
1Y-1	30711XSN5	06/23/2023	1.80000 %	0.00	48,236.61	0.00	0.00	0.00	48,236.61	0.00
1Y-2	30711XSP0	06/23/2023	1.40000 %	0.00	37,517.37	0.00	0.00	0.00	37,517.37	0.00
1Y-3	30711XSQ8	06/23/2023	1.00000 %	0.00	26,798.12	0.00	0.00	0.00	26,798.12	0.00
1Y-4	30711XSR6	06/23/2023	0.60000 %	0.00	16,078.87	0.00	0.00	0.00	16,078.87	0.00
2A-H		05/31/2023	0.00000 %	2,585,367,942.50	0.00	20,431,944.43	0.00	2,564,948,196.09	20,431,944.43	0.00
2M-1	30711XSS4	06/23/2023	5.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	06/23/2023	7.93800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	06/23/2023	7.93800 %	10,307,889.51	72,732.47	686,435.34	0.00	9,621,454.17	759,167.81	0.00

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2M-BH		05/31/2023	0.00000 %	27,605,947.42	0.00	1,838,368.36	0.00	25,767,579.07	1,838,368.36	0.00
2M-2C	30711XSV7	06/23/2023	7.93800 %	34,575,936.42	243,967.81	0.00	0.00	34,575,936.42	243,967.81	0.00
2M-CH		05/31/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	06/23/2023	7.93800 %	44,883,825.93	316,700.28	686,435.34	0.00	44,197,390.59	1,003,135.62	0.00
2M-2H		05/31/2023	0.00000 %	120,205,066.00	0.00	1,838,368.36	0.00	118,366,697.65	1,838,368.36	0.00
2B-1	30711XSW5	06/23/2023	9.58800 %	19,316,000.00	164,623.83	0.00	0.00	19,316,000.00	164,623.83	0.00
2B-1H		05/31/2023	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		05/31/2023	0.00000 %	76,842,843.46	0.00	0.00	12,198.02	76,830,645.44	0.00	715,119.56
2A-I1	30711XSZ8	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	06/23/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	06/23/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	06/23/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	06/23/2023	1.80000 %	0.00	16,492.62	0.00	0.00	0.00	16,492.62	0.00
2B-I2	30711XTK0	06/23/2023	1.40000 %	0.00	12,827.60	0.00	0.00	0.00	12,827.60	0.00
2B-I3	30711XTM6	06/23/2023	1.00000 %	0.00	9,162.57	0.00	0.00	0.00	9,162.57	0.00
2B-I4	30711XTP9	06/23/2023	0.60000 %	0.00	5,497.54	0.00	0.00	0.00	5,497.54	0.00
2C-I1	30711XTR5	06/23/2023	1.80000 %	0.00	55,321.50	0.00	0.00	0.00	55,321.50	0.00
2C-I2	30711XTT1	06/23/2023	1.40000 %	0.00	43,027.83	0.00	0.00	0.00	43,027.83	0.00
2C-I3	30711XTV6	06/23/2023	1.00000 %	0.00	30,734.17	0.00	0.00	0.00	30,734.17	0.00
2C-I4	30711XTX2	06/23/2023	0.60000 %	0.00	18,440.50	0.00	0.00	0.00	18,440.50	0.00
2E-A1	30711XSY1	06/23/2023	6.13800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	06/23/2023	6.53800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	06/23/2023	6.93800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	06/23/2023	7.33800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	06/23/2023	6.13800 %	10,307,889.51	56,239.85	686,435.34	0.00	9,621,454.17	742,675.19	0.00
2E-B2	30711XTJ3	06/23/2023	6.53800 %	10,307,889.51	59,904.87	686,435.34	0.00	9,621,454.17	746,340.21	0.00
2E-B3	30711XTL8	06/23/2023	6.93800 %	10,307,889.51	63,569.90	686,435.34	0.00	9,621,454.17	750,005.24	0.00
2E-B4	30711XTN4	06/23/2023	7.33800 %	10,307,889.51	67,234.93	686,435.34	0.00	9,621,454.17	753,670.27	0.00
2E-C1	30711XTQ7	06/23/2023	6.13800 %	34,575,936.42	188,646.31	0.00	0.00	34,575,936.42	188,646.31	0.00
2E-C2	30711XTS3	06/23/2023	6.53800 %	34,575,936.42	200,939.98	0.00	0.00	34,575,936.42	200,939.98	0.00
2E-C3	30711XTU8	06/23/2023	6.93800 %	34,575,936.42	213,233.64	0.00	0.00	34,575,936.42	213,233.64	0.00

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2E-C4	30711XTW4	06/23/2023	7.33800 %	34,575,936.42	225,527.31	0.00	0.00	34,575,936.42	225,527.31	0.00
2E-D1	30711XTY0	06/23/2023	6.13800 %	10,307,889.51	56,239.85	686,435.34	0.00	9,621,454.17	742,675.19	0.00
2E-D2	30711XTZ7	06/23/2023	6.53800 %	10,307,889.51	59,904.87	686,435.34	0.00	9,621,454.17	746,340.21	0.00
2E-D3	30711XUA0	06/23/2023	6.93800 %	10,307,889.51	63,569.90	686,435.34	0.00	9,621,454.17	750,005.24	0.00
2E-D4	30711XUB8	06/23/2023	7.33800 %	10,307,889.51	67,234.93	686,435.34	0.00	9,621,454.17	753,670.27	0.00
2E-D5	30711XUC6	06/23/2023	7.93800 %	10,307,889.51	72,732.47	686,435.34	0.00	9,621,454.17	759,167.81	0.00
2E-F1	30711XUD4	06/23/2023	6.13800 %	44,883,825.93	244,886.15	686,435.34	0.00	44,197,390.59	931,321.49	0.00
2E-F2	30711XUE2	06/23/2023	6.53800 %	44,883,825.93	260,844.85	686,435.34	0.00	44,197,390.59	947,280.19	0.00
2E-F3	30711XUF9	06/23/2023	6.93800 %	44,883,825.93	276,803.54	686,435.34	0.00	44,197,390.59	963,238.88	0.00
2E-F4	30711XUG7	06/23/2023	7.33800 %	44,883,825.93	292,762.24	686,435.34	0.00	44,197,390.59	979,197.58	0.00
2E-F5	30711XUH5	06/23/2023	7.93800 %	44,883,825.93	316,700.28	686,435.34	0.00	44,197,390.59	1,003,135.62	0.00
2X-1	30711XUJ1	06/23/2023	1.80000 %	0.00	16,492.62	0.00	0.00	0.00	16,492.62	0.00
2X-2	30711XUK8	06/23/2023	1.40000 %	0.00	12,827.60	0.00	0.00	0.00	12,827.60	0.00
2X-3	30711XUL6	06/23/2023	1.00000 %	0.00	9,162.57	0.00	0.00	0.00	9,162.57	0.00
2X-4	30711XUM4	06/23/2023	0.60000 %	0.00	5,497.54	0.00	0.00	0.00	5,497.54	0.00
2Y-1	30711XUN2	06/23/2023	1.80000 %	0.00	71,814.12	0.00	0.00	0.00	71,814.12	0.00
2Y-2	30711XUP7	06/23/2023	1.40000 %	0.00	55,855.43	0.00	0.00	0.00	55,855.43	0.00
2Y-3	30711XUQ5	06/23/2023	1.00000 %	0.00	39,896.73	0.00	0.00	0.00	39,896.73	0.00
2Y-4	30711XUR3	06/23/2023	0.60000 %	0.00	23,938.04	0.00	0.00	0.00	23,938.04	0.00
Totals				8,006,018,992.87	7,327,792.93	66,913,675.28	15,467.27	7,939,105,317.59	74,241,468.21	2,071,842.65

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Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,683,641,635.09	7,766,999.65	14,823,598.11	0.00	0.00	22,590,597.75	3,661,054,306.59	0.23080144	22,590,597.75
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	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.53761098	381,135.01
1M-BH	79,574,517.00	44,346,769.28	538,633.67	1,028,001.72	0.00	0.00	1,566,635.39	42,780,133.88	0.53761098	1,566,635.39
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	30,147,882.77	131,040.16	250,094.85	0.00	0.00	381,135.01	29,766,747.76	0.51253699	381,135.01
1M-2H	238,723,551.00	123,921,286.28	538,633.67	1,028,001.72	0.00	0.00	1,566,635.39	122,354,650.88	0.51253699	1,566,635.39
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	81,091,218.16	0.00	0.00	0.00	3,269.25	3,269.25	81,087,948.91	0.98354384	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	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.53761098	381,135.01
1E-B2	19,359,089.00	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.53761098	381,135.01
1E-B3	19,359,089.00	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.53761098	381,135.01

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jun-2023
07-Jun-2023 12:40:21 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	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.53761098	381,135.01
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	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.26880549	381,135.01
1E-D2	38,718,178.00	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.26880549	381,135.01
1E-D3	38,718,178.00	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.26880549	381,135.01
1E-D4	38,718,178.00	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.26880549	381,135.01
1E-D5	38,718,178.00	10,788,793.77	131,040.16	250,094.85	0.00	0.00	381,135.01	10,407,658.76	0.26880549	381,135.01
1E-F1	38,718,178.00	30,147,882.77	131,040.16	250,094.85	0.00	0.00	381,135.01	29,766,747.76	0.76880549	381,135.01
1E-F2	38,718,178.00	30,147,882.77	131,040.16	250,094.85	0.00	0.00	381,135.01	29,766,747.76	0.76880549	381,135.01
1E-F3	38,718,178.00	30,147,882.77	131,040.16	250,094.85	0.00	0.00	381,135.01	29,766,747.76	0.76880549	381,135.01
1E-F4	38,718,178.00	30,147,882.77	131,040.16	250,094.85	0.00	0.00	381,135.01	29,766,747.76	0.76880549	381,135.01
1E-F5	38,718,178.00	30,147,882.77	131,040.16	250,094.85	0.00	0.00	381,135.01	29,766,747.76	0.76880549	381,135.01
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	2,585,367,942.50	5,052,876.22	15,379,068.21	0.00	0.00	20,431,944.43	2,564,948,196.09	0.17272362	20,431,944.43
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	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.27827024	686,435.34
2M-BH	92,599,118.58	27,605,947.42	454,633.57	1,383,734.79	0.00	0.00	1,838,368.36	25,767,579.07	0.27827024	1,838,368.36
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	44,883,825.93	169,757.35	516,677.99	0.00	0.00	686,435.34	44,197,390.59	0.42782998	686,435.34

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jun-2023
 07-Jun-2023 12:40:21 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	120,205,066.00	454,633.57	1,383,734.79	0.00	0.00	1,838,368.36	118,366,697.65	0.42782894	1,838,368.36
2B-1	19,316,000.00	19,316,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	58,229,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	76,842,843.46	0.00	0.00	0.00	12,198.02	12,198.02	76,830,645.44	0.99077810	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	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.27827024	686,435.34
2E-B2	34,575,936.42	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.27827024	686,435.34
2E-B3	34,575,936.42	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.27827024	686,435.34
2E-B4	34,575,936.42	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.27827024	686,435.34
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	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.13998908	686,435.34
2E-D2	68,730,033.58	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.13998908	686,435.34
2E-D3	68,730,033.58	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.13998908	686,435.34
2E-D4	68,730,033.58	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.13998908	686,435.34
2E-D5	68,730,033.58	10,307,889.51	169,757.35	516,677.99	0.00	0.00	686,435.34	9,621,454.17	0.13998908	686,435.34

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jun-2023
07-Jun-2023 12:40:21 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	44,883,825.93	169,757.35	516,677.99	0.00	0.00	686,435.34	44,197,390.59	0.63913512	686,435.34
2E-F2	69,151,872.83	44,883,825.93	169,757.35	516,677.99	0.00	0.00	686,435.34	44,197,390.59	0.63913512	686,435.34
2E-F3	69,151,872.83	44,883,825.93	169,757.35	516,677.99	0.00	0.00	686,435.34	44,197,390.59	0.63913512	686,435.34
2E-F4	69,151,872.83	44,883,825.93	169,757.35	516,677.99	0.00	0.00	686,435.34	44,197,390.59	0.63913512	686,435.34
2E-F5	69,151,872.83	44,883,825.93	169,757.35	516,677.99	0.00	0.00	686,435.34	44,197,390.59	0.63913512	686,435.34
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	8,006,018,992.87	19,619,170.51	47,294,504.78	0.00	15,467.27	66,929,142.55	7,939,105,317.59	0.23080816	66,913,675.28

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.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$54,352,000 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: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	232.22539522	0.48964985	0.93451434	0.00000000	0.00000000	1.42416419	230.80143714	0.23080144	1.42416419
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	557.29862960	6.76892182	12.91873032	0.00000000	0.00000000	19.68765214	537.61097746	0.53761098	19.68765214
1M-BH	79,574,517.00	557.29862966	6.76892164	12.91873025	0.00000000	0.00000000	19.68765189	537.61097765	0.53761098	19.68765189
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	519.09954320	2.25630727	4.30624344	0.00000000	0.00000000	6.56255071	512.53699249	0.51253699	6.56255071
1M-2H	238,723,551.00	519.09954322	2.25630721	4.30624342	0.00000000	0.00000000	6.56255063	512.53699255	0.51253699	6.56255063
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	983.58348930	0.00000000	0.00000000	0.00000000	0.03965387	0.03965387	983.54383543	0.98354384	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	557.29862960	6.76892182	12.91873032	0.00000000	0.00000000	19.68765214	537.61097746	0.53761098	19.68765214
1E-B2	19,359,089.00	557.29862960	6.76892182	12.91873032	0.00000000	0.00000000	19.68765214	537.61097746	0.53761098	19.68765214
1E-B3	19,359,089.00	557.29862960	6.76892182	12.91873032	0.00000000	0.00000000	19.68765214	537.61097746	0.53761098	19.68765214

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Distribution Date: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	557.29862960	6.76892182	12.91873032	0.00000000	0.00000000	19.68765214	537.61097746	0.53761098	19.68765214
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	278.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	268.80548873	0.26880549	9.84382607
1E-D2	38,718,178.00	278.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	268.80548873	0.26880549	9.84382607
1E-D3	38,718,178.00	278.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	268.80548873	0.26880549	9.84382607
1E-D4	38,718,178.00	278.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	268.80548873	0.26880549	9.84382607
1E-D5	38,718,178.00	278.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	268.80548873	0.26880549	9.84382607
1E-F1	38,718,178.00	778.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	768.80548873	0.76880549	9.84382607
1E-F2	38,718,178.00	778.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	768.80548873	0.76880549	9.84382607
1E-F3	38,718,178.00	778.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	768.80548873	0.76880549	9.84382607
1E-F4	38,718,178.00	778.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	768.80548873	0.76880549	9.84382607
1E-F5	38,718,178.00	778.64931480	3.38446091	6.45936516	0.00000000	0.00000000	9.84382607	768.80548873	0.76880549	9.84382607
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	174.09868684	0.34026070	1.03562651	0.00000000	0.00000000	1.37588721	172.72362104	0.17272362	1.37588721
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	298.12322029	4.90969638	14.94328263	0.00000000	0.00000000	19.85297901	278.27024128	0.27827024	19.85297901
2M-BH	92,599,118.58	298.12322021	4.90969652	14.94328252	0.00000000	0.00000000	19.85297904	278.27024128	0.27827024	19.85297904
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	434.47465747	1.64324821	5.00143399	0.00000000	0.00000000	6.64468220	427.82997527	0.42782998	6.64468220

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Distribution Date: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	434.47360861	1.64324429	5.00142188	0.00000000	0.00000000	6.64466617	427.82894248	0.42782894	6.64466617
2B-1	19,316,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,229,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	990.93539744	0.00000000	0.00000000	0.00000000	0.15730092	0.15730092	990.77809652	0.99077810	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	298.12322029	4.90969638	14.94328263	0.00000000	0.00000000	19.85297901	278.27024128	0.27827024	19.85297901
2E-B2	34,575,936.42	298.12322029	4.90969638	14.94328263	0.00000000	0.00000000	19.85297901	278.27024128	0.27827024	19.85297901
2E-B3	34,575,936.42	298.12322029	4.90969638	14.94328263	0.00000000	0.00000000	19.85297901	278.27024128	0.27827024	19.85297901
2E-B4	34,575,936.42	298.12322029	4.90969638	14.94328263	0.00000000	0.00000000	19.85297901	278.27024128	0.27827024	19.85297901
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	149.97649460	2.46991513	7.51749946	0.00000000	0.00000000	9.98741459	139.98908001	0.13998908	9.98741459
2E-D2	68,730,033.58	149.97649460	2.46991513	7.51749946	0.00000000	0.00000000	9.98741459	139.98908001	0.13998908	9.98741459
2E-D3	68,730,033.58	149.97649460	2.46991513	7.51749946	0.00000000	0.00000000	9.98741459	139.98908001	0.13998908	9.98741459
2E-D4	68,730,033.58	149.97649460	2.46991513	7.51749946	0.00000000	0.00000000	9.98741459	139.98908001	0.13998908	9.98741459
2E-D5	68,730,033.58	149.97649460	2.46991513	7.51749946	0.00000000	0.00000000	9.98741459	139.98908001	0.13998908	9.98741459

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Distribution Date: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	649.06161024	2.45484819	7.47164131	0.00000000	0.00000000	9.92648951	639.13512073	0.63913512	9.92648951
2E-F2	69,151,872.83	649.06161024	2.45484819	7.47164131	0.00000000	0.00000000	9.92648951	639.13512073	0.63913512	9.92648951
2E-F3	69,151,872.83	649.06161024	2.45484819	7.47164131	0.00000000	0.00000000	9.92648951	639.13512073	0.63913512	9.92648951
2E-F4	69,151,872.83	649.06161024	2.45484819	7.47164131	0.00000000	0.00000000	9.92648951	639.13512073	0.63913512	9.92648951
2E-F5	69,151,872.83	649.06161024	2.45484819	7.47164131	0.00000000	0.00000000	9.92648951	639.13512073	0.63913512	9.92648951
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 %	3,683,641,635.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,661,054,306.59
1M-1	N/A	N/A	5.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.78800 %	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	05/25/23 - 06/25/23	32	7.78800 %	10,788,793.77	74,687.22	0.00	0.00	0.00	0.00	74,687.22	0.00	10,407,658.76
1M-BH	N/A	N/A	0.00000 %	44,346,769.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	42,780,133.88
1M-2C	05/25/23 - 06/25/23	32	7.78800 %	19,359,089.00	134,016.52	0.00	0.00	0.00	0.00	134,016.52	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	05/25/23 - 06/25/23	32	7.78800 %	30,147,882.77	208,703.74	0.00	0.00	0.00	0.00	208,703.74	0.00	29,766,747.76
1M-2H	N/A	N/A	0.00000 %	123,921,286.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	122,354,650.88
1B-1	05/25/23 - 06/25/23	32	9.28800 %	78,322,000.00	646,626.43	0.00	0.00	0.00	0.00	646,626.43	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 %	81,091,218.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,087,948.91
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	05/25/23 - 06/25/23	32	1.80000 %	10,788,793.77	17,262.07	0.00	0.00	0.00	0.00	17,262.07	0.00	10,407,658.76
1B-I2	05/25/23 - 06/25/23	32	1.40000 %	10,788,793.77	13,426.05	0.00	0.00	0.00	0.00	13,426.05	0.00	10,407,658.76
1B-I3	05/25/23 - 06/25/23	32	1.00000 %	10,788,793.77	9,590.04	0.00	0.00	0.00	0.00	9,590.04	0.00	10,407,658.76
1B-I4	05/25/23 - 06/25/23	32	0.60000 %	10,788,793.77	5,754.02	0.00	0.00	0.00	0.00	5,754.02	0.00	10,407,658.76
1C-I1	05/25/23 - 06/25/23	32	1.80000 %	19,359,089.00	30,974.54	0.00	0.00	0.00	0.00	30,974.54	0.00	19,359,089.00
1C-I2	05/25/23 - 06/25/23	32	1.40000 %	19,359,089.00	24,091.31	0.00	0.00	0.00	0.00	24,091.31	0.00	19,359,089.00
1C-I3	05/25/23 - 06/25/23	32	1.00000 %	19,359,089.00	17,208.08	0.00	0.00	0.00	0.00	17,208.08	0.00	19,359,089.00
1C-I4	05/25/23 - 06/25/23	32	0.60000 %	19,359,089.00	10,324.85	0.00	0.00	0.00	0.00	10,324.85	0.00	19,359,089.00
1E-A1	N/A	N/A	5.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.18800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/23 - 06/25/23	32	5.98800 %	10,788,793.77	57,425.15	0.00	0.00	0.00	0.00	57,425.15	0.00	10,407,658.76
1E-B2	05/25/23 - 06/25/23	32	6.38800 %	10,788,793.77	61,261.17	0.00	0.00	0.00	0.00	61,261.17	0.00	10,407,658.76

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jun-2023
 07-Jun-2023 12:40:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/23 - 06/25/23	32	6.78800 %	10,788,793.77	65,097.18	0.00	0.00	0.00	0.00	65,097.18	0.00	10,407,658.76
1E-B4	05/25/23 - 06/25/23	32	7.18800 %	10,788,793.77	68,933.20	0.00	0.00	0.00	0.00	68,933.20	0.00	10,407,658.76
1E-C1	05/25/23 - 06/25/23	32	5.98800 %	19,359,089.00	103,041.98	0.00	0.00	0.00	0.00	103,041.98	0.00	19,359,089.00
1E-C2	05/25/23 - 06/25/23	32	6.38800 %	19,359,089.00	109,925.21	0.00	0.00	0.00	0.00	109,925.21	0.00	19,359,089.00
1E-C3	05/25/23 - 06/25/23	32	6.78800 %	19,359,089.00	116,808.44	0.00	0.00	0.00	0.00	116,808.44	0.00	19,359,089.00
1E-C4	05/25/23 - 06/25/23	32	7.18800 %	19,359,089.00	123,691.67	0.00	0.00	0.00	0.00	123,691.67	0.00	19,359,089.00
1E-D1	05/25/23 - 06/25/23	32	5.98800 %	10,788,793.77	57,425.15	0.00	0.00	0.00	0.00	57,425.15	0.00	10,407,658.76
1E-D2	05/25/23 - 06/25/23	32	6.38800 %	10,788,793.77	61,261.17	0.00	0.00	0.00	0.00	61,261.17	0.00	10,407,658.76
1E-D3	05/25/23 - 06/25/23	32	6.78800 %	10,788,793.77	65,097.18	0.00	0.00	0.00	0.00	65,097.18	0.00	10,407,658.76
1E-D4	05/25/23 - 06/25/23	32	7.18800 %	10,788,793.77	68,933.20	0.00	0.00	0.00	0.00	68,933.20	0.00	10,407,658.76
1E-D5	05/25/23 - 06/25/23	32	7.78800 %	10,788,793.77	74,687.22	0.00	0.00	0.00	0.00	74,687.22	0.00	10,407,658.76
1E-F1	05/25/23 - 06/25/23	32	5.98800 %	30,147,882.77	160,467.13	0.00	0.00	0.00	0.00	160,467.13	0.00	29,766,747.76
1E-F2	05/25/23 - 06/25/23	32	6.38800 %	30,147,882.77	171,186.38	0.00	0.00	0.00	0.00	171,186.38	0.00	29,766,747.76
1E-F3	05/25/23 - 06/25/23	32	6.78800 %	30,147,882.77	181,905.63	0.00	0.00	0.00	0.00	181,905.63	0.00	29,766,747.76
1E-F4	05/25/23 - 06/25/23	32	7.18800 %	30,147,882.77	192,624.87	0.00	0.00	0.00	0.00	192,624.87	0.00	29,766,747.76
1E-F5	05/25/23 - 06/25/23	32	7.78800 %	30,147,882.77	208,703.74	0.00	0.00	0.00	0.00	208,703.74	0.00	29,766,747.76
1X-1	05/25/23 - 06/25/23	32	1.80000 %	10,788,793.77	17,262.07	0.00	0.00	0.00	0.00	17,262.07	0.00	10,407,658.76
1X-2	05/25/23 - 06/25/23	32	1.40000 %	10,788,793.77	13,426.05	0.00	0.00	0.00	0.00	13,426.05	0.00	10,407,658.76
1X-3	05/25/23 - 06/25/23	32	1.00000 %	10,788,793.77	9,590.04	0.00	0.00	0.00	0.00	9,590.04	0.00	10,407,658.76
1X-4	05/25/23 - 06/25/23	32	0.60000 %	10,788,793.77	5,754.02	0.00	0.00	0.00	0.00	5,754.02	0.00	10,407,658.76
1Y-1	05/25/23 - 06/25/23	32	1.80000 %	30,147,882.77	48,236.61	0.00	0.00	0.00	0.00	48,236.61	0.00	29,766,747.76
1Y-2	05/25/23 - 06/25/23	32	1.40000 %	30,147,882.77	37,517.37	0.00	0.00	0.00	0.00	37,517.37	0.00	29,766,747.76
1Y-3	05/25/23 - 06/25/23	32	1.00000 %	30,147,882.77	26,798.12	0.00	0.00	0.00	0.00	26,798.12	0.00	29,766,747.76
1Y-4	05/25/23 - 06/25/23	32	0.60000 %	30,147,882.77	16,078.87	0.00	0.00	0.00	0.00	16,078.87	0.00	29,766,747.76
2A-H	N/A	N/A	0.00000 %	2,585,367,942.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,564,948,196.09
2M-1	N/A	N/A	5.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.93800 %	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	05/25/23 - 06/25/23	32	7.93800 %	10,307,889.51	72,732.47	0.00	0.00	0.00	0.00	72,732.47	0.00	9,621,454.17
2M-BH	N/A	N/A	0.00000 %	27,605,947.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,767,579.07
2M-2C	05/25/23 - 06/25/23	32	7.93800 %	34,575,936.42	243,967.81	0.00	0.00	0.00	0.00	243,967.81	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jun-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	05/25/23 - 06/25/23	32	7.93800 %	44,883,825.93	316,700.28	0.00	0.00	0.00	0.00	316,700.28	0.00	44,197,390.59
2M-2H	N/A	N/A	0.00000 %	120,205,066.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	118,366,697.65
2B-1	05/25/23 - 06/25/23	32	9.58800 %	19,316,000.00	164,623.83	0.00	0.00	0.00	0.00	164,623.83	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	76,842,843.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,830,645.44
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	05/25/23 - 06/25/23	32	1.80000 %	10,307,889.51	16,492.62	0.00	0.00	0.00	0.00	16,492.62	0.00	9,621,454.17
2B-I2	05/25/23 - 06/25/23	32	1.40000 %	10,307,889.51	12,827.60	0.00	0.00	0.00	0.00	12,827.60	0.00	9,621,454.17
2B-I3	05/25/23 - 06/25/23	32	1.00000 %	10,307,889.51	9,162.57	0.00	0.00	0.00	0.00	9,162.57	0.00	9,621,454.17
2B-I4	05/25/23 - 06/25/23	32	0.60000 %	10,307,889.51	5,497.54	0.00	0.00	0.00	0.00	5,497.54	0.00	9,621,454.17
2C-I1	05/25/23 - 06/25/23	32	1.80000 %	34,575,936.42	55,321.50	0.00	0.00	0.00	0.00	55,321.50	0.00	34,575,936.42
2C-I2	05/25/23 - 06/25/23	32	1.40000 %	34,575,936.42	43,027.83	0.00	0.00	0.00	0.00	43,027.83	0.00	34,575,936.42
2C-I3	05/25/23 - 06/25/23	32	1.00000 %	34,575,936.42	30,734.17	0.00	0.00	0.00	0.00	30,734.17	0.00	34,575,936.42
2C-I4	05/25/23 - 06/25/23	32	0.60000 %	34,575,936.42	18,440.50	0.00	0.00	0.00	0.00	18,440.50	0.00	34,575,936.42
2E-A1	N/A	N/A	6.13800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.53800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.93800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.33800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/23 - 06/25/23	32	6.13800 %	10,307,889.51	56,239.85	0.00	0.00	0.00	0.00	56,239.85	0.00	9,621,454.17
2E-B2	05/25/23 - 06/25/23	32	6.53800 %	10,307,889.51	59,904.87	0.00	0.00	0.00	0.00	59,904.87	0.00	9,621,454.17
2E-B3	05/25/23 - 06/25/23	32	6.93800 %	10,307,889.51	63,569.90	0.00	0.00	0.00	0.00	63,569.90	0.00	9,621,454.17
2E-B4	05/25/23 - 06/25/23	32	7.33800 %	10,307,889.51	67,234.93	0.00	0.00	0.00	0.00	67,234.93	0.00	9,621,454.17
2E-C1	05/25/23 - 06/25/23	32	6.13800 %	34,575,936.42	188,646.31	0.00	0.00	0.00	0.00	188,646.31	0.00	34,575,936.42
2E-C2	05/25/23 - 06/25/23	32	6.53800 %	34,575,936.42	200,939.98	0.00	0.00	0.00	0.00	200,939.98	0.00	34,575,936.42
2E-C3	05/25/23 - 06/25/23	32	6.93800 %	34,575,936.42	213,233.64	0.00	0.00	0.00	0.00	213,233.64	0.00	34,575,936.42
2E-C4	05/25/23 - 06/25/23	32	7.33800 %	34,575,936.42	225,527.31	0.00	0.00	0.00	0.00	225,527.31	0.00	34,575,936.42
2E-D1	05/25/23 - 06/25/23	32	6.13800 %	10,307,889.51	56,239.85	0.00	0.00	0.00	0.00	56,239.85	0.00	9,621,454.17
2E-D2	05/25/23 - 06/25/23	32	6.53800 %	10,307,889.51	59,904.87	0.00	0.00	0.00	0.00	59,904.87	0.00	9,621,454.17

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jun-2023
 07-Jun-2023 12:40:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	05/25/23 - 06/25/23	32	6.93800 %	10,307,889.51	63,569.90	0.00	0.00	0.00	0.00	63,569.90	0.00	9,621,454.17
2E-D4	05/25/23 - 06/25/23	32	7.33800 %	10,307,889.51	67,234.93	0.00	0.00	0.00	0.00	67,234.93	0.00	9,621,454.17
2E-D5	05/25/23 - 06/25/23	32	7.93800 %	10,307,889.51	72,732.47	0.00	0.00	0.00	0.00	72,732.47	0.00	9,621,454.17
2E-F1	05/25/23 - 06/25/23	32	6.13800 %	44,883,825.93	244,886.15	0.00	0.00	0.00	0.00	244,886.15	0.00	44,197,390.59
2E-F2	05/25/23 - 06/25/23	32	6.53800 %	44,883,825.93	260,844.85	0.00	0.00	0.00	0.00	260,844.85	0.00	44,197,390.59
2E-F3	05/25/23 - 06/25/23	32	6.93800 %	44,883,825.93	276,803.54	0.00	0.00	0.00	0.00	276,803.54	0.00	44,197,390.59
2E-F4	05/25/23 - 06/25/23	32	7.33800 %	44,883,825.93	292,762.24	0.00	0.00	0.00	0.00	292,762.24	0.00	44,197,390.59
2E-F5	05/25/23 - 06/25/23	32	7.93800 %	44,883,825.93	316,700.28	0.00	0.00	0.00	0.00	316,700.28	0.00	44,197,390.59
2X-1	05/25/23 - 06/25/23	32	1.80000 %	10,307,889.51	16,492.62	0.00	0.00	0.00	0.00	16,492.62	0.00	9,621,454.17
2X-2	05/25/23 - 06/25/23	32	1.40000 %	10,307,889.51	12,827.60	0.00	0.00	0.00	0.00	12,827.60	0.00	9,621,454.17
2X-3	05/25/23 - 06/25/23	32	1.00000 %	10,307,889.51	9,162.57	0.00	0.00	0.00	0.00	9,162.57	0.00	9,621,454.17
2X-4	05/25/23 - 06/25/23	32	0.60000 %	10,307,889.51	5,497.54	0.00	0.00	0.00	0.00	5,497.54	0.00	9,621,454.17
2Y-1	05/25/23 - 06/25/23	32	1.80000 %	44,883,825.92	71,814.12	0.00	0.00	0.00	0.00	71,814.12	0.00	44,197,390.58
2Y-2	05/25/23 - 06/25/23	32	1.40000 %	44,883,825.92	55,855.43	0.00	0.00	0.00	0.00	55,855.43	0.00	44,197,390.58
2Y-3	05/25/23 - 06/25/23	32	1.00000 %	44,883,825.92	39,896.73	0.00	0.00	0.00	0.00	39,896.73	0.00	44,197,390.58
2Y-4	05/25/23 - 06/25/23	32	0.60000 %	44,883,825.92	23,938.04	0.00	0.00	0.00	0.00	23,938.04	0.00	44,197,390.58
Totals					7,327,792.93	0.00	0.00	0.00	0.00	7,327,792.93	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: 26-Jun-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	232.22539522	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	230.80143714
1M-1	156,644,000.00	5.88800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	7.78800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	7.78800 %	557.29862960	3.85799249	0.00000000	0.00000000	0.00000000	0.00000000	3.85799249	0.00000000	537.61097746
1M-BH	79,574,517.00	0.00000 %	557.29862966	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	537.61097765
1M-2C	19,359,089.00	7.78800 %	1000.00000000	6.92266666	0.00000000	0.00000000	0.00000000	0.00000000	6.92266666	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	7.78800 %	519.09954320	3.59355305	0.00000000	0.00000000	0.00000000	0.00000000	3.59355305	0.00000000	512.53699249
1M-2H	238,723,551.00	0.00000 %	519.09954322	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	512.53699255
1B-1	78,322,000.00	9.28800 %	1000.00000000	8.25599997	0.00000000	0.00000000	0.00000000	0.00000000	8.25599997	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 %	983.58348930	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.54383543
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 %	557.29862960	0.89167781	0.00000000	0.00000000	0.00000000	0.00000000	0.89167781	0.00000000	537.61097746
1B-I2	0.00	1.40000 %	557.29862960	0.69352695	0.00000000	0.00000000	0.00000000	0.00000000	0.69352695	0.00000000	537.61097746
1B-I3	0.00	1.00000 %	557.29862960	0.49537662	0.00000000	0.00000000	0.00000000	0.00000000	0.49537662	0.00000000	537.61097746
1B-I4	0.00	0.60000 %	557.29862960	0.29722576	0.00000000	0.00000000	0.00000000	0.00000000	0.29722576	0.00000000	537.61097746
1C-I1	0.00	1.80000 %	1000.00000000	1.59999988	0.00000000	0.00000000	0.00000000	0.00000000	1.59999988	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444441	0.00000000	0.00000000	0.00000000	0.00000000	1.24444441	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888893	0.00000000	0.00000000	0.00000000	0.00000000	0.88888893	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333346	0.00000000	0.00000000	0.00000000	0.00000000	0.53333346	0.00000000	1000.00000000
1E-A1	19,359,089.00	5.98800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.38800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	6.78800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jun-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	7.18800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	5.98800 %	557.29862960	2.96631469	0.00000000	0.00000000	0.00000000	0.00000000	2.96631469	0.00000000	537.61097746
1E-B2	19,359,089.00	6.38800 %	557.29862960	3.16446554	0.00000000	0.00000000	0.00000000	0.00000000	3.16446554	0.00000000	537.61097746
1E-B3	19,359,089.00	6.78800 %	557.29862960	3.36261588	0.00000000	0.00000000	0.00000000	0.00000000	3.36261588	0.00000000	537.61097746
1E-B4	19,359,089.00	7.18800 %	557.29862960	3.56076673	0.00000000	0.00000000	0.00000000	0.00000000	3.56076673	0.00000000	537.61097746
1E-C1	19,359,089.00	5.98800 %	1000.00000000	5.32266678	0.00000000	0.00000000	0.00000000	0.00000000	5.32266678	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.38800 %	1000.00000000	5.67822226	0.00000000	0.00000000	0.00000000	0.00000000	5.67822226	0.00000000	1000.00000000
1E-C3	19,359,089.00	6.78800 %	1000.00000000	6.03377773	0.00000000	0.00000000	0.00000000	0.00000000	6.03377773	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.18800 %	1000.00000000	6.38933320	0.00000000	0.00000000	0.00000000	0.00000000	6.38933320	0.00000000	1000.00000000
1E-D1	38,718,178.00	5.98800 %	278.64931480	1.48315734	0.00000000	0.00000000	0.00000000	0.00000000	1.48315734	0.00000000	268.80548873
1E-D2	38,718,178.00	6.38800 %	278.64931480	1.58223277	0.00000000	0.00000000	0.00000000	0.00000000	1.58223277	0.00000000	268.80548873
1E-D3	38,718,178.00	6.78800 %	278.64931480	1.68130794	0.00000000	0.00000000	0.00000000	0.00000000	1.68130794	0.00000000	268.80548873
1E-D4	38,718,178.00	7.18800 %	278.64931480	1.78038336	0.00000000	0.00000000	0.00000000	0.00000000	1.78038336	0.00000000	268.80548873
1E-D5	38,718,178.00	7.78800 %	278.64931480	1.92899625	0.00000000	0.00000000	0.00000000	0.00000000	1.92899625	0.00000000	268.80548873
1E-F1	38,718,178.00	5.98800 %	778.64931480	4.14449074	0.00000000	0.00000000	0.00000000	0.00000000	4.14449074	0.00000000	768.80548873
1E-F2	38,718,178.00	6.38800 %	778.64931480	4.42134390	0.00000000	0.00000000	0.00000000	0.00000000	4.42134390	0.00000000	768.80548873
1E-F3	38,718,178.00	6.78800 %	778.64931480	4.69819706	0.00000000	0.00000000	0.00000000	0.00000000	4.69819706	0.00000000	768.80548873
1E-F4	38,718,178.00	7.18800 %	778.64931480	4.97504996	0.00000000	0.00000000	0.00000000	0.00000000	4.97504996	0.00000000	768.80548873
1E-F5	38,718,178.00	7.78800 %	778.64931480	5.39032958	0.00000000	0.00000000	0.00000000	0.00000000	5.39032958	0.00000000	768.80548873
1X-1	0.00	1.80000 %	278.64931480	0.44583890	0.00000000	0.00000000	0.00000000	0.00000000	0.44583890	0.00000000	268.80548873
1X-2	0.00	1.40000 %	278.64931480	0.34676348	0.00000000	0.00000000	0.00000000	0.00000000	0.34676348	0.00000000	268.80548873
1X-3	0.00	1.00000 %	278.64931480	0.24768831	0.00000000	0.00000000	0.00000000	0.00000000	0.24768831	0.00000000	268.80548873
1X-4	0.00	0.60000 %	278.64931480	0.14861288	0.00000000	0.00000000	0.00000000	0.00000000	0.14861288	0.00000000	268.80548873
1Y-1	0.00	1.80000 %	778.64931480	1.24583884	0.00000000	0.00000000	0.00000000	0.00000000	1.24583884	0.00000000	768.80548873
1Y-2	0.00	1.40000 %	778.64931480	0.96898594	0.00000000	0.00000000	0.00000000	0.00000000	0.96898594	0.00000000	768.80548873
1Y-3	0.00	1.00000 %	778.64931480	0.69213278	0.00000000	0.00000000	0.00000000	0.00000000	0.69213278	0.00000000	768.80548873
1Y-4	0.00	0.60000 %	778.64931480	0.41527961	0.00000000	0.00000000	0.00000000	0.00000000	0.41527961	0.00000000	768.80548873
2A-H	14,850,014,032.00	0.00000 %	174.09868684	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	172.72362104
2M-1	117,869,000.00	5.88800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 26-Jun-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	7.9380 %	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	7.9380 %	298.12322029	2.10355749	0.00000000	0.00000000	0.00000000	0.00000000	2.10355749	0.00000000	278.27024128
2M-BH	92,599,118.58	0.0000 %	298.12322021	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	278.27024128
2M-2C	34,575,936.42	7.9380 %	1000.00000000	7.05600008	0.00000000	0.00000000	0.00000000	0.00000000	7.05600008	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	7.9380 %	434.47465747	3.06565322	0.00000000	0.00000000	0.00000000	0.00000000	3.06565322	0.00000000	427.82997527
2M-2H	276,668,280.00	0.0000 %	434.47360861	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	427.82894248
2B-1	19,316,000.00	9.5880 %	1000.00000000	8.52266670	0.00000000	0.00000000	0.00000000	0.00000000	8.52266670	0.00000000	1000.00000000
2B-1H	58,229,765.00	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 %	990.93539744	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.77809652
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 %	298.12322029	0.47699706	0.00000000	0.00000000	0.00000000	0.00000000	0.47699706	0.00000000	278.27024128
2B-I2	0.00	1.4000 %	298.12322029	0.37099791	0.00000000	0.00000000	0.00000000	0.00000000	0.37099791	0.00000000	278.27024128
2B-I3	0.00	1.0000 %	298.12322029	0.26499846	0.00000000	0.00000000	0.00000000	0.00000000	0.26499846	0.00000000	278.27024128
2B-I4	0.00	0.6000 %	298.12322029	0.15899902	0.00000000	0.00000000	0.00000000	0.00000000	0.15899902	0.00000000	278.27024128
2C-I1	0.00	1.8000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.24444439	0.00000000	0.00000000	0.00000000	0.00000000	1.24444439	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.88888901	0.00000000	0.00000000	0.00000000	0.00000000	0.88888901	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.1380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.5380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	6.9380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.3380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.1380 %	298.12322029	1.62656043	0.00000000	0.00000000	0.00000000	0.00000000	1.62656043	0.00000000	278.27024128

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Jun-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	6.53800 %	298.12322029	1.73255958	0.00000000	0.00000000	0.00000000	0.00000000	1.73255958	0.00000000	278.27024128
2E-B3	34,575,936.42	6.93800 %	298.12322029	1.83855903	0.00000000	0.00000000	0.00000000	0.00000000	1.83855903	0.00000000	278.27024128
2E-B4	34,575,936.42	7.33800 %	298.12322029	1.94455847	0.00000000	0.00000000	0.00000000	0.00000000	1.94455847	0.00000000	278.27024128
2E-C1	34,575,936.42	6.13800 %	1000.00000000	5.45600003	0.00000000	0.00000000	0.00000000	0.00000000	5.45600003	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.53800 %	1000.00000000	5.81155569	0.00000000	0.00000000	0.00000000	0.00000000	5.81155569	0.00000000	1000.00000000
2E-C3	34,575,936.42	6.93800 %	1000.00000000	6.16711106	0.00000000	0.00000000	0.00000000	0.00000000	6.16711106	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.33800 %	1000.00000000	6.52266673	0.00000000	0.00000000	0.00000000	0.00000000	6.52266673	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.13800 %	149.97649460	0.81827182	0.00000000	0.00000000	0.00000000	0.00000000	0.81827182	0.00000000	139.98908001
2E-D2	68,730,033.58	6.53800 %	149.97649460	0.87159669	0.00000000	0.00000000	0.00000000	0.00000000	0.87159669	0.00000000	139.98908001
2E-D3	68,730,033.58	6.93800 %	149.97649460	0.92492171	0.00000000	0.00000000	0.00000000	0.00000000	0.92492171	0.00000000	139.98908001
2E-D4	68,730,033.58	7.33800 %	149.97649460	0.97824672	0.00000000	0.00000000	0.00000000	0.00000000	0.97824672	0.00000000	139.98908001
2E-D5	68,730,033.58	7.93800 %	149.97649460	1.05823417	0.00000000	0.00000000	0.00000000	0.00000000	1.05823417	0.00000000	139.98908001
2E-F1	69,151,872.83	6.13800 %	649.06161024	3.54128008	0.00000000	0.00000000	0.00000000	0.00000000	3.54128008	0.00000000	639.13512073
2E-F2	69,151,872.83	6.53800 %	649.06161024	3.77205764	0.00000000	0.00000000	0.00000000	0.00000000	3.77205764	0.00000000	639.13512073
2E-F3	69,151,872.83	6.93800 %	649.06161024	4.00283505	0.00000000	0.00000000	0.00000000	0.00000000	4.00283505	0.00000000	639.13512073
2E-F4	69,151,872.83	7.33800 %	649.06161024	4.23361260	0.00000000	0.00000000	0.00000000	0.00000000	4.23361260	0.00000000	639.13512073
2E-F5	69,151,872.83	7.93800 %	649.06161024	4.57977878	0.00000000	0.00000000	0.00000000	0.00000000	4.57977878	0.00000000	639.13512073
2X-1	0.00	1.80000 %	149.97649460	0.23996234	0.00000000	0.00000000	0.00000000	0.00000000	0.23996234	0.00000000	139.98908001
2X-2	0.00	1.40000 %	149.97649460	0.18663748	0.00000000	0.00000000	0.00000000	0.00000000	0.18663748	0.00000000	139.98908001
2X-3	0.00	1.00000 %	149.97649460	0.13331246	0.00000000	0.00000000	0.00000000	0.00000000	0.13331246	0.00000000	139.98908001
2X-4	0.00	0.60000 %	149.97649460	0.07998745	0.00000000	0.00000000	0.00000000	0.00000000	0.07998745	0.00000000	139.98908001
2Y-1	0.00	1.80000 %	649.06161009	1.03849855	0.00000000	0.00000000	0.00000000	0.00000000	1.03849855	0.00000000	639.13512059
2Y-2	0.00	1.40000 %	649.06161009	0.80772115	0.00000000	0.00000000	0.00000000	0.00000000	0.80772115	0.00000000	639.13512059
2Y-3	0.00	1.00000 %	649.06161009	0.57694359	0.00000000	0.00000000	0.00000000	0.00000000	0.57694359	0.00000000	639.13512059
2Y-4	0.00	0.60000 %	649.06161009	0.34616618	0.00000000	0.00000000	0.00000000	0.00000000	0.34616618	0.00000000	639.13512059

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

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

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Series 2017-C06



Distribution Date: 26-Jun-2023
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,438,858.56
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(15,467.27)
Total Deposits	2,423,391.29
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,404,224.63
Total Withdrawals (Pool Distribution Amount)	2,423,391.29
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	5.138000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	24,538,368.15
Total Principal Reduction Cumulative	12,512,226,078.52
Scheduled Principal Current	8,436,673.47
Scheduled Principal Cumulative	1,194,981,025.83
Unscheduled Principal Current	16,098,425.43
Unscheduled Principal Cumulative	11,315,888,327.93
Senior Reduction Amount	22,587,328.50
Subordinate Reduction Amount	1,947,770.40
Calculated Tranche Write-Down Amount	3,269.25
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,327.30
Recovery Principal on Previously Liquidated Loan Current	3,269.25
Recovery Principal on Previously Liquidated Loan Cumulative	77,077.66
Group 2	
Total Principal Reduction Current	22,956,748.13
Total Principal Reduction Cumulative	12,627,264,341.51
Scheduled Principal Current	5,677,267.14
Scheduled Principal Cumulative	997,651,588.05
Unscheduled Principal Current	17,267,282.97
Unscheduled Principal Cumulative	11,628,900,204.13
Senior Reduction Amount	20,419,746.41
Subordinate Reduction Amount	2,524,803.70
Calculated Tranche Write-Down Amount	12,198.02
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,785.59
Recovery Principal on Previously Liquidated Loan Current	12,198.02
Recovery Principal on Previously Liquidated Loan Cumulative	61,811.87

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	22035
Period Reference Pool Removal Loan Count	108
Period Ending Loan Count	21927
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,976,708,326.14
Period PIF Loan Count Current	108
PIF Loan Count Cumulative	47288
Period PIF Loan UPB Current	13,995,368.96
PIF Loan UPB Cumulative	10,919,897,678.95
Period Partial Prepayment Amount	2,170,646.06
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	101
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,345,384.23
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	7,559,224.36
Total Active Modified Loan Count	441
Total Active Modified Loan UPB	111,590,521.59
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	17011
Period Reference Pool Removal Loan Count	103
Period Ending Loan Count	16908
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,881,888,694.77
Period PIF Loan Count Current	103
PIF Loan Count Cumulative	49380
Period PIF Loan UPB Current	16,152,885.53
PIF Loan UPB Cumulative	11,375,211,384.48
Period Partial Prepayment Amount	1,184,610.63
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
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	15,580,351.12
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	21,046,422.72
Total Active Modified Loan Count	609
Total Active Modified Loan UPB	143,152,249.33
Structural Reporting	
Group 1	
Senior Percentage	92.062347%
Subordinate Percentage	7.937653%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.001911%
Subordinate Percentage	10.998089%
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 %	7.940000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.940000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	6.560000 %	6.600000 %
1M-2C	0.00	0.00	1.000000 %	4.090000 %	4.110000 %
1M-2	0.00	0.00	1.000000 %	4.090000 %	4.110000 %
1M-2H	0.00	0.00	1.000000 %	4.090000 %	4.110000 %
1B-1	0.00	0.00	0.500000 %	2.030000 %	2.040000 %
1B-1H	0.00	0.00	0.500000 %	2.030000 %	2.040000 %
1B-2H	3,269.25	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	9.690000 %	9.770000 %
2M-2C	0.00	0.00	1.000000 %	5.310000 %	5.360000 %
2M-2	0.00	0.00	1.000000 %	5.310000 %	5.360000 %
2M-2H	0.00	0.00	1.000000 %	5.310000 %	5.360000 %
2B-1	0.00	0.00	0.500000 %	2.650000 %	2.670000 %
2B-1H	0.00	0.00	0.500000 %	2.650000 %	2.670000 %
2B-2H	12,198.02	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	642	119,550,613.34	1.653148 %	1.743077 %
60 Days	136	26,572,514.01	0.350200 %	0.387434 %
90 Days	65	13,178,126.51	0.167375 %	0.192140 %
120 Days	42	7,841,899.03	0.108150 %	0.114337 %
150 Days	42	9,808,191.30	0.108150 %	0.143006 %
180+ Days	262	54,550,195.76	0.674649 %	0.795355 %
Totals	1189	231,501,539.95	3.061671 %	3.375348 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	260	49,416,271.17	1.185753 %	1.242643 %
60 Days	62	11,901,367.26	0.282756 %	0.299277 %
90 Days	26	5,339,523.88	0.118575 %	0.134270 %
120 Days	17	3,245,631.93	0.077530 %	0.081616 %
150 Days	13	3,313,253.63	0.059288 %	0.083316 %
180+ Days	109	23,422,383.08	0.497104 %	0.588989 %
Totals	487	96,638,430.95	2.221006 %	2.430111 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	382	70,134,342.17	2.259286 %	2.433624 %
60 Days	74	14,671,146.75	0.437663 %	0.509081 %
90 Days	39	7,838,602.63	0.230660 %	0.271995 %
120 Days	25	4,596,267.10	0.147859 %	0.159488 %
150 Days	29	6,494,937.67	0.171516 %	0.225371 %
180+ Days	153	31,127,812.68	0.904897 %	1.080118 %
Totals	702	134,863,109.00	4.151881 %	4.679678 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	171	50,425,945.29	52,327.30	0.103771
Group 2	325	82,023,123.64	80,785.59	0.098491

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	271,074.78	169.42	0.062499
Group 1	0043741717	641,539.22	735.10	0.114584
Group 1	0043741803	176,673.69	192.13	0.108749
Group 1	0043741811	399,044.79	207.84	0.052084
Group 1	0043741842	241,155.44	200.96	0.083332
Group 1	0043741847	277,572.60	301.86	0.108750
Group 1	0043741912	217,348.10	158.48	0.072915
Group 1	0043742802	198,992.75	331.65	0.166664
Group 1	0043743198	372,831.46	310.69	0.083333
Group 1	0043743312	535,682.46	558.00	0.104166
Group 1	0043744171	531,161.88	497.96	0.093749
Group 1	0043744667	111,707.04	104.73	0.093754
Group 1	0043744717	317,195.22	231.29	0.072917
Group 1	0043744990	273,683.02	285.09	0.104168
Group 1	0043745711	232,327.73	141.33	0.060832
Group 1	0043746280	196,889.84	225.60	0.114582
Group 1	0043747325	391,259.48	244.54	0.062501
Group 1	0043747774	191,063.63	8.11	0.004245
Group 1	0043748067	108,789.09	90.66	0.083336
Group 1	0043748080	397,697.41	432.50	0.108751
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	383,900.95	199.95	0.052084
Group 1	0043748648	347,225.56	253.19	0.072918
Group 1	0043749157	218,362.16	227.46	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749513	140,589.13	205.03	0.145836
Group 1	0043749583	404,817.21	168.67	0.041666
Group 1	0043750649	232,779.99	193.98	0.083332
Group 1	0043750831	361,966.99	377.05	0.104167
Group 1	0043751815	283,056.59	147.43	0.052085
Group 1	0043751956	335,753.91	174.87	0.052083
Group 1	0043752088	380,098.60	277.16	0.072918
Group 1	0043752245	376,845.57	196.27	0.052082
Group 1	0043752294	384,667.29	280.49	0.072918
Group 1	0043752537	601,513.61	250.63	0.041667
Group 1	0043753875	166,633.40	121.50	0.072915
Group 1	0043754729	152,648.51	79.50	0.052080
Group 1	0043755940	291,070.33	358.64	0.123214
Group 1	0043756688	189,975.65	296.84	0.156252
Group 1	0043756930	477,893.86	149.34	0.031250
Group 1	0043757682	638,261.17	398.91	0.062499
Group 1	0043758962	417,116.57	217.25	0.052084
Group 1	0043759310	467,995.94	633.74	0.135416
Group 1	0043760194	421,806.02	395.44	0.093749
Group 1	0043760203	273,120.15	284.50	0.104167
Group 1	0043760860	733,625.77	687.77	0.093749
Group 1	0043762103	288,811.99	120.34	0.041667
Group 1	0043762648	199,678.46	249.60	0.125001
Group 1	0043763507	389,382.17	405.61	0.104168
Group 1	0043763774	514,027.04	696.08	0.135417
Group 1	0043763800	335,653.33	559.42	0.166666
Group 1	0043763807	324,574.86	101.43	0.031250
Group 1	0043763835	314,419.03	423.16	0.134585
Group 1	0043763845	111,001.77	69.38	0.062504
Group 1	0043763905	480,000.27	500.00	0.104167
Group 1	0043764021	542,759.76	678.45	0.125000
Group 1	0043764055	185,728.27	135.43	0.072918
Group 1	0043764158	250,998.64	313.75	0.125001
Group 1	0043764167	181,219.28	60.26	0.033253

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764254	321,471.20	267.89	0.083333
Group 1	0043764855	376,543.56	588.35	0.156250
Group 1	0043764972	80,691.52	100.86	0.124995
Group 1	0043765137	109,410.73	125.37	0.114587
Group 1	0043765220	107,966.56	146.20	0.135412
Group 1	0043765354	136,703.92	170.88	0.125000
Group 1	0043765419	301,282.49	62.77	0.020834
Group 1	0043765488	214,281.52	245.53	0.114583
Group 1	0043765536	264,689.62	82.72	0.031252
Group 1	0043766893	464,291.25	251.92	0.054259
Group 1	0043766912	263,385.12	219.49	0.083334
Group 1	0043767061	223,374.22	209.41	0.093749
Group 1	0043767420	286,263.38	89.46	0.031251
Group 1	0043769931	272,304.44	253.02	0.092918
Group 1	0043770001	283,632.63	325.00	0.114585
Group 1	0043770011	257,105.68	294.60	0.114583
Group 1	0043770312	136,471.43	113.73	0.083336
Group 1	0043770597	125,502.06	91.51	0.072915
Group 1	0043770662	289,486.84	150.77	0.052082
Group 1	0043770741	486,186.31	557.09	0.114584
Group 1	0043770892	321,755.52	234.61	0.072916
Group 1	0043771610	301,799.47	110.91	0.036750
Group 1	0043771773	205,792.35	184.36	0.089585
Group 1	0043772916	167,641.12	192.09	0.114584
Group 1	0043773020	108,965.21	166.11	0.152443
Group 1	0043773441	292,768.89	396.46	0.135417
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043775080	209,409.37	148.80	0.071057
Group 1	0043775090	516,674.07	645.84	0.124999
Group 1	0043775184	79,663.65	107.88	0.135419
Group 1	0043775529	297,320.04	247.77	0.083334
Group 1	0043775583	298,887.49	404.74	0.135416
Group 1	0043775625	353,237.59	515.14	0.145834
Group 1	0043775696	230,369.49	311.96	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043776252	371,730.16	425.94	0.114583
Group 1	0043776577	378,406.35	709.51	0.187499
Group 1	0043777757	284,462.63	207.42	0.072916
Group 1	0043778043	443,943.28	416.20	0.093751
Group 1	0043778473	164,388.50	188.36	0.114582
Group 1	0043778634	217,557.42	158.64	0.072919
Group 1	0043779563	349,298.48	181.93	0.052084
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	269,678.22	337.10	0.125001
Group 1	0043780466	132,048.47	151.31	0.114587
Group 1	0043780755	421,902.91	483.43	0.114583
Group 1	0043780956	155,280.64	258.80	0.166666
Group 1	0043780965	211,214.79	372.27	0.176252
Group 1	0043780989	86,631.13	71.47	0.082499
Group 1	0043781089	98,609.92	20.54	0.020830
Group 1	0043781355	160,449.86	237.33	0.147915
Group 1	0043781481	385,335.38	280.97	0.072916
Group 1	0043781760	560,695.65	759.28	0.135417
Group 1	0043781939	204,124.19	123.33	0.060419
Group 1	0043782461	291,909.84	514.49	0.176250
Group 1	0043782557	331,969.52	276.64	0.083333
Group 1	0043782594	141,946.01	103.50	0.072915
Group 1	0043782631	429,082.48	402.26	0.093749
Group 1	0043782785	371,881.24	619.80	0.166666
Group 1	0043783003	484,754.68	1,057.71	0.218195
Group 1	0043783174	660,906.25	1,194.36	0.180715
Group 1	0043783379	158,394.75	197.99	0.124998
Group 1	0043784458	194,050.60	129.36	0.066663
Group 1	0043784924	278,809.76	435.64	0.156250
Group 1	0043785240	443,726.67	323.55	0.072917
Group 1	0043786176	259,095.47	296.88	0.114583
Group 1	0043788068	229,460.04	262.92	0.114582
Group 1	0043789927	966,695.90	1,510.46	0.156250
Group 1	0043790258	224,402.00	303.88	0.135418

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043790596	45,626.96	76.04	0.166656
Group 1	0043790968	215,184.89	246.57	0.114585
Group 1	0043791487	222,790.55	255.28	0.114583
Group 1	0043791538	176,284.13	201.99	0.114582
Group 1	0043791539	223,309.62	255.88	0.114585
Group 1	0043791637	426,325.63	488.50	0.114584
Group 1	0043792284	217,992.89	317.91	0.145835
Group 1	0043793126	157,739.33	49.82	0.031584
Group 1	0043793703	475,575.01	445.85	0.093750
Group 1	0043793732	175,188.58	291.98	0.166666
Group 1	0043794105	401,212.22	167.17	0.041666
Group 1	0043794181	288,352.44	450.55	0.156250
Group 1	0043794587	608,061.21	823.42	0.135417
Group 1	0043794733	297,205.46	464.38	0.156249
Group 1	0043795102	126,955.93	132.25	0.104170
Group 1	0043795127	350,129.65	388.69	0.111013
Group 1	0043796276	207,028.22	323.48	0.156249
Group 1	0043797123	276,589.80	259.30	0.093749
Group 1	0043797144	69,128.51	176.36	0.255119
Group 1	0043798216	279,024.78	290.65	0.104166
Group 1	0043798623	112,045.61	175.07	0.156249
Group 1	0043798654	765,609.11	1,196.26	0.156249
Group 1	0043800131	103,976.07	140.80	0.135416
Group 1	0043800581	365,665.45	339.76	0.092916
Group 1	0043801398	411,074.45	685.12	0.166666
Group 1	0043801646	121,814.61	88.82	0.072914
Group 1	0043802030	367,629.92	459.54	0.125001
Group 1	0043802190	429,136.81	402.32	0.093751
Group 1	0043803568	148,775.04	154.97	0.104164
Group 1	0043803616	168,831.83	105.52	0.062500
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	259,077.80	377.82	0.145833
Group 1	0043804873	206,971.60	194.04	0.093752
Group 1	0043805962	91,971.22	105.38	0.114579

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043806018	332,624.27	173.24	0.052083
Group 1	0043806483	81,107.37	66.91	0.082496
Group 1	0043807086	171,018.92	178.14	0.104164
Group 1	0043807423	240,154.30	175.11	0.072916
Group 1	0043807864	478,166.09	896.56	0.187500
Group 1	0043807946	264,201.44	302.73	0.114583
Group 1	0043808710	355,529.45	259.24	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	380,942.48	634.90	0.166666
Group 1	0043809028	403,309.88	462.13	0.114584
Group 1	0043809932	144,730.57	180.91	0.124998
Group 2	0043810044	337,028.12	175.54	0.052085
Group 2	0043810102	54,085.24	39.44	0.072922
Group 2	0043810251	366,517.02	76.36	0.020834
Group 2	0043810453	200,860.35	313.84	0.156248
Group 2	0043810574	319,590.64	133.16	0.041666
Group 2	0043811403	240,267.77	223.25	0.092917
Group 2	0043811525	495,198.39	515.83	0.104166
Group 2	0043811782	250,826.67	313.53	0.124999
Group 2	0043811806	57,306.57	29.88	0.052141
Group 2	0043811815	83,671.01	79.73	0.095290
Group 2	0043811841	275,200.44	220.89	0.080265
Group 2	0043811939	72,535.81	22.67	0.031254
Group 2	0043812652	319,192.58	398.99	0.125000
Group 2	0043812680	343,599.74	429.50	0.125000
Group 2	0043812792	161,583.55	168.32	0.104169
Group 2	0043813033	73,300.76	99.26	0.135415
Group 2	0043813555	343,679.67	226.23	0.065826
Group 2	0043813782	133,553.02	147.58	0.110503
Group 2	0043813786	191,242.78	318.74	0.166668
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814293	280,284.95	5.10	0.001820
Group 2	0043814648	65,315.51	48.39	0.074087
Group 2	0043814923	310,414.37	23.29	0.007503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043815617	272,988.09	253.65	0.092916
Group 2	0043816083	228,935.47	107.90	0.047131
Group 2	0043816704	382,983.66	43.58	0.011379
Group 2	0043817320	290,978.32	323.87	0.111304
Group 2	0043817615	250,474.28	339.18	0.135415
Group 2	0043817628	340,151.05	389.76	0.114584
Group 2	0043817703	142,601.95	118.83	0.083330
Group 2	0043818005	272,027.85	340.03	0.124998
Group 2	0043818038	150,581.64	53.61	0.035602
Group 2	0043818101	60,334.90	87.99	0.145836
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	120,432.23	150.54	0.125000
Group 2	0043818399	206,610.79	194.38	0.094080
Group 2	0043818443	33,239.15	18.48	0.055597
Group 2	0043818878	376,953.03	431.93	0.114585
Group 2	0043819497	226,755.78	314.63	0.138753
Group 2	0043819932	348,517.63	290.43	0.083333
Group 2	0043819994	189,157.31	137.93	0.072918
Group 2	0043820331	155,956.73	81.23	0.052085
Group 2	0043820355	66,904.37	27.88	0.041671
Group 2	0043820372	364,539.74	455.67	0.124999
Group 2	0043820387	215,994.47	22.50	0.010417
Group 2	0043820611	160,554.03	317.76	0.197915
Group 2	0043820657	119,752.72	212.06	0.177082
Group 2	0043820673	164,480.29	94.08	0.057198
Group 2	0043820681	351,430.67	329.47	0.093751
Group 2	0043820837	83,495.03	69.58	0.083334
Group 2	0043820847	168,424.61	122.81	0.072917
Group 2	0043820917	166,306.33	155.91	0.093749
Group 2	0043821023	208,479.21	282.32	0.135419
Group 2	0043821151	166,104.34	249.66	0.150303
Group 2	0043821488	248,187.55	284.38	0.114583
Group 2	0043821705	318,511.07	364.96	0.114583
Group 2	0043822060	368,008.26	114.68	0.031162

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822413	216,517.76	248.09	0.114582
Group 2	0043822458	345,295.63	63.13	0.018283
Group 2	0043822800	162,969.24	152.78	0.093748
Group 2	0043822869	87,858.50	118.98	0.135422
Group 2	0043823269	329,358.75	53.89	0.016362
Group 2	0043823297	580,262.14	725.33	0.125000
Group 2	0043823352	342,714.83	499.79	0.145833
Group 2	0043824039	154,559.80	193.20	0.125000
Group 2	0043824046	180,157.12	300.26	0.166666
Group 2	0043824515	45,031.38	60.98	0.135417
Group 2	0043825098	273,579.64	48.56	0.017750
Group 2	0043825176	177,910.45	298.83	0.167967
Group 2	0043825279	222,445.63	23.87	0.010731
Group 2	0043825287	341,292.51	82.63	0.024211
Group 2	0043825438	141,564.56	162.21	0.114584
Group 2	0043825446	236,260.05	98.44	0.041666
Group 2	0043825485	120,847.79	15.76	0.013041
Group 2	0043825510	199,892.00	83.29	0.041668
Group 2	0043825631	60,057.92	75.07	0.124996
Group 2	0043825634	228,633.44	307.33	0.134420
Group 2	0043825814	177,846.31	203.78	0.114582
Group 2	0043826034	240,313.96	275.36	0.114583
Group 2	0043826207	394,696.63	287.80	0.072917
Group 2	0043826271	361,567.20	92.47	0.025575
Group 2	0043826535	330,651.34	552.55	0.167110
Group 2	0043826576	227,039.58	142.39	0.062716
Group 2	0043826580	260,167.05	487.81	0.187499
Group 2	0043826648	94,561.37	98.56	0.104229
Group 2	0043827245	187,523.58	97.67	0.052084
Group 2	0043827505	237,816.30	45.50	0.019132
Group 2	0043827637	259,702.46	27.05	0.010416
Group 2	0043827787	113,069.23	82.45	0.072920
Group 2	0043827802	429,276.67	626.03	0.145834
Group 2	0043827804	279,211.70	378.10	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	169,702.97	398.29	0.234698
Group 2	0043828289	236,741.33	271.27	0.114585
Group 2	0043828648	546,559.95	797.07	0.145834
Group 2	0043828910	406,802.64	308.09	0.075735
Group 2	0043829112	337,713.95	562.86	0.166668
Group 2	0043829651	355,275.10	444.09	0.124999
Group 2	0043830057	61,304.37	25.54	0.041661
Group 2	0043830267	320,857.92	200.54	0.062501
Group 2	0043830309	118,269.64	64.95	0.054917
Group 2	0043830410	306,688.03	284.96	0.092915
Group 2	0043830477	268,715.96	392.83	0.146188
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	323,314.73	728.63	0.225362
Group 2	0043830994	335,093.13	674.69	0.201344
Group 2	0043831029	554,532.19	924.22	0.166667
Group 2	0043831073	343,599.32	378.25	0.110085
Group 2	0043831210	238,422.95	21.33	0.008946
Group 2	0043831472	213,838.05	198.42	0.092790
Group 2	0043831806	131,164.21	122.97	0.093753
Group 2	0043832066	155,388.89	95.20	0.061266
Group 2	0043832263	273,756.21	215.64	0.078771
Group 2	0043832276	337,888.73	387.16	0.114582
Group 2	0043832303	228,954.72	143.10	0.062501
Group 2	0043832345	418,108.55	756.21	0.180865
Group 2	0043832701	211,428.26	154.17	0.072918
Group 2	0043832851	421,974.46	395.60	0.093750
Group 2	0043832918	142,597.16	252.52	0.177086
Group 2	0043833297	224,113.64	443.56	0.197917
Group 2	0043833611	80,700.01	42.03	0.052082
Group 2	0043833703	279,646.82	128.81	0.046062
Group 2	0043834118	135,614.53	56.79	0.041876
Group 2	0043834295	206,026.51	193.15	0.093750
Group 2	0043834485	485,520.79	657.48	0.135417

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Modification Loss Detail

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Group 2	0043834759	178,254.21	204.25	0.114584
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834944	169,166.02	176.21	0.104164
Group 2	0043835038	233,239.82	364.44	0.156251
Group 2	0043835151	395,601.16	494.50	0.125000
Group 2	0043835181	298,310.72	186.44	0.062499
Group 2	0043835305	264,720.75	193.03	0.072918
Group 2	0043835359	351,490.21	512.59	0.145833
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	75,180.24	109.64	0.145836
Group 2	0043836074	86,492.40	120.24	0.139018
Group 2	0043836143	492,831.20	1,622.47	0.329214
Group 2	0043836349	185,617.92	332.35	0.179051
Group 2	0043836552	168,870.33	35.18	0.020833
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	121,728.26	164.84	0.135416
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	315,689.35	78.65	0.024914
Group 2	0043837233	431,027.52	493.89	0.114584
Group 2	0043837618	117,000.81	207.19	0.177084
Group 2	0043837686	395,595.03	494.49	0.124999
Group 2	0043837742	158,947.33	347.70	0.218752
Group 2	0043837815	273,765.81	502.22	0.183449
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	425,190.03	575.78	0.135417
Group 2	0043838810	208,245.24	303.69	0.145833
Group 2	0043838891	379,822.28	631.14	0.166167
Group 2	0043838925	191,962.38	123.56	0.064367
Group 2	0043839629	327,247.53	272.71	0.083334
Group 2	0043840095	238,764.14	198.97	0.083333
Group 2	0043840157	281,429.90	439.73	0.156249
Group 2	0043840199	433,001.88	766.77	0.177082
Group 2	0043840534	103,673.79	21.60	0.020835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840550	296,949.47	216.53	0.072918
Group 2	0043840884	235,857.42	270.25	0.114582
Group 2	0043840986	299,633.43	374.54	0.124999
Group 2	0043841036	214,990.93	201.55	0.093748
Group 2	0043841424	367,350.29	92.93	0.025297
Group 2	0043841869	165,749.79	289.54	0.174685
Group 2	0043841923	139,469.87	87.17	0.062501
Group 2	0043841961	137,918.11	100.57	0.072920
Group 2	0043842399	388,523.58	113.90	0.029316
Group 2	0043842635	219,150.59	296.77	0.135418
Group 2	0043842691	289,723.15	152.35	0.052585
Group 2	0043842714	135,042.77	112.54	0.083337
Group 2	0043842734	272,255.26	152.53	0.056025
Group 2	0043842784	239,413.71	361.17	0.150856
Group 2	0043842919	240,754.16	50.16	0.020835
Group 2	0043843191	219,926.50	45.82	0.020834
Group 2	0043843425	152,540.42	111.23	0.072918
Group 2	0043843491	183,453.66	152.88	0.083334
Group 2	0043843776	314,718.73	360.62	0.114585
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	411,979.23	300.40	0.072916
Group 2	0043844351	368,061.98	460.08	0.125001
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	380,387.31	277.37	0.072918
Group 2	0043844635	275,214.57	327.96	0.119165
Group 2	0043844687	125,395.12	95.11	0.075848
Group 2	0043844901	297,336.91	142.19	0.047821
Group 2	0043844934	278,076.43	376.56	0.135416
Group 2	0043845043	168,911.22	351.90	0.208334
Group 2	0043845098	350,135.75	401.20	0.114584
Group 2	0043845163	225,396.40	39.39	0.017476
Group 2	0043845191	370,148.22	501.24	0.135416
Group 2	0043845908	569,583.61	31.75	0.005574
Group 2	0043846610	288,561.79	180.35	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846727	202,014.21	252.52	0.125001
Group 2	0043846785	317,449.41	496.01	0.156249
Group 2	0043846856	100,866.95	18.43	0.018272
Group 2	0043846913	182,850.79	40.63	0.022220
Group 2	0043847345	165,844.97	80.82	0.048732
Group 2	0043847434	201,152.25	92.11	0.045791
Group 2	0043847472	224,118.71	280.15	0.125001
Group 2	0043847635	221,485.08	253.78	0.114581
Group 2	0043848445	229,626.97	71.76	0.031251
Group 2	0043848491	281,365.46	546.82	0.194345
Group 2	0043848608	400,772.88	181.23	0.045220
Group 2	0043848927	212,947.30	47.04	0.022090
Group 2	0043848946	287,171.96	209.40	0.072918
Group 2	0043849048	297,220.59	371.53	0.125001
Group 2	0043849270	231,751.16	54.25	0.023409
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	165,615.15	164.63	0.099405
Group 2	0043849984	55,140.44	13.76	0.024954
Group 2	0043850435	90,209.29	140.95	0.156248
Group 2	0043850534	429,475.35	581.58	0.135416
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	215,391.51	201.93	0.093750
Group 2	0043852384	332,661.94	346.52	0.104166
Group 2	0043852465	114,000.74	69.12	0.060631
Group 2	0043852910	405,179.74	590.89	0.145834
Group 2	0043853072	364,547.02	250.17	0.068625
Group 2	0043853250	138,178.34	201.51	0.145833
Group 2	0043853690	255,796.30	266.45	0.104165
Group 2	0043853744	254,933.58	318.67	0.125001
Group 2	0043853813	250,716.02	156.70	0.062501
Group 2	0043854594	420,491.71	155.67	0.037021
Group 2	0043854633	239,182.62	74.74	0.031248
Group 2	0043854730	340,546.92	390.21	0.114583
Group 2	0043855199	315,303.88	164.22	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855655	174,567.21	40.40	0.023143
Group 2	0043855733	140,405.12	54.64	0.038916
Group 2	0043855917	289,420.14	271.33	0.093750
Group 2	0043856088	234,502.39	329.37	0.140455
Group 2	0043856237	498,870.21	645.50	0.129392
Group 2	0043856611	292,955.89	305.16	0.104166
Group 2	0043857079	179,832.78	280.99	0.156251
Group 2	0043857123	236,074.79	24.59	0.010416
Group 2	0043857612	123,248.81	141.22	0.114581
Group 2	0043857750	185,460.09	38.64	0.020835
Group 2	0043857889	327,319.56	647.82	0.197917
Group 2	0043858275	293,481.18	61.14	0.020833
Group 2	0043858295	166,558.82	22.91	0.013755
Group 2	0043858379	247,023.58	253.63	0.102674
Group 2	0043858652	197,651.73	267.65	0.135415
Group 2	0043858758	278,193.66	392.13	0.140956
Group 2	0043859091	352,733.85	514.40	0.145832
Group 2	0043859262	293,966.57	4.67	0.001589
Group 2	0043859317	324,332.30	608.12	0.187499
Group 2	0043859453	385,312.79	602.05	0.156250
Group 2	0043859477	570,374.64	947.32	0.166087
Group 2	0043859698	248,731.36	388.64	0.156249
Group 2	0043860139	320,558.07	305.85	0.095412
Group 2	0043860145	377,193.50	471.49	0.125000
Group 2	0043860484	333,656.14	103.06	0.030888
Group 2	0043860712	164,368.73	93.72	0.057018
Group 2	0043860810	426,784.02	400.11	0.093750
Group 2	0043860909	144,845.60	135.79	0.093748
Group 2	0043861265	427,261.81	445.06	0.104166
Group 2	0043861691	118,378.98	147.97	0.124997
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	264,227.06	380.76	0.144103
Group 2	0043862024	141,903.94	177.38	0.125000
Group 2	0043862050	154,403.76	176.92	0.114583

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Modification Loss Detail

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Group 2	0043862125	330,372.22	203.03	0.061455
Group 2	0043862156	406,582.36	423.52	0.104166
Group 2	0043862174	422,872.04	308.34	0.072916
Group 2	0043862302	224,954.22	234.33	0.104168
Group 2	0043862332	172,691.76	179.89	0.104168
Group 2	0043862372	67,519.91	28.13	0.041662
Group 2	0043862402	156,824.88	86.12	0.054915
Group 2	0043862560	243,378.30	329.57	0.135415
Group 2	0043862569	125,384.67	114.36	0.091207
Group 2	0043862745	283,314.75	192.66	0.068002
Group 2	0043863009	387,572.67	161.49	0.041667
Group 2	0043863485	566,248.09	749.70	0.132398
Group 2	0043864325	49,821.00	21.65	0.043456
Group 2	0043864328	199,156.51	260.17	0.130636
Group 2	0043864416	218,381.01	295.72	0.135415
Group 2	0043864646	310,574.64	129.41	0.041668
Group 2	0043864678	368,219.98	460.27	0.124999
Group 2	0043864887	434,718.93	633.97	0.145834
Group 2	0043865091	170,663.10	142.22	0.083334
Group 2	0043865301	275,681.18	170.96	0.062014
Group 2	0043866060	286,897.98	418.39	0.145832
Group 2	0043866196	112,867.14	25.66	0.022735
Group 2	0043866523	72,051.98	7.51	0.010423
Group 2	0043866777	126,195.53	92.02	0.072919
Group 2	0043866972	267,307.56	417.67	0.156251
Group 2	0043867128	359,877.10	149.95	0.041667
Group 2	0043867665	155,365.63	16.18	0.010414
Group 2	0043867968	121,690.92	164.79	0.135417
Group 2	0043868265	130,485.93	135.92	0.104164
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	208,501.40	86.88	0.041669
Group 2	0043868918	409,266.00	426.32	0.104167
Group 2	0043869266	205,806.73	214.38	0.104166
Group 2	0043869417	138,659.46	72.22	0.052084

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Modification Loss Detail

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Group 2	0043869700	278,575.04	493.31	0.177083
Group 2	0043870813	207,310.69	126.81	0.061169
Group 2	0043870820	336,180.31	70.04	0.020834
Group 2	0043871323	264,469.61	247.94	0.093750
Group 2	0043871515	305,622.65	222.85	0.072917
Group 2	0043871516	525,764.93	660.79	0.125682
Group 2	0043872042	87,090.17	42.70	0.049030
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,745.16	102.73	0.156255
Group 2	0043872811	182,078.86	341.40	0.187501
Group 2	0043872834	589,198.45	429.62	0.072916
Group 2	0043872963	121,791.31	114.18	0.093751
Group 2	0043873014	439,880.89	318.02	0.072297
Group 2	0043873126	201,037.45	146.59	0.072917
Group 2	0043873279	158,482.28	231.12	0.145833
Group 2	0043873365	194,529.78	92.82	0.047715
Group 2	0043873581	191,169.04	238.96	0.124999
Group 2	0043873736	621,051.03	776.31	0.124999
Group 2	0043874082	265,283.85	103.44	0.038992
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	160,664.36	284.51	0.177083
Group 2	0043874431	398,978.30	461.87	0.115763
Group 2	0043874656	376,312.75	182.82	0.048582
Group 2	0043874740	62,511.21	104.19	0.166674
Group 2	0043874891	195,666.03	73.19	0.037406
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	373,897.61	623.16	0.166666
Group 2	0043876004	156,539.44	91.35	0.058356
Group 2	0043876037	210,682.36	314.01	0.149044
Group 2	0043876485	317,638.07	165.44	0.052084

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 26-Jun-2023
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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,151,533.42	15,467.27	207,850.37	18.050

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043768226	90,358.69	3,269.25	14,618.47	16.178
0043816926	276,416.24	8,973.08	44,021.24	15.926
0043825809	424,397.18	2,405.88	119,599.96	28.181
0043841995	111,453.27	1,499.91	28,728.91	25.777
0043845833	248,908.04	(680.85)	881.79	0.354

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Jun-2023
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
169	28,605,647.08	2,071,844.60	7.243

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
0043749119	484,739.87	122,271.32	25.224
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	27,132.58	12.434
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	27,521.32	19.878
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
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043768226	90,358.69	14,618.47	16.178
0043771012	159,027.24	15,889.79	9.992
0043773268	258,768.31	43,201.92	16.695
0043774952	162,561.29	23,526.08	14.472
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043776864	214,268.51	49,072.87	22.903
0043777646	70,722.49	48,398.95	68.435
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	63,700.53	21.760
0043782899	289,962.37	105,765.47	36.476
0043783365	100,279.31	3,123.64	3.115
0043784500	116,358.56	1,312.10	1.128
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
0043793711	161,069.94	53,275.12	33.076
0043795314	239,056.10	29,444.15	12.317
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801640	47,519.66	1,565.94	3.295
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)

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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
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)
0043812265	160,633.04	38,829.46	24.173
0043812998	79,566.22	5,197.81	6.533
0043813228	118,930.20	13,690.86	11.512
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)
0043815232	192,687.94	49,910.05	25.902
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	44,021.24	15.926
0043818105	80,915.32	2,236.01	2.763
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
0043819768	185,331.48	11,610.14	6.265
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	73,581.63	24.408
0043823400	351,441.08	42,767.83	12.169
0043823769	117,851.46	1,438.89	1.221

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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
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	44,227.07	20.049
0043825809	424,397.18	119,599.96	28.181
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(20,046.92)	(7.156)
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)
0043829552	130,348.22	21,698.83	16.647
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	14,573.06	16.446
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	50,400.15	31.754
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043841995	111,453.27	28,728.91	25.777
0043842522	155,292.35	(6,662.14)	(4.290)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	4,527.93	3.419
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	15,122.77	13.642
0043859845	28,989.51	15,528.99	53.568

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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
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,620.25)	(48.473)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(357.22)	(0.353)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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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	90,358.69	3,269.25	0.000 %	0	0.00	0.00	0.000 %	1	90,358.69	3,269.25	0.000 %
Group 2	4	1,061,174.73	12,198.02	0.000 %	0	0.00	0.00	0.000 %	4	1,061,174.73	12,198.02	0.000 %
Total	5	1,151,533.42	15,467.27	0.000 %	0	0.00	0.00	0.000 %	5	1,151,533.42	15,467.27	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043768226	96,000.00	4.875 %	NC	80.00	360	90,358.69	03/31/2023	3,269.25	14,618.47
Group 2	0043816926	269,000.00	4.000 %	FL	97.00	360	276,416.24	03/31/2023	8,973.08	44,021.24
Group 2	0043825809	424,000.00	3.625 %	CA	90.00	360	424,397.18	03/31/2023	2,405.88	119,599.96
Group 2	0043841995	114,000.00	4.500 %	IN	95.00	360	111,453.27	03/31/2023	1,499.91	28,728.91
Group 2	0043845833	271,000.00	4.500 %	OR	95.00	360	248,908.04	07/31/2022	(680.85)	881.79

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

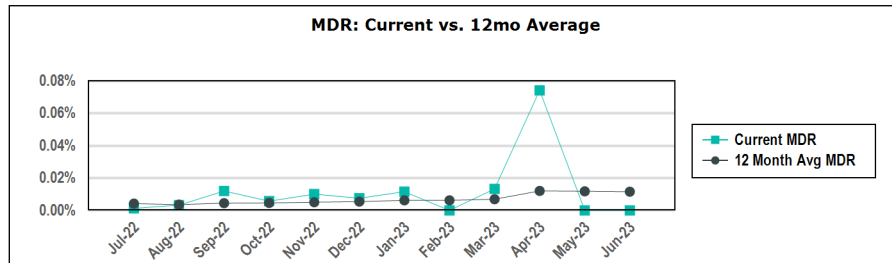
Distribution Date: 26-Jun-2023
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Realized Loss Report - Collateral

Summary

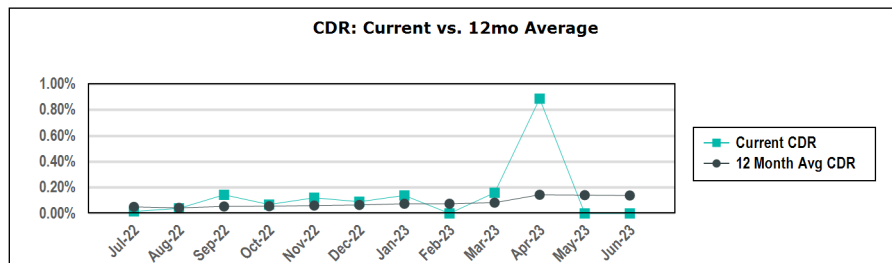
MDR

Current Month	0.000 %
3 Month Average	0.025 %
12 Month Average	0.012 %



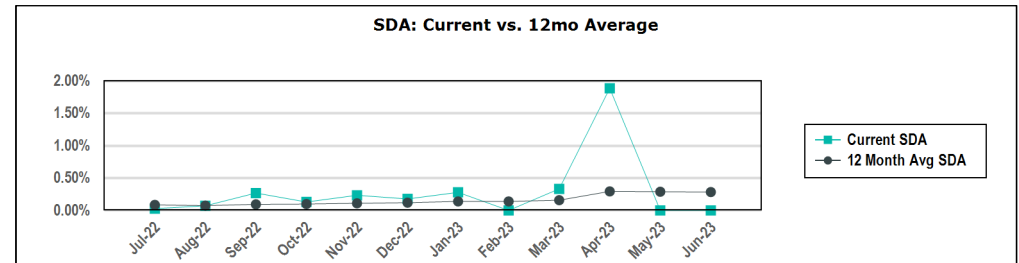
CDR

Current Month	0.000 %
3 Month Average	0.296 %
12 Month Average	0.139 %



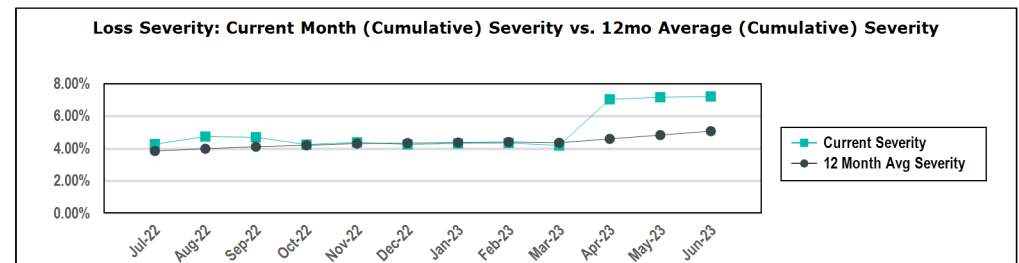
SDA

Current Month	0.000 %
3 Month Average	0.630 %
12 Month Average	0.284 %



Loss Severity

Current Month (Cumulative)	7.243 %
3 Month Average (Cumulative)	7.162 %
12 Month Average (Cumulative)	5.089 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

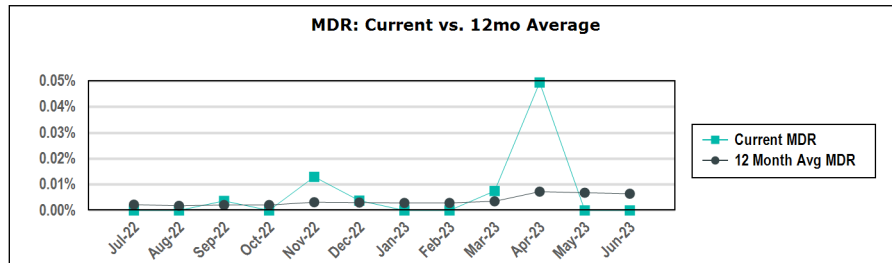
Distribution Date: 26-Jun-2023
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Realized Loss Report - Collateral

Group 1

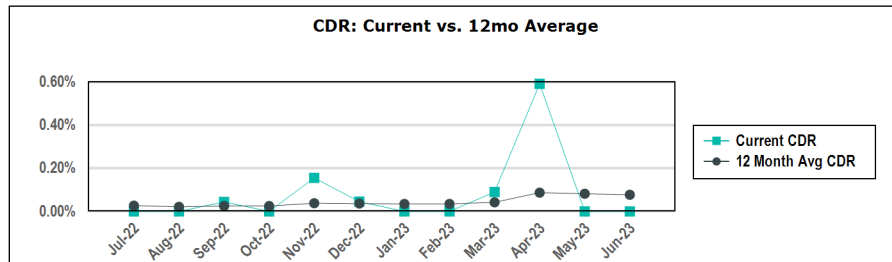
MDR

Current Month 0.000 %
 3 Month Average 0.016 %
 12 Month Average 0.006 %



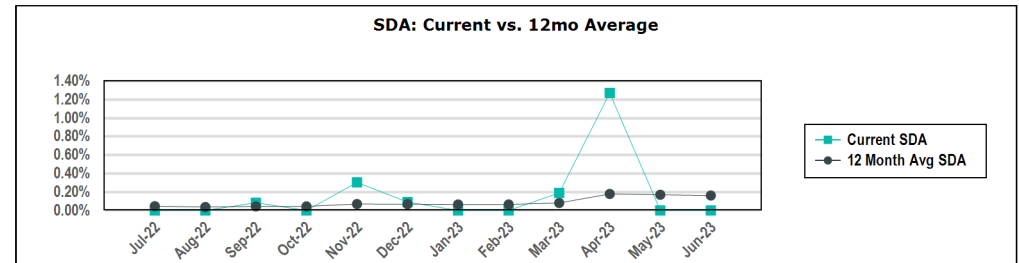
CDR

Current Month 0.000 %
 3 Month Average 0.197 %
 12 Month Average 0.077 %



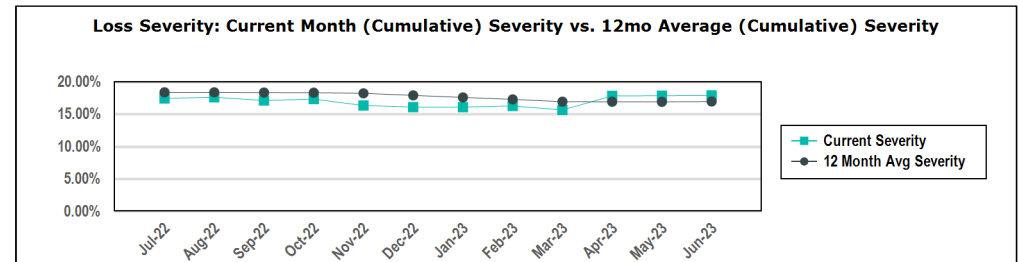
SDA

Current Month 0.000 %
 3 Month Average 0.424 %
 12 Month Average 0.161 %



Loss Severity

Current Month (Cumulative) 17.948 %
 3 Month Average (Cumulative) 17.908 %
 12 Month Average (Cumulative) 17.008 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

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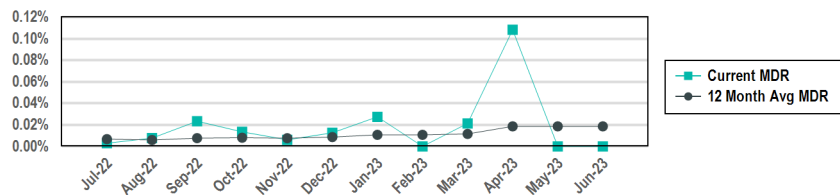
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.000 %
3 Month Average 0.036 %
12 Month Average 0.019 %

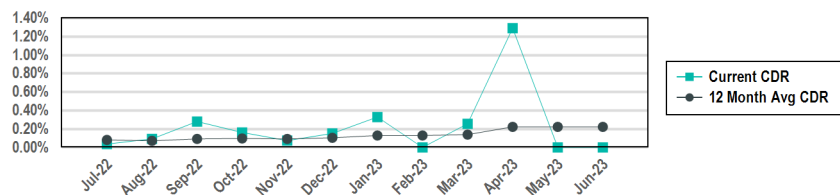
MDR: Current vs. 12mo Average



CDR

Current Month 0.000 %
3 Month Average 0.431 %
12 Month Average 0.223 %

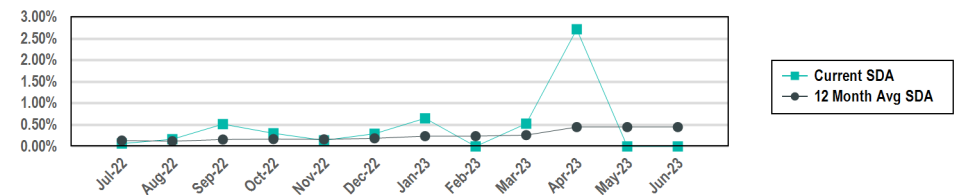
CDR: Current vs. 12mo Average



SDA

Current Month 0.000 %
3 Month Average 0.906 %
12 Month Average 0.449 %

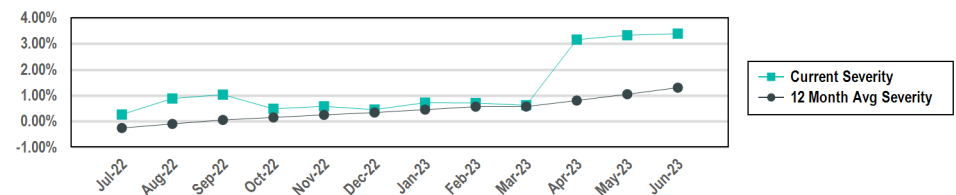
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 3.398 %
3 Month Average (Cumulative) 3.303 %
12 Month Average (Cumulative) 1.311 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.484 %
3 Month Average	0.563 %
12 Month Average	0.799 %

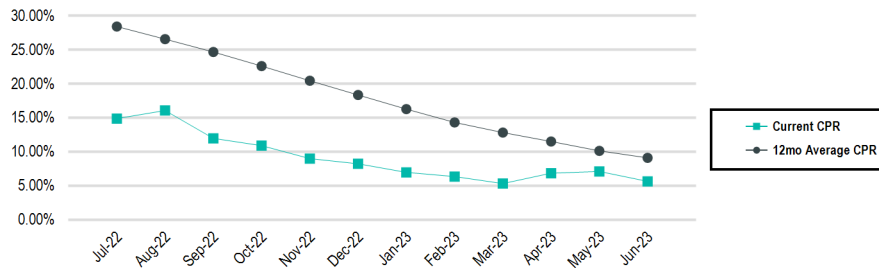
CPR

Current Month	5.660 %
3 Month Average	6.548 %
12 Month Average	9.120 %

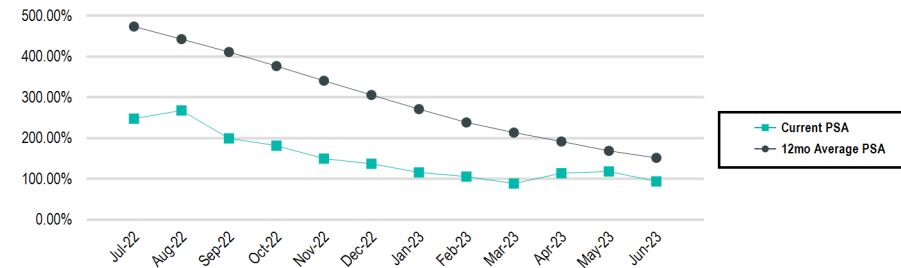
PSA

Current Month	94.330 %
3 Month Average	109.125 %
12 Month Average	152.004 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.403 %
3 Month Average	0.471 %
12 Month Average	0.712 %

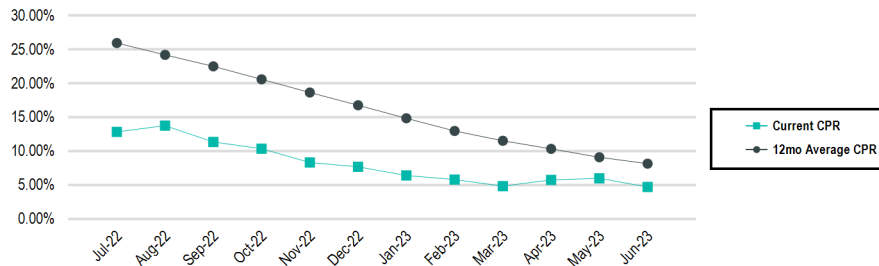
CPR

Current Month	4.733 %
3 Month Average	5.506 %
12 Month Average	8.171 %

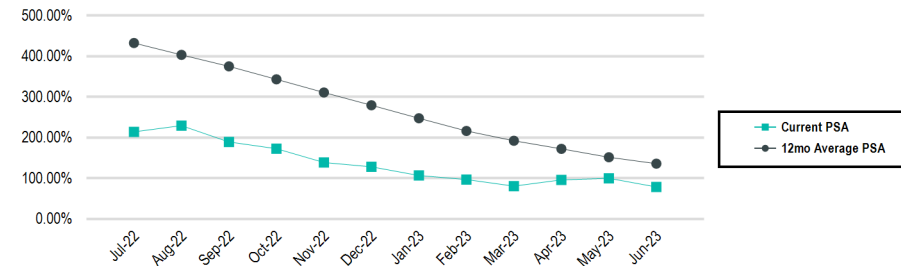
PSA

Current Month	78.888 %
3 Month Average	91.773 %
12 Month Average	136.185 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month	0.596 %
3 Month Average	0.689 %
12 Month Average	0.918 %

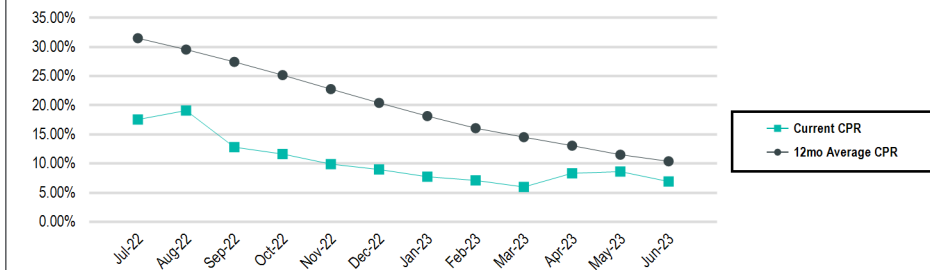
CPR

Current Month	6.922 %
3 Month Average	7.961 %
12 Month Average	10.393 %

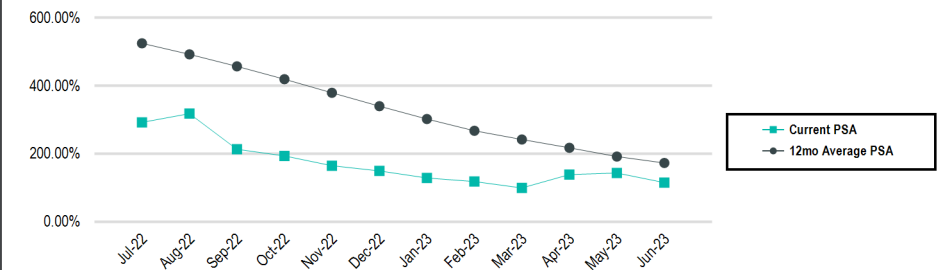
PSA

Current Month	115.372 %
3 Month Average	132.680 %
12 Month Average	173.217 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
184	34,925,735.35

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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 9062 Old Annapolis Road
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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>

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XSW5	73,668,000	54,352,000	19,316,000
2B-1H	N/A	3,877,765	(54,352,000)	58,229,765

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