

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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
1A-H		08/31/2023	0.00000 %	3,603,611,158.16	0.00	28,601,666.97	0.00	3,575,009,491.19	28,601,666.97	0.00
1M-1	30711XQS6	09/22/2023	6.15206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	09/22/2023	8.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	09/22/2023	8.05206 %	9,438,598.40	65,444.58	479,569.48	0.00	8,959,028.92	545,014.06	0.00
1M-BH		08/31/2023	0.00000 %	38,796,862.23	0.00	1,971,245.14	0.00	36,825,617.09	1,971,245.14	0.00
1M-2C	30711XQV9	09/22/2023	8.05206 %	19,359,089.00	134,230.47	0.00	0.00	19,359,089.00	134,230.47	0.00
1M-CH		08/31/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	09/22/2023	8.05206 %	28,797,687.40	199,675.05	479,569.48	0.00	28,318,117.92	679,244.53	0.00
1M-2H		08/31/2023	0.00000 %	118,371,379.23	0.00	1,971,245.14	0.00	116,400,134.09	1,971,245.14	0.00
1B-1	30711XQW7	09/22/2023	9.55206 %	78,322,000.00	644,228.60	0.00	0.00	78,322,000.00	644,228.60	0.00
1B-1H		08/31/2023	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		08/31/2023	0.00000 %	81,092,894.90	0.00	0.00	199,596.13	80,893,298.77	0.00	1,551,373.23
1A-I1	30711XQZ0	09/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	09/22/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	09/22/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	09/22/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	09/22/2023	1.80000 %	0.00	14,629.83	0.00	0.00	0.00	14,629.83	0.00
1B-I2	30711XRK2	09/22/2023	1.40000 %	0.00	11,378.75	0.00	0.00	0.00	11,378.75	0.00
1B-I3	30711XRM8	09/22/2023	1.00000 %	0.00	8,127.68	0.00	0.00	0.00	8,127.68	0.00
1B-I4	30711XRP1	09/22/2023	0.60000 %	0.00	4,876.61	0.00	0.00	0.00	4,876.61	0.00
1C-I1	30711XRR7	09/22/2023	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1C-I2	30711XRT3	09/22/2023	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1C-I3	30711XRV8	09/22/2023	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1C-I4	30711XRX4	09/22/2023	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1E-A1	30711XQY3	09/22/2023	6.25206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	09/22/2023	6.65206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	09/22/2023	7.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	09/22/2023	7.45206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	09/22/2023	6.25206 %	9,438,598.40	50,814.76	479,569.48	0.00	8,959,028.92	530,384.24	0.00

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Series 2017-C06



Distribution Date: 25-Sep-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	09/22/2023	6.65206 %	9,438,598.40	54,065.83	479,569.48	0.00	8,959,028.92	533,635.31	0.00
1E-B3	30711XRL0	09/22/2023	7.05206 %	9,438,598.40	57,316.90	479,569.48	0.00	8,959,028.92	536,886.38	0.00
1E-B4	30711XRN6	09/22/2023	7.45206 %	9,438,598.40	60,567.97	479,569.48	0.00	8,959,028.92	540,137.45	0.00
1E-C1	30711XRQ9	09/22/2023	6.25206 %	19,359,089.00	104,223.88	0.00	0.00	19,359,089.00	104,223.88	0.00
1E-C2	30711XRS5	09/22/2023	6.65206 %	19,359,089.00	110,892.01	0.00	0.00	19,359,089.00	110,892.01	0.00
1E-C3	30711XRU0	09/22/2023	7.05206 %	19,359,089.00	117,560.14	0.00	0.00	19,359,089.00	117,560.14	0.00
1E-C4	30711XRW6	09/22/2023	7.45206 %	19,359,089.00	124,228.27	0.00	0.00	19,359,089.00	124,228.27	0.00
1E-D1	30711XRY2	09/22/2023	6.25206 %	9,438,598.40	50,814.76	479,569.48	0.00	8,959,028.92	530,384.24	0.00
1E-D2	30711XRZ9	09/22/2023	6.65206 %	9,438,598.40	54,065.83	479,569.48	0.00	8,959,028.92	533,635.31	0.00
1E-D3	30711XSA3	09/22/2023	7.05206 %	9,438,598.40	57,316.90	479,569.48	0.00	8,959,028.92	536,886.38	0.00
1E-D4	30711XSB1	09/22/2023	7.45206 %	9,438,598.40	60,567.97	479,569.48	0.00	8,959,028.92	540,137.45	0.00
1E-D5	30711XSC9	09/22/2023	8.05206 %	9,438,598.40	65,444.58	479,569.48	0.00	8,959,028.92	545,014.06	0.00
1E-F1	30711XSD7	09/22/2023	6.25206 %	28,797,687.40	155,038.64	479,569.48	0.00	28,318,117.92	634,608.12	0.00
1E-F2	30711XSE5	09/22/2023	6.65206 %	28,797,687.40	164,957.84	479,569.48	0.00	28,318,117.92	644,527.32	0.00
1E-F3	30711XSF2	09/22/2023	7.05206 %	28,797,687.40	174,877.04	479,569.48	0.00	28,318,117.92	654,446.52	0.00
1E-F4	30711XSG0	09/22/2023	7.45206 %	28,797,687.40	184,796.25	479,569.48	0.00	28,318,117.92	664,365.73	0.00
1E-F5	30711XSH8	09/22/2023	8.05206 %	28,797,687.40	199,675.05	479,569.48	0.00	28,318,117.92	679,244.53	0.00
1X-1	30711XSJ4	09/22/2023	1.80000 %	0.00	14,629.83	0.00	0.00	0.00	14,629.83	0.00
1X-2	30711XSK1	09/22/2023	1.40000 %	0.00	11,378.75	0.00	0.00	0.00	11,378.75	0.00
1X-3	30711XSL9	09/22/2023	1.00000 %	0.00	8,127.68	0.00	0.00	0.00	8,127.68	0.00
1X-4	30711XSM7	09/22/2023	0.60000 %	0.00	4,876.61	0.00	0.00	0.00	4,876.61	0.00
1Y-1	30711XSN5	09/22/2023	1.80000 %	0.00	44,636.42	0.00	0.00	0.00	44,636.42	0.00
1Y-2	30711XSP0	09/22/2023	1.40000 %	0.00	34,717.21	0.00	0.00	0.00	34,717.21	0.00
1Y-3	30711XSQ8	09/22/2023	1.00000 %	0.00	24,798.01	0.00	0.00	0.00	24,798.01	0.00
1Y-4	30711XSR6	09/22/2023	0.60000 %	0.00	14,878.81	0.00	0.00	0.00	14,878.81	0.00
2A-H		08/31/2023	0.00000 %	2,512,814,877.34	0.00	24,296,668.16	0.00	2,488,518,209.18	24,296,668.16	0.00
2M-1	30711XSS4	09/22/2023	6.15206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	09/22/2023	8.20206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	09/22/2023	8.20206 %	7,890,000.92	55,726.17	811,161.15	0.00	7,078,839.77	866,887.32	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		08/31/2023	0.00000 %	21,130,508.86	0.00	2,172,401.26	0.00	18,958,107.60	2,172,401.26	0.00
2M-2C	30711XSV7	09/22/2023	8.20206 %	34,575,936.42	244,205.86	0.00	0.00	34,575,936.42	244,205.86	0.00
2M-CH		08/31/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	09/22/2023	8.20206 %	42,465,937.34	299,932.03	811,161.15	0.00	41,654,776.19	1,111,093.18	0.00
2M-2H		08/31/2023	0.00000 %	113,729,627.44	0.00	2,172,401.26	0.00	111,557,226.18	2,172,401.26	0.00
2B-1	30711XSW5	09/22/2023	9.85206 %	19,316,000.00	163,871.50	0.00	0.00	19,316,000.00	163,871.50	0.00
2B-1H		08/31/2023	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		08/31/2023	0.00000 %	77,048,436.67	0.00	0.00	10,809.27	77,037,627.40	0.00	508,137.60
2A-I1	30711XSZ8	09/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	09/22/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	09/22/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	09/22/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	09/22/2023	1.80000 %	0.00	12,229.50	0.00	0.00	0.00	12,229.50	0.00
2B-I2	30711XTK0	09/22/2023	1.40000 %	0.00	9,511.83	0.00	0.00	0.00	9,511.83	0.00
2B-I3	30711XTM6	09/22/2023	1.00000 %	0.00	6,794.17	0.00	0.00	0.00	6,794.17	0.00
2B-I4	30711XTP9	09/22/2023	0.60000 %	0.00	4,076.50	0.00	0.00	0.00	4,076.50	0.00
2C-I1	30711XTR5	09/22/2023	1.80000 %	0.00	53,592.70	0.00	0.00	0.00	53,592.70	0.00
2C-I2	30711XTT1	09/22/2023	1.40000 %	0.00	41,683.21	0.00	0.00	0.00	41,683.21	0.00
2C-I3	30711XTV6	09/22/2023	1.00000 %	0.00	29,773.72	0.00	0.00	0.00	29,773.72	0.00
2C-I4	30711XTX2	09/22/2023	0.60000 %	0.00	17,864.23	0.00	0.00	0.00	17,864.23	0.00
2E-A1	30711XSY1	09/22/2023	6.40206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	09/22/2023	6.80206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	09/22/2023	7.20206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	09/22/2023	7.60206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	09/22/2023	6.40206 %	7,890,000.92	43,496.67	811,161.15	0.00	7,078,839.77	854,657.82	0.00
2E-B2	30711XTJ3	09/22/2023	6.80206 %	7,890,000.92	46,214.33	811,161.15	0.00	7,078,839.77	857,375.48	0.00
2E-B3	30711XTL8	09/22/2023	7.20206 %	7,890,000.92	48,932.00	811,161.15	0.00	7,078,839.77	860,093.15	0.00
2E-B4	30711XTN4	09/22/2023	7.60206 %	7,890,000.92	51,649.67	811,161.15	0.00	7,078,839.77	862,810.82	0.00
2E-C1	30711XTQ7	09/22/2023	6.40206 %	34,575,936.42	190,613.16	0.00	0.00	34,575,936.42	190,613.16	0.00
2E-C2	30711XTS3	09/22/2023	6.80206 %	34,575,936.42	202,522.65	0.00	0.00	34,575,936.42	202,522.65	0.00
2E-C3	30711XTU8	09/22/2023	7.20206 %	34,575,936.42	214,432.14	0.00	0.00	34,575,936.42	214,432.14	0.00

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Distribution Date: 25-Sep-2023
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Certificateholder Distribution Summary

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2E-C4	30711XTW4	09/22/2023	7.60206 %	34,575,936.42	226,341.63	0.00	0.00	34,575,936.42	226,341.63	0.00
2E-D1	30711XTY0	09/22/2023	6.40206 %	7,890,000.92	43,496.67	811,161.15	0.00	7,078,839.77	854,657.82	0.00
2E-D2	30711XTZ7	09/22/2023	6.80206 %	7,890,000.92	46,214.33	811,161.15	0.00	7,078,839.77	857,375.48	0.00
2E-D3	30711XUA0	09/22/2023	7.20206 %	7,890,000.92	48,932.00	811,161.15	0.00	7,078,839.77	860,093.15	0.00
2E-D4	30711XUB8	09/22/2023	7.60206 %	7,890,000.92	51,649.67	811,161.15	0.00	7,078,839.77	862,810.82	0.00
2E-D5	30711XUC6	09/22/2023	8.20206 %	7,890,000.92	55,726.17	811,161.15	0.00	7,078,839.77	866,887.32	0.00
2E-F1	30711XUD4	09/22/2023	6.40206 %	42,465,937.34	234,109.83	811,161.15	0.00	41,654,776.19	1,045,270.98	0.00
2E-F2	30711XUE2	09/22/2023	6.80206 %	42,465,937.34	248,736.99	811,161.15	0.00	41,654,776.19	1,059,898.14	0.00
2E-F3	30711XUF9	09/22/2023	7.20206 %	42,465,937.34	263,364.14	811,161.15	0.00	41,654,776.19	1,074,525.29	0.00
2E-F4	30711XUG7	09/22/2023	7.60206 %	42,465,937.34	277,991.30	811,161.15	0.00	41,654,776.19	1,089,152.45	0.00
2E-F5	30711XUH5	09/22/2023	8.20206 %	42,465,937.34	299,932.03	811,161.15	0.00	41,654,776.19	1,111,093.18	0.00
2X-1	30711XUJ1	09/22/2023	1.80000 %	0.00	12,229.50	0.00	0.00	0.00	12,229.50	0.00
2X-2	30711XUK8	09/22/2023	1.40000 %	0.00	9,511.83	0.00	0.00	0.00	9,511.83	0.00
2X-3	30711XUL6	09/22/2023	1.00000 %	0.00	6,794.17	0.00	0.00	0.00	6,794.17	0.00
2X-4	30711XUM4	09/22/2023	0.60000 %	0.00	4,076.50	0.00	0.00	0.00	4,076.50	0.00
2Y-1	30711XUN2	09/22/2023	1.80000 %	0.00	65,822.20	0.00	0.00	0.00	65,822.20	0.00
2Y-2	30711XUP7	09/22/2023	1.40000 %	0.00	51,195.05	0.00	0.00	0.00	51,195.05	0.00
2Y-3	30711XUQ5	09/22/2023	1.00000 %	0.00	36,567.89	0.00	0.00	0.00	36,567.89	0.00
2Y-4	30711XUR3	09/22/2023	0.60000 %	0.00	21,940.73	0.00	0.00	0.00	21,940.73	0.00
Totals				7,769,302,686.15	6,909,631.76	81,837,318.01	210,405.40	7,687,254,962.74	88,746,949.77	2,059,510.83

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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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Distribution Date: 25-Sep-2023
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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	3,603,611,158.16	8,062,998.92	20,538,668.04	0.00	0.00	28,601,666.97	3,575,009,491.19	0.22537697	28,601,666.97
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	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.46278153	479,569.48
1M-BH	79,574,517.00	38,796,862.23	559,164.22	1,412,080.91	0.00	0.00	1,971,245.14	36,825,617.09	0.46278153	1,971,245.14
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	28,797,687.40	136,034.88	343,534.60	0.00	0.00	479,569.48	28,318,117.92	0.48759384	479,569.48
1M-2H	238,723,551.00	118,371,379.23	559,164.22	1,412,080.91	0.00	0.00	1,971,245.14	116,400,134.09	0.48759384	1,971,245.14
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	81,092,894.90	0.00	0.00	0.00	199,596.13	199,596.13	80,893,298.77	0.98118286	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	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.46278153	479,569.48
1E-B2	19,359,089.00	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.46278153	479,569.48
1E-B3	19,359,089.00	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.46278153	479,569.48

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2023
11-Sep-2023 12:54:23 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	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.46278153	479,569.48
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	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.23139077	479,569.48
1E-D2	38,718,178.00	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.23139077	479,569.48
1E-D3	38,718,178.00	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.23139077	479,569.48
1E-D4	38,718,178.00	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.23139077	479,569.48
1E-D5	38,718,178.00	9,438,598.40	136,034.88	343,534.60	0.00	0.00	479,569.48	8,959,028.92	0.23139077	479,569.48
1E-F1	38,718,178.00	28,797,687.40	136,034.88	343,534.60	0.00	0.00	479,569.48	28,318,117.92	0.73139077	479,569.48
1E-F2	38,718,178.00	28,797,687.40	136,034.88	343,534.60	0.00	0.00	479,569.48	28,318,117.92	0.73139077	479,569.48
1E-F3	38,718,178.00	28,797,687.40	136,034.88	343,534.60	0.00	0.00	479,569.48	28,318,117.92	0.73139077	479,569.48
1E-F4	38,718,178.00	28,797,687.40	136,034.88	343,534.60	0.00	0.00	479,569.48	28,318,117.92	0.73139077	479,569.48
1E-F5	38,718,178.00	28,797,687.40	136,034.88	343,534.60	0.00	0.00	479,569.48	28,318,117.92	0.73139077	479,569.48
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	2,512,814,877.34	5,288,794.85	19,007,873.31	0.00	0.00	24,296,668.16	2,488,518,209.18	0.16757683	24,296,668.16
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	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.20473313	811,161.15
2M-BH	92,599,118.58	21,130,508.86	476,286.04	1,696,115.21	0.00	0.00	2,172,401.26	18,958,107.60	0.20473313	2,172,401.26
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	42,465,937.34	177,842.25	633,318.90	0.00	0.00	811,161.15	41,654,776.19	0.40321751	811,161.15

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2023
 11-Sep-2023 12:54:23 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	113,729,627.44	476,286.04	1,696,115.21	0.00	0.00	2,172,401.26	111,557,226.18	0.40321654	2,172,401.26
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	77,048,436.67	0.00	0.00	0.00	10,809.27	10,809.27	77,037,627.40	0.99344726	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	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.20473313	811,161.15
2E-B2	34,575,936.42	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.20473313	811,161.15
2E-B3	34,575,936.42	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.20473313	811,161.15
2E-B4	34,575,936.42	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.20473313	811,161.15
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	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.10299485	811,161.15
2E-D2	68,730,033.58	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.10299485	811,161.15
2E-D3	68,730,033.58	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.10299485	811,161.15
2E-D4	68,730,033.58	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.10299485	811,161.15
2E-D5	68,730,033.58	7,890,000.92	177,842.25	633,318.90	0.00	0.00	811,161.15	7,078,839.77	0.10299485	811,161.15

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2023
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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
2E-F1	69,151,872.83	42,465,937.34	177,842.25	633,318.90	0.00	0.00	811,161.15	41,654,776.19	0.60236657	811,161.15
2E-F2	69,151,872.83	42,465,937.34	177,842.25	633,318.90	0.00	0.00	811,161.15	41,654,776.19	0.60236657	811,161.15
2E-F3	69,151,872.83	42,465,937.34	177,842.25	633,318.90	0.00	0.00	811,161.15	41,654,776.19	0.60236657	811,161.15
2E-F4	69,151,872.83	42,465,937.34	177,842.25	633,318.90	0.00	0.00	811,161.15	41,654,776.19	0.60236657	811,161.15
2E-F5	69,151,872.83	42,465,937.34	177,842.25	633,318.90	0.00	0.00	811,161.15	41,654,776.19	0.60236657	811,161.15
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	7,769,302,686.15	20,444,728.37	61,392,589.59	0.00	210,405.40	82,047,723.41	7,687,254,962.74	0.22348629	81,837,318.01

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

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

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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Series 2017-C06



Distribution Date: 25-Sep-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	227.18008654	0.50831033	1.29480573	0.00000000	0.00000000	1.80311607	225.37697047	0.22537697	1.80311607
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	487.55385132	7.02692570	17.74539081	0.00000000	0.00000000	24.77231651	462.78153481	0.46278153	24.77231651
1M-BH	79,574,517.00	487.55385132	7.02692572	17.74539090	0.00000000	0.00000000	24.77231675	462.78153457	0.46278153	24.77231675
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	495.85128377	2.34230857	5.91513027	0.00000000	0.00000000	8.25743884	487.59384494	0.48759384	8.25743884
1M-2H	238,723,551.00	495.85128377	2.34230857	5.91513030	0.00000000	0.00000000	8.25743892	487.59384486	0.48759384	8.25743892
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	983.60382706	0.00000000	0.00000000	0.00000000	2.42097064	2.42097064	981.18285643	0.98118286	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	487.55385132	7.02692570	17.74539081	0.00000000	0.00000000	24.77231651	462.78153481	0.46278153	24.77231651
1E-B2	19,359,089.00	487.55385132	7.02692570	17.74539081	0.00000000	0.00000000	24.77231651	462.78153481	0.46278153	24.77231651
1E-B3	19,359,089.00	487.55385132	7.02692570	17.74539081	0.00000000	0.00000000	24.77231651	462.78153481	0.46278153	24.77231651

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Distribution Date: 25-Sep-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	487.55385132	7.02692570	17.74539081	0.00000000	0.00000000	24.77231651	462.78153481	0.46278153	24.77231651
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	243.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	231.39076741	0.23139077	12.38615825
1E-D2	38,718,178.00	243.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	231.39076741	0.23139077	12.38615825
1E-D3	38,718,178.00	243.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	231.39076741	0.23139077	12.38615825
1E-D4	38,718,178.00	243.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	231.39076741	0.23139077	12.38615825
1E-D5	38,718,178.00	243.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	231.39076741	0.23139077	12.38615825
1E-F1	38,718,178.00	743.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	731.39076741	0.73139077	12.38615825
1E-F2	38,718,178.00	743.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	731.39076741	0.73139077	12.38615825
1E-F3	38,718,178.00	743.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	731.39076741	0.73139077	12.38615825
1E-F4	38,718,178.00	743.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	731.39076741	0.73139077	12.38615825
1E-F5	38,718,178.00	743.77692566	3.51346285	8.87269540	0.00000000	0.00000000	12.38615825	731.39076741	0.73139077	12.38615825
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	169.21296316	0.35614746	1.27999026	0.00000000	0.00000000	1.63613772	167.57682544	0.16757683	1.63613772
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	228.19341244	5.14352664	18.31675337	0.00000000	0.00000000	23.46028001	204.73313243	0.20473313	23.46028001
2M-BH	92,599,118.58	228.19341246	5.14352671	18.31675329	0.00000000	0.00000000	23.46028011	204.73313235	0.20473313	23.46028011
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	411.06953780	1.72150990	6.13051598	0.00000000	0.00000000	7.85202588	403.21751192	0.40321751	7.85202588

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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	411.06854548	1.72150577	6.13050115	0.00000000	0.00000000	7.85200696	403.21653852	0.40321654	7.85200696
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	993.58664745	0.00000000	0.00000000	0.00000000	0.13939214	0.13939214	993.44725531	0.99344726	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	228.19341244	5.14352664	18.31675337	0.00000000	0.00000000	23.46028001	204.73313243	0.20473313	23.46028001
2E-B2	34,575,936.42	228.19341244	5.14352664	18.31675337	0.00000000	0.00000000	23.46028001	204.73313243	0.20473313	23.46028001
2E-B3	34,575,936.42	228.19341244	5.14352664	18.31675337	0.00000000	0.00000000	23.46028001	204.73313243	0.20473313	23.46028001
2E-B4	34,575,936.42	228.19341244	5.14352664	18.31675337	0.00000000	0.00000000	23.46028001	204.73313243	0.20473313	23.46028001
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	114.79698916	2.58754784	9.21458738	0.00000000	0.00000000	11.80213522	102.99485394	0.10299485	11.80213522
2E-D2	68,730,033.58	114.79698916	2.58754784	9.21458738	0.00000000	0.00000000	11.80213522	102.99485394	0.10299485	11.80213522
2E-D3	68,730,033.58	114.79698916	2.58754784	9.21458738	0.00000000	0.00000000	11.80213522	102.99485394	0.10299485	11.80213522
2E-D4	68,730,033.58	114.79698916	2.58754784	9.21458738	0.00000000	0.00000000	11.80213522	102.99485394	0.10299485	11.80213522
2E-D5	68,730,033.58	114.79698916	2.58754784	9.21458738	0.00000000	0.00000000	11.80213522	102.99485394	0.10299485	11.80213522

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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	614.09670631	2.57176332	9.15837669	0.00000000	0.00000000	11.73014001	602.36656630	0.60236657	11.73014001
2E-F2	69,151,872.83	614.09670631	2.57176332	9.15837669	0.00000000	0.00000000	11.73014001	602.36656630	0.60236657	11.73014001
2E-F3	69,151,872.83	614.09670631	2.57176332	9.15837669	0.00000000	0.00000000	11.73014001	602.36656630	0.60236657	11.73014001
2E-F4	69,151,872.83	614.09670631	2.57176332	9.15837669	0.00000000	0.00000000	11.73014001	602.36656630	0.60236657	11.73014001
2E-F5	69,151,872.83	614.09670631	2.57176332	9.15837669	0.00000000	0.00000000	11.73014001	602.36656630	0.60236657	11.73014001
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 %	3,603,611,158.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,575,009,491.19
1M-1	N/A	N/A	6.15206 %	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	8.05206 %	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	08/25/23 - 09/24/23	31	8.05206 %	9,438,598.40	65,444.58	0.00	0.00	0.00	0.00	65,444.58	0.00	8,959,028.92
1M-BH	N/A	N/A	0.00000 %	38,796,862.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,825,617.09
1M-2C	08/25/23 - 09/24/23	31	8.05206 %	19,359,089.00	134,230.47	0.00	0.00	0.00	0.00	134,230.47	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	08/25/23 - 09/24/23	31	8.05206 %	28,797,687.40	199,675.05	0.00	0.00	0.00	0.00	199,675.05	0.00	28,318,117.92
1M-2H	N/A	N/A	0.00000 %	118,371,379.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	116,400,134.09
1B-1	08/25/23 - 09/24/23	31	9.55206 %	78,322,000.00	644,228.60	0.00	0.00	0.00	0.00	644,228.60	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 %	81,092,894.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,893,298.77
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	08/25/23 - 09/24/23	31	1.80000 %	9,438,598.40	14,629.83	0.00	0.00	0.00	0.00	14,629.83	0.00	8,959,028.92
1B-I2	08/25/23 - 09/24/23	31	1.40000 %	9,438,598.40	11,378.75	0.00	0.00	0.00	0.00	11,378.75	0.00	8,959,028.92
1B-I3	08/25/23 - 09/24/23	31	1.00000 %	9,438,598.40	8,127.68	0.00	0.00	0.00	0.00	8,127.68	0.00	8,959,028.92
1B-I4	08/25/23 - 09/24/23	31	0.60000 %	9,438,598.40	4,876.61	0.00	0.00	0.00	0.00	4,876.61	0.00	8,959,028.92
1C-I1	08/25/23 - 09/24/23	31	1.80000 %	19,359,089.00	30,006.59	0.00	0.00	0.00	0.00	30,006.59	0.00	19,359,089.00
1C-I2	08/25/23 - 09/24/23	31	1.40000 %	19,359,089.00	23,338.46	0.00	0.00	0.00	0.00	23,338.46	0.00	19,359,089.00
1C-I3	08/25/23 - 09/24/23	31	1.00000 %	19,359,089.00	16,670.33	0.00	0.00	0.00	0.00	16,670.33	0.00	19,359,089.00
1C-I4	08/25/23 - 09/24/23	31	0.60000 %	19,359,089.00	10,002.20	0.00	0.00	0.00	0.00	10,002.20	0.00	19,359,089.00
1E-A1	N/A	N/A	6.25206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.65206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.45206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/23 - 09/24/23	31	6.25206 %	9,438,598.40	50,814.76	0.00	0.00	0.00	0.00	50,814.76	0.00	8,959,028.92
1E-B2	08/25/23 - 09/24/23	31	6.65206 %	9,438,598.40	54,065.83	0.00	0.00	0.00	0.00	54,065.83	0.00	8,959,028.92

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2023
 11-Sep-2023 12:54:24 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	08/25/23 - 09/24/23	31	7.05206 %	9,438,598.40	57,316.90	0.00	0.00	0.00	0.00	57,316.90	0.00	8,959,028.92
1E-B4	08/25/23 - 09/24/23	31	7.45206 %	9,438,598.40	60,567.97	0.00	0.00	0.00	0.00	60,567.97	0.00	8,959,028.92
1E-C1	08/25/23 - 09/24/23	31	6.25206 %	19,359,089.00	104,223.88	0.00	0.00	0.00	0.00	104,223.88	0.00	19,359,089.00
1E-C2	08/25/23 - 09/24/23	31	6.65206 %	19,359,089.00	110,892.01	0.00	0.00	0.00	0.00	110,892.01	0.00	19,359,089.00
1E-C3	08/25/23 - 09/24/23	31	7.05206 %	19,359,089.00	117,560.14	0.00	0.00	0.00	0.00	117,560.14	0.00	19,359,089.00
1E-C4	08/25/23 - 09/24/23	31	7.45206 %	19,359,089.00	124,228.27	0.00	0.00	0.00	0.00	124,228.27	0.00	19,359,089.00
1E-D1	08/25/23 - 09/24/23	31	6.25206 %	9,438,598.40	50,814.76	0.00	0.00	0.00	0.00	50,814.76	0.00	8,959,028.92
1E-D2	08/25/23 - 09/24/23	31	6.65206 %	9,438,598.40	54,065.83	0.00	0.00	0.00	0.00	54,065.83	0.00	8,959,028.92
1E-D3	08/25/23 - 09/24/23	31	7.05206 %	9,438,598.40	57,316.90	0.00	0.00	0.00	0.00	57,316.90	0.00	8,959,028.92
1E-D4	08/25/23 - 09/24/23	31	7.45206 %	9,438,598.40	60,567.97	0.00	0.00	0.00	0.00	60,567.97	0.00	8,959,028.92
1E-D5	08/25/23 - 09/24/23	31	8.05206 %	9,438,598.40	65,444.58	0.00	0.00	0.00	0.00	65,444.58	0.00	8,959,028.92
1E-F1	08/25/23 - 09/24/23	31	6.25206 %	28,797,687.40	155,038.64	0.00	0.00	0.00	0.00	155,038.64	0.00	28,318,117.92
1E-F2	08/25/23 - 09/24/23	31	6.65206 %	28,797,687.40	164,957.84	0.00	0.00	0.00	0.00	164,957.84	0.00	28,318,117.92
1E-F3	08/25/23 - 09/24/23	31	7.05206 %	28,797,687.40	174,877.04	0.00	0.00	0.00	0.00	174,877.04	0.00	28,318,117.92
1E-F4	08/25/23 - 09/24/23	31	7.45206 %	28,797,687.40	184,796.25	0.00	0.00	0.00	0.00	184,796.25	0.00	28,318,117.92
1E-F5	08/25/23 - 09/24/23	31	8.05206 %	28,797,687.40	199,675.05	0.00	0.00	0.00	0.00	199,675.05	0.00	28,318,117.92
1X-1	08/25/23 - 09/24/23	31	1.80000 %	9,438,598.40	14,629.83	0.00	0.00	0.00	0.00	14,629.83	0.00	8,959,028.92
1X-2	08/25/23 - 09/24/23	31	1.40000 %	9,438,598.40	11,378.75	0.00	0.00	0.00	0.00	11,378.75	0.00	8,959,028.92
1X-3	08/25/23 - 09/24/23	31	1.00000 %	9,438,598.40	8,127.68	0.00	0.00	0.00	0.00	8,127.68	0.00	8,959,028.92
1X-4	08/25/23 - 09/24/23	31	0.60000 %	9,438,598.40	4,876.61	0.00	0.00	0.00	0.00	4,876.61	0.00	8,959,028.92
1Y-1	08/25/23 - 09/24/23	31	1.80000 %	28,797,687.40	44,636.42	0.00	0.00	0.00	0.00	44,636.42	0.00	28,318,117.92
1Y-2	08/25/23 - 09/24/23	31	1.40000 %	28,797,687.40	34,717.21	0.00	0.00	0.00	0.00	34,717.21	0.00	28,318,117.92
1Y-3	08/25/23 - 09/24/23	31	1.00000 %	28,797,687.40	24,798.01	0.00	0.00	0.00	0.00	24,798.01	0.00	28,318,117.92
1Y-4	08/25/23 - 09/24/23	31	0.60000 %	28,797,687.40	14,878.81	0.00	0.00	0.00	0.00	14,878.81	0.00	28,318,117.92
2A-H	N/A	N/A	0.00000 %	2,512,814,877.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,488,518,209.18
2M-1	N/A	N/A	6.15206 %	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	8.20206 %	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	08/25/23 - 09/24/23	31	8.20206 %	7,890,000.92	55,726.17	0.00	0.00	0.00	0.00	55,726.17	0.00	7,078,839.77
2M-BH	N/A	N/A	0.00000 %	21,130,508.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,958,107.60
2M-2C	08/25/23 - 09/24/23	31	8.20206 %	34,575,936.42	244,205.86	0.00	0.00	0.00	0.00	244,205.86	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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	08/25/23 - 09/24/23	31	8.20206 %	42,465,937.34	299,932.03	0.00	0.00	0.00	0.00	299,932.03	0.00	41,654,776.19
2M-2H	N/A	N/A	0.00000 %	113,729,627.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,557,226.18
2B-1	08/25/23 - 09/24/23	31	9.85206 %	19,316,000.00	163,871.50	0.00	0.00	0.00	0.00	163,871.50	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 %	77,048,436.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,037,627.40
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	08/25/23 - 09/24/23	31	1.80000 %	7,890,000.92	12,229.50	0.00	0.00	0.00	0.00	12,229.50	0.00	7,078,839.77
2B-I2	08/25/23 - 09/24/23	31	1.40000 %	7,890,000.92	9,511.83	0.00	0.00	0.00	0.00	9,511.83	0.00	7,078,839.77
2B-I3	08/25/23 - 09/24/23	31	1.00000 %	7,890,000.92	6,794.17	0.00	0.00	0.00	0.00	6,794.17	0.00	7,078,839.77
2B-I4	08/25/23 - 09/24/23	31	0.60000 %	7,890,000.92	4,076.50	0.00	0.00	0.00	0.00	4,076.50	0.00	7,078,839.77
2C-I1	08/25/23 - 09/24/23	31	1.80000 %	34,575,936.42	53,592.70	0.00	0.00	0.00	0.00	53,592.70	0.00	34,575,936.42
2C-I2	08/25/23 - 09/24/23	31	1.40000 %	34,575,936.42	41,683.21	0.00	0.00	0.00	0.00	41,683.21	0.00	34,575,936.42
2C-I3	08/25/23 - 09/24/23	31	1.00000 %	34,575,936.42	29,773.72	0.00	0.00	0.00	0.00	29,773.72	0.00	34,575,936.42
2C-I4	08/25/23 - 09/24/23	31	0.60000 %	34,575,936.42	17,864.23	0.00	0.00	0.00	0.00	17,864.23	0.00	34,575,936.42
2E-A1	N/A	N/A	6.40206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.80206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.20206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.60206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/23 - 09/24/23	31	6.40206 %	7,890,000.92	43,496.67	0.00	0.00	0.00	0.00	43,496.67	0.00	7,078,839.77
2E-B2	08/25/23 - 09/24/23	31	6.80206 %	7,890,000.92	46,214.33	0.00	0.00	0.00	0.00	46,214.33	0.00	7,078,839.77
2E-B3	08/25/23 - 09/24/23	31	7.20206 %	7,890,000.92	48,932.00	0.00	0.00	0.00	0.00	48,932.00	0.00	7,078,839.77
2E-B4	08/25/23 - 09/24/23	31	7.60206 %	7,890,000.92	51,649.67	0.00	0.00	0.00	0.00	51,649.67	0.00	7,078,839.77
2E-C1	08/25/23 - 09/24/23	31	6.40206 %	34,575,936.42	190,613.16	0.00	0.00	0.00	0.00	190,613.16	0.00	34,575,936.42
2E-C2	08/25/23 - 09/24/23	31	6.80206 %	34,575,936.42	202,522.65	0.00	0.00	0.00	0.00	202,522.65	0.00	34,575,936.42
2E-C3	08/25/23 - 09/24/23	31	7.20206 %	34,575,936.42	214,432.14	0.00	0.00	0.00	0.00	214,432.14	0.00	34,575,936.42
2E-C4	08/25/23 - 09/24/23	31	7.60206 %	34,575,936.42	226,341.63	0.00	0.00	0.00	0.00	226,341.63	0.00	34,575,936.42
2E-D1	08/25/23 - 09/24/23	31	6.40206 %	7,890,000.92	43,496.67	0.00	0.00	0.00	0.00	43,496.67	0.00	7,078,839.77
2E-D2	08/25/23 - 09/24/23	31	6.80206 %	7,890,000.92	46,214.33	0.00	0.00	0.00	0.00	46,214.33	0.00	7,078,839.77

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Series 2017-C06



Distribution Date: 25-Sep-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
2E-D3	08/25/23 - 09/24/23	31	7.20206 %	7,890,000.92	48,932.00	0.00	0.00	0.00	0.00	48,932.00	0.00	7,078,839.77
2E-D4	08/25/23 - 09/24/23	31	7.60206 %	7,890,000.92	51,649.67	0.00	0.00	0.00	0.00	51,649.67	0.00	7,078,839.77
2E-D5	08/25/23 - 09/24/23	31	8.20206 %	7,890,000.92	55,726.17	0.00	0.00	0.00	0.00	55,726.17	0.00	7,078,839.77
2E-F1	08/25/23 - 09/24/23	31	6.40206 %	42,465,937.34	234,109.83	0.00	0.00	0.00	0.00	234,109.83	0.00	41,654,776.19
2E-F2	08/25/23 - 09/24/23	31	6.80206 %	42,465,937.34	248,736.99	0.00	0.00	0.00	0.00	248,736.99	0.00	41,654,776.19
2E-F3	08/25/23 - 09/24/23	31	7.20206 %	42,465,937.34	263,364.14	0.00	0.00	0.00	0.00	263,364.14	0.00	41,654,776.19
2E-F4	08/25/23 - 09/24/23	31	7.60206 %	42,465,937.34	277,991.30	0.00	0.00	0.00	0.00	277,991.30	0.00	41,654,776.19
2E-F5	08/25/23 - 09/24/23	31	8.20206 %	42,465,937.34	299,932.03	0.00	0.00	0.00	0.00	299,932.03	0.00	41,654,776.19
2X-1	08/25/23 - 09/24/23	31	1.80000 %	7,890,000.92	12,229.50	0.00	0.00	0.00	0.00	12,229.50	0.00	7,078,839.77
2X-2	08/25/23 - 09/24/23	31	1.40000 %	7,890,000.92	9,511.83	0.00	0.00	0.00	0.00	9,511.83	0.00	7,078,839.77
2X-3	08/25/23 - 09/24/23	31	1.00000 %	7,890,000.92	6,794.17	0.00	0.00	0.00	0.00	6,794.17	0.00	7,078,839.77
2X-4	08/25/23 - 09/24/23	31	0.60000 %	7,890,000.92	4,076.50	0.00	0.00	0.00	0.00	4,076.50	0.00	7,078,839.77
2Y-1	08/25/23 - 09/24/23	31	1.80000 %	42,465,937.33	65,822.20	0.00	0.00	0.00	0.00	65,822.20	0.00	41,654,776.18
2Y-2	08/25/23 - 09/24/23	31	1.40000 %	42,465,937.33	51,195.05	0.00	0.00	0.00	0.00	51,195.05	0.00	41,654,776.18
2Y-3	08/25/23 - 09/24/23	31	1.00000 %	42,465,937.33	36,567.89	0.00	0.00	0.00	0.00	36,567.89	0.00	41,654,776.18
2Y-4	08/25/23 - 09/24/23	31	0.60000 %	42,465,937.33	21,940.73	0.00	0.00	0.00	0.00	21,940.73	0.00	41,654,776.18
Totals					6,909,631.76	0.00	0.00	0.00	0.00	6,909,631.76	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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 %	227.18008654	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	225.37697047
1M-1	156,644,000.00	6.15206 %	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	8.05206 %	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	8.05206 %	487.55385132	3.38056093	0.00000000	0.00000000	0.00000000	0.00000000	3.38056093	0.00000000	462.78153481
1M-BH	79,574,517.00	0.00000 %	487.55385132	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	462.78153457
1M-2C	19,359,089.00	8.05206 %	1000.00000000	6.93371832	0.00000000	0.00000000	0.00000000	0.00000000	6.93371832	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	8.05206 %	495.85128377	3.43809308	0.00000000	0.00000000	0.00000000	0.00000000	3.43809308	0.00000000	487.59384494
1M-2H	238,723,551.00	0.00000 %	495.85128377	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	487.59384486
1B-1	78,322,000.00	9.55206 %	1000.00000000	8.22538495	0.00000000	0.00000000	0.00000000	0.00000000	8.22538495	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 %	983.60382706	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.18285643
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 %	487.55385132	0.75570860	0.00000000	0.00000000	0.00000000	0.00000000	0.75570860	0.00000000	462.78153481
1B-I2	0.00	1.40000 %	487.55385132	0.58777301	0.00000000	0.00000000	0.00000000	0.00000000	0.58777301	0.00000000	462.78153481
1B-I3	0.00	1.00000 %	487.55385132	0.41983794	0.00000000	0.00000000	0.00000000	0.00000000	0.41983794	0.00000000	462.78153481
1B-I4	0.00	0.60000 %	487.55385132	0.25190287	0.00000000	0.00000000	0.00000000	0.00000000	0.25190287	0.00000000	462.78153481
1C-I1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555570	0.00000000	0.00000000	0.00000000	0.00000000	1.20555570	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111128	0.00000000	0.00000000	0.00000000	0.00000000	0.86111128	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666687	0.00000000	0.00000000	0.00000000	0.00000000	0.51666687	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.25206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.65206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.05206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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	7.45206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.25206 %	487.55385132	2.62485285	0.00000000	0.00000000	0.00000000	0.00000000	2.62485285	0.00000000	462.78153481
1E-B2	19,359,089.00	6.65206 %	487.55385132	2.79278793	0.00000000	0.00000000	0.00000000	0.00000000	2.79278793	0.00000000	462.78153481
1E-B3	19,359,089.00	7.05206 %	487.55385132	2.96072300	0.00000000	0.00000000	0.00000000	0.00000000	2.96072300	0.00000000	462.78153481
1E-B4	19,359,089.00	7.45206 %	487.55385132	3.12865807	0.00000000	0.00000000	0.00000000	0.00000000	3.12865807	0.00000000	462.78153481
1E-C1	19,359,089.00	6.25206 %	1000.00000000	5.38371821	0.00000000	0.00000000	0.00000000	0.00000000	5.38371821	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.65206 %	1000.00000000	5.72816262	0.00000000	0.00000000	0.00000000	0.00000000	5.72816262	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.05206 %	1000.00000000	6.07260703	0.00000000	0.00000000	0.00000000	0.00000000	6.07260703	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.45206 %	1000.00000000	6.41705144	0.00000000	0.00000000	0.00000000	0.00000000	6.41705144	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.25206 %	243.77692566	1.31242643	0.00000000	0.00000000	0.00000000	0.00000000	1.31242643	0.00000000	231.39076741
1E-D2	38,718,178.00	6.65206 %	243.77692566	1.39639396	0.00000000	0.00000000	0.00000000	0.00000000	1.39639396	0.00000000	231.39076741
1E-D3	38,718,178.00	7.05206 %	243.77692566	1.48036150	0.00000000	0.00000000	0.00000000	0.00000000	1.48036150	0.00000000	231.39076741
1E-D4	38,718,178.00	7.45206 %	243.77692566	1.56432903	0.00000000	0.00000000	0.00000000	0.00000000	1.56432903	0.00000000	231.39076741
1E-D5	38,718,178.00	8.05206 %	243.77692566	1.69028047	0.00000000	0.00000000	0.00000000	0.00000000	1.69028047	0.00000000	231.39076741
1E-F1	38,718,178.00	6.25206 %	743.77692566	4.00428553	0.00000000	0.00000000	0.00000000	0.00000000	4.00428553	0.00000000	731.39076741
1E-F2	38,718,178.00	6.65206 %	743.77692566	4.26047527	0.00000000	0.00000000	0.00000000	0.00000000	4.26047527	0.00000000	731.39076741
1E-F3	38,718,178.00	7.05206 %	743.77692566	4.51666501	0.00000000	0.00000000	0.00000000	0.00000000	4.51666501	0.00000000	731.39076741
1E-F4	38,718,178.00	7.45206 %	743.77692566	4.77285501	0.00000000	0.00000000	0.00000000	0.00000000	4.77285501	0.00000000	731.39076741
1E-F5	38,718,178.00	8.05206 %	743.77692566	5.15713963	0.00000000	0.00000000	0.00000000	0.00000000	5.15713963	0.00000000	731.39076741
1X-1	0.00	1.80000 %	243.77692566	0.37785430	0.00000000	0.00000000	0.00000000	0.00000000	0.37785430	0.00000000	231.39076741
1X-2	0.00	1.40000 %	243.77692566	0.29388650	0.00000000	0.00000000	0.00000000	0.00000000	0.29388650	0.00000000	231.39076741
1X-3	0.00	1.00000 %	243.77692566	0.20991897	0.00000000	0.00000000	0.00000000	0.00000000	0.20991897	0.00000000	231.39076741
1X-4	0.00	0.60000 %	243.77692566	0.12595143	0.00000000	0.00000000	0.00000000	0.00000000	0.12595143	0.00000000	231.39076741
1Y-1	0.00	1.80000 %	743.77692566	1.15285435	0.00000000	0.00000000	0.00000000	0.00000000	1.15285435	0.00000000	731.39076741
1Y-2	0.00	1.40000 %	743.77692566	0.89666435	0.00000000	0.00000000	0.00000000	0.00000000	0.89666435	0.00000000	731.39076741
1Y-3	0.00	1.00000 %	743.77692566	0.64047461	0.00000000	0.00000000	0.00000000	0.00000000	0.64047461	0.00000000	731.39076741
1Y-4	0.00	0.60000 %	743.77692566	0.38428487	0.00000000	0.00000000	0.00000000	0.00000000	0.38428487	0.00000000	731.39076741
2A-H	14,850,014,032.00	0.00000 %	169.21296316	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	167.57682544
2M-1	117,869,000.00	6.15206 %	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: 25-Sep-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	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.20206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.20206 %	228.19341244	1.61170385	0.00000000	0.00000000	0.00000000	0.00000000	1.61170385	0.00000000	204.73313243
2M-BH	92,599,118.58	0.00000 %	228.19341246	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.73313235
2M-2C	34,575,936.42	8.20206 %	1000.00000000	7.06288492	0.00000000	0.00000000	0.00000000	0.00000000	7.06288492	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	8.20206 %	411.06953780	2.90333685	0.00000000	0.00000000	0.00000000	0.00000000	2.90333685	0.00000000	403.21751192
2M-2H	276,668,280.00	0.00000 %	411.06854548	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	403.21653852
2B-1	19,316,000.00	9.85206 %	1000.00000000	8.48371816	0.00000000	0.00000000	0.00000000	0.00000000	8.48371816	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	993.58664745	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.44725531
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	228.19341244	0.35369975	0.00000000	0.00000000	0.00000000	0.00000000	0.35369975	0.00000000	204.73313243
2B-I2	0.00	1.40000 %	228.19341244	0.27509971	0.00000000	0.00000000	0.00000000	0.00000000	0.27509971	0.00000000	204.73313243
2B-I3	0.00	1.00000 %	228.19341244	0.19649996	0.00000000	0.00000000	0.00000000	0.00000000	0.19649996	0.00000000	204.73313243
2B-I4	0.00	0.60000 %	228.19341244	0.11789992	0.00000000	0.00000000	0.00000000	0.00000000	0.11789992	0.00000000	204.73313243
2C-I1	0.00	1.80000 %	1000.00000000	1.54999996	0.00000000	0.00000000	0.00000000	0.00000000	1.54999996	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555549	0.00000000	0.00000000	0.00000000	0.00000000	1.20555549	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111102	0.00000000	0.00000000	0.00000000	0.00000000	0.86111102	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666656	0.00000000	0.00000000	0.00000000	0.00000000	0.51666656	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.40206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.80206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.20206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.60206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.40206 %	228.19341244	1.25800411	0.00000000	0.00000000	0.00000000	0.00000000	1.25800411	0.00000000	204.73313243

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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	6.80206 %	228.19341244	1.33660386	0.00000000	0.00000000	0.00000000	0.00000000	1.33660386	0.00000000	204.73313243
2E-B3	34,575,936.42	7.20206 %	228.19341244	1.41520390	0.00000000	0.00000000	0.00000000	0.00000000	1.41520390	0.00000000	204.73313243
2E-B4	34,575,936.42	7.60206 %	228.19341244	1.49380394	0.00000000	0.00000000	0.00000000	0.00000000	1.49380394	0.00000000	204.73313243
2E-C1	34,575,936.42	6.40206 %	1000.00000000	5.51288496	0.00000000	0.00000000	0.00000000	0.00000000	5.51288496	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.80206 %	1000.00000000	5.85732943	0.00000000	0.00000000	0.00000000	0.00000000	5.85732943	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.20206 %	1000.00000000	6.20177390	0.00000000	0.00000000	0.00000000	0.00000000	6.20177390	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.60206 %	1000.00000000	6.54621837	0.00000000	0.00000000	0.00000000	0.00000000	6.54621837	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.40206 %	114.79698916	0.63286263	0.00000000	0.00000000	0.00000000	0.00000000	0.63286263	0.00000000	102.99485394
2E-D2	68,730,033.58	6.80206 %	114.79698916	0.67240372	0.00000000	0.00000000	0.00000000	0.00000000	0.67240372	0.00000000	102.99485394
2E-D3	68,730,033.58	7.20206 %	114.79698916	0.71194495	0.00000000	0.00000000	0.00000000	0.00000000	0.71194495	0.00000000	102.99485394
2E-D4	68,730,033.58	7.60206 %	114.79698916	0.75148617	0.00000000	0.00000000	0.00000000	0.00000000	0.75148617	0.00000000	102.99485394
2E-D5	68,730,033.58	8.20206 %	114.79698916	0.81079795	0.00000000	0.00000000	0.00000000	0.00000000	0.81079795	0.00000000	102.99485394
2E-F1	69,151,872.83	6.40206 %	614.09670631	3.38544454	0.00000000	0.00000000	0.00000000	0.00000000	3.38544454	0.00000000	602.36656630
2E-F2	69,151,872.83	6.80206 %	614.09670631	3.59696679	0.00000000	0.00000000	0.00000000	0.00000000	3.59696679	0.00000000	602.36656630
2E-F3	69,151,872.83	7.20206 %	614.09670631	3.80848890	0.00000000	0.00000000	0.00000000	0.00000000	3.80848890	0.00000000	602.36656630
2E-F4	69,151,872.83	7.60206 %	614.09670631	4.02001115	0.00000000	0.00000000	0.00000000	0.00000000	4.02001115	0.00000000	602.36656630
2E-F5	69,151,872.83	8.20206 %	614.09670631	4.33729439	0.00000000	0.00000000	0.00000000	0.00000000	4.33729439	0.00000000	602.36656630
2X-1	0.00	1.80000 %	114.79698916	0.17793531	0.00000000	0.00000000	0.00000000	0.00000000	0.17793531	0.00000000	102.99485394
2X-2	0.00	1.40000 %	114.79698916	0.13839408	0.00000000	0.00000000	0.00000000	0.00000000	0.13839408	0.00000000	102.99485394
2X-3	0.00	1.00000 %	114.79698916	0.09885300	0.00000000	0.00000000	0.00000000	0.00000000	0.09885300	0.00000000	102.99485394
2X-4	0.00	0.60000 %	114.79698916	0.05931177	0.00000000	0.00000000	0.00000000	0.00000000	0.05931177	0.00000000	102.99485394
2Y-1	0.00	1.80000 %	614.09670616	0.95184985	0.00000000	0.00000000	0.00000000	0.00000000	0.95184985	0.00000000	602.36656616
2Y-2	0.00	1.40000 %	614.09670616	0.74032774	0.00000000	0.00000000	0.00000000	0.00000000	0.74032774	0.00000000	602.36656616
2Y-3	0.00	1.00000 %	614.09670616	0.52880549	0.00000000	0.00000000	0.00000000	0.00000000	0.52880549	0.00000000	602.36656616
2Y-4	0.00	0.60000 %	614.09670616	0.31728324	0.00000000	0.00000000	0.00000000	0.00000000	0.31728324	0.00000000	602.36656616

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,828,009.87
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(210,405.40)
Total Deposits	2,617,604.47
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,598,437.81
Total Withdrawals (Pool Distribution Amount)	2,617,604.47
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	
Adjusted SOFR	5.402060%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	31,252,077.72
Total Principal Reduction Cumulative	12,605,868,690.71
Scheduled Principal Current	8,758,198.03
Scheduled Principal Cumulative	1,222,220,181.90
Unscheduled Principal Current	22,294,283.56
Unscheduled Principal Cumulative	11,382,097,133.91
Senior Reduction Amount	28,601,666.97
Subordinate Reduction Amount	2,450,814.62
Calculated Tranche Write-Down Amount	199,596.13
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,608.76
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,077.66
Group 2	
Total Principal Reduction Current	27,291,039.84
Total Principal Reduction Cumulative	12,712,839,432.33
Scheduled Principal Current	5,942,923.15
Scheduled Principal Cumulative	1,015,978,228.01
Unscheduled Principal Current	21,337,307.42
Unscheduled Principal Cumulative	11,696,355,636.95
Senior Reduction Amount	24,296,668.16
Subordinate Reduction Amount	2,983,562.41
Calculated Tranche Write-Down Amount	10,809.27
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,928.62
Recovery Principal on Previously Liquidated Loan Current	0.00
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	21674
Period Reference Pool Removal Loan Count	128
Period Ending Loan Count	21546
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,883,065,713.95
Period PIF Loan Count Current	126
PIF Loan Count Cumulative	47667
Period PIF Loan UPB Current	19,876,463.37
PIF Loan UPB Cumulative	10,978,098,862.93
Period Partial Prepayment Amount	2,322,956.89
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	376,434.12
Credit Event Amount Cumulative	7,935,658.48
Total Active Modified Loan Count	454
Total Active Modified Loan UPB	115,264,115.05
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	16654
Period Reference Pool Removal Loan Count	117
Period Ending Loan Count	16537
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,796,313,603.95
Period PIF Loan Count Current	115
PIF Loan Count Cumulative	49745
Period PIF Loan UPB Current	19,654,475.19
PIF Loan UPB Cumulative	11,437,273,453.69
Period Partial Prepayment Amount	1,582,800.00
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	184,611.04
Credit Event Amount Cumulative	21,627,282.72
Total Active Modified Loan Count	613
Total Active Modified Loan UPB	144,630,951.72
Structural Reporting	
Group 1	
Senior Percentage	92.062304%
Subordinate Percentage	7.937696%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.993156%
Subordinate Percentage	11.006844%
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 %	7.930000 %
1M-1	0.00	0.00	2.800000 %	7.940000 %	7.930000 %
1M-1H	0.00	0.00	2.800000 %	7.940000 %	7.930000 %
1M-2A	0.00	0.00	2.200000 %	7.940000 %	7.930000 %
1M-2B	0.00	0.00	1.600000 %	6.710000 %	6.750000 %
1M-2C	0.00	0.00	1.000000 %	4.180000 %	4.210000 %
1M-2	0.00	0.00	1.000000 %	4.180000 %	4.210000 %
1M-2H	0.00	0.00	1.000000 %	4.180000 %	4.210000 %
1B-1	0.00	0.00	0.500000 %	2.070000 %	2.080000 %
1B-1H	0.00	0.00	0.500000 %	2.070000 %	2.080000 %
1B-2H	199,596.13	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.010000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.010000 %
2M-2B	0.00	0.00	1.820000 %	9.980000 %	10.080000 %
2M-2C	0.00	0.00	1.000000 %	5.480000 %	5.530000 %
2M-2	0.00	0.00	1.000000 %	5.480000 %	5.530000 %
2M-2H	0.00	0.00	1.000000 %	5.480000 %	5.530000 %
2B-1	0.00	0.00	0.500000 %	2.730000 %	2.750000 %
2B-1H	0.00	0.00	0.500000 %	2.730000 %	2.750000 %
2B-2H	10,809.27	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	507	90,897,468.25	1.331303 %	1.360867 %
60 Days	150	28,384,386.30	0.393877 %	0.424955 %
90 Days	66	13,211,961.69	0.173306 %	0.197802 %
120 Days	39	8,177,017.25	0.102408 %	0.122422 %
150 Days	34	6,085,263.93	0.089279 %	0.091105 %
180+ Days	222	43,469,533.84	0.582937 %	0.650802 %
Totals	1018	190,225,631.26	2.673109 %	2.847954 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	201	36,456,307.06	0.932888 %	0.938854 %
60 Days	62	11,626,059.86	0.287756 %	0.299404 %
90 Days	27	5,326,888.42	0.125313 %	0.137183 %
120 Days	12	2,537,252.78	0.055695 %	0.065341 %
150 Days	17	3,178,854.61	0.078901 %	0.081865 %
180+ Days	85	16,960,379.84	0.394505 %	0.436778 %
Totals	404	76,085,742.57	1.875058 %	1.959425 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	306	54,441,161.19	1.850396 %	1.946890 %
60 Days	88	16,758,326.44	0.532140 %	0.599301 %
90 Days	39	7,885,073.27	0.235835 %	0.281981 %
120 Days	27	5,639,764.47	0.163270 %	0.201686 %
150 Days	17	2,906,409.32	0.102800 %	0.103937 %
180+ Days	137	26,509,154.00	0.828445 %	0.948004 %
Totals	614	114,139,888.69	3.712886 %	4.081799 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	175	51,380,985.73	52,608.76	0.102390
Group 2	321	80,983,437.44	80,928.62	0.099932

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	270,058.86	168.79	0.062501
Group 1	0043741717	639,276.43	732.50	0.114583
Group 1	0043741803	176,052.77	191.46	0.108751
Group 1	0043741811	397,655.00	207.11	0.052083
Group 1	0043741842	240,307.89	200.26	0.083335
Group 1	0043741847	276,593.58	300.80	0.108752
Group 1	0043741912	216,584.21	157.93	0.072919
Group 1	0043742802	198,293.38	330.49	0.166667
Group 1	0043743198	371,521.11	309.60	0.083333
Group 1	0043743312	530,919.37	553.04	0.104166
Group 1	0043744171	529,398.86	496.31	0.093750
Group 1	0043744667	111,314.43	104.36	0.093752
Group 1	0043744717	328,630.08	239.63	0.072918
Group 1	0043744990	272,784.73	284.15	0.104166
Group 1	0043745711	231,508.27	140.83	0.060832
Group 1	0043746280	196,433.50	225.08	0.114583
Group 1	0043747325	389,939.50	243.71	0.062499
Group 1	0043747774	189,982.70	8.11	0.004269
Group 1	0043748067	108,405.28	90.34	0.083335
Group 1	0043748080	396,299.66	430.98	0.108751
Group 1	0043748397	317,643.30	231.61	0.072915
Group 1	0043748595	382,551.69	199.25	0.052084
Group 1	0043748648	346,412.95	252.59	0.072916
Group 1	0043749157	217,642.78	226.71	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749513	140,125.98	204.35	0.145833
Group 1	0043749583	403,478.61	168.12	0.041668
Group 1	0043750649	231,961.86	193.30	0.083333
Group 1	0043750831	360,274.77	375.29	0.104168
Group 1	0043751815	281,684.75	146.71	0.052083
Group 1	0043751956	334,213.31	174.07	0.052084
Group 1	0043752088	379,208.76	276.51	0.072918
Group 1	0043752245	375,594.86	195.62	0.052083
Group 1	0043752294	383,323.68	279.51	0.072917
Group 1	0043752537	599,407.04	249.75	0.041666
Group 1	0043753875	165,664.38	120.80	0.072919
Group 1	0043754729	152,096.75	79.22	0.052085
Group 1	0043755940	290,589.05	358.54	0.123384
Group 1	0043756688	189,305.29	295.79	0.156250
Group 1	0043756930	475,029.68	148.45	0.031251
Group 1	0043757682	636,110.10	397.57	0.062500
Group 1	0043758962	415,714.48	216.52	0.052084
Group 1	0043759310	466,340.84	631.50	0.135416
Group 1	0043760194	420,815.35	394.51	0.093749
Group 1	0043760203	272,163.65	283.50	0.104165
Group 1	0043760736	95,381.11	87.19	0.091412
Group 1	0043760860	731,013.05	685.32	0.093749
Group 1	0043762103	288,027.94	120.01	0.041666
Group 1	0043762648	198,969.27	248.71	0.124999
Group 1	0043763507	387,982.15	404.15	0.104167
Group 1	0043763774	512,333.26	693.78	0.135416
Group 1	0043763800	334,473.64	557.46	0.166668
Group 1	0043763807	323,757.81	101.17	0.031249
Group 1	0043763835	313,313.97	421.67	0.134584
Group 1	0043763845	110,625.06	69.14	0.062499
Group 1	0043763905	478,313.27	498.24	0.104166
Group 1	0043764021	540,852.15	676.07	0.125001
Group 1	0043764055	185,075.50	134.95	0.072916
Group 1	0043764158	250,407.03	313.01	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764167	180,663.87	60.15	0.033294
Group 1	0043764254	320,416.04	267.01	0.083332
Group 1	0043764855	375,215.46	586.27	0.156249
Group 1	0043764972	80,406.72	100.51	0.125002
Group 1	0043765137	109,024.81	124.92	0.114579
Group 1	0043765220	107,587.05	145.69	0.135416
Group 1	0043765354	136,091.41	170.11	0.124997
Group 1	0043765419	300,559.07	62.62	0.020835
Group 1	0043765488	213,572.92	244.72	0.114584
Group 1	0043765536	263,802.02	82.44	0.031251
Group 1	0043766893	462,996.30	251.65	0.054352
Group 1	0043766912	262,448.04	218.71	0.083335
Group 1	0043767061	222,072.54	208.19	0.093749
Group 1	0043767420	285,406.22	89.19	0.031250
Group 1	0043769931	271,347.39	252.13	0.092918
Group 1	0043770001	282,632.22	323.85	0.114584
Group 1	0043770011	256,205.27	293.57	0.114584
Group 1	0043770312	135,993.50	113.33	0.083335
Group 1	0043770597	125,060.97	91.19	0.072916
Group 1	0043770662	288,261.45	150.14	0.052085
Group 1	0043770741	484,471.47	555.12	0.114583
Group 1	0043770892	320,517.32	233.71	0.072916
Group 1	0043771610	301,146.32	110.84	0.036806
Group 1	0043771773	205,119.34	183.75	0.089582
Group 1	0043772916	166,920.67	191.26	0.114581
Group 1	0043773020	108,645.15	165.91	0.152708
Group 1	0043773441	291,739.94	395.06	0.135415
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043774796	194,085.45	37.94	0.019548
Group 1	0043775080	208,646.69	148.32	0.071087
Group 1	0043775090	514,628.98	643.29	0.125001
Group 1	0043775184	79,402.17	107.52	0.135412
Group 1	0043775529	296,271.25	246.89	0.083332
Group 1	0043775583	298,887.49	404.74	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775625	351,991.68	513.32	0.145833
Group 1	0043775696	229,051.61	310.17	0.135415
Group 1	0043776252	370,116.75	424.09	0.114583
Group 1	0043776577	377,071.67	707.01	0.187500
Group 1	0043777757	282,214.01	205.78	0.072916
Group 1	0043778043	442,480.74	414.83	0.093751
Group 1	0043778473	163,846.94	187.74	0.114583
Group 1	0043778634	216,794.52	158.08	0.072917
Group 1	0043779563	348,483.93	181.50	0.052083
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	268,730.39	335.91	0.124999
Group 1	0043780466	131,425.52	150.59	0.114582
Group 1	0043780755	420,639.54	481.98	0.114583
Group 1	0043780956	154,732.93	257.89	0.166668
Group 1	0043780965	210,443.80	370.91	0.176251
Group 1	0043780989	84,931.25	70.07	0.082502
Group 1	0043781089	98,373.10	20.49	0.020829
Group 1	0043781355	159,920.30	236.55	0.147917
Group 1	0043781481	384,070.43	280.05	0.072916
Group 1	0043781760	558,725.01	756.61	0.135417
Group 1	0043781939	203,409.32	122.89	0.060415
Group 1	0043782461	290,880.23	512.68	0.176251
Group 1	0043782557	330,979.37	275.82	0.083334
Group 1	0043782594	141,446.78	103.14	0.072918
Group 1	0043782631	427,574.43	400.85	0.093750
Group 1	0043782785	369,740.84	616.23	0.166665
Group 1	0043783003	483,591.15	1,055.91	0.218348
Group 1	0043783174	659,155.45	1,191.99	0.180836
Group 1	0043783379	157,876.77	197.35	0.125003
Group 1	0043784458	193,656.65	129.11	0.066670
Group 1	0043784924	277,833.68	434.12	0.156252
Group 1	0043785240	442,490.37	322.65	0.072917
Group 1	0043785398	521,538.11	435.60	0.083522
Group 1	0043786176	258,135.38	295.78	0.114583

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Modification Loss Detail

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Group 1	0043787598	373,754.18	42.36	0.011334
Group 1	0043788068	228,653.60	262.00	0.114584
Group 1	0043789927	960,408.85	1,500.64	0.156250
Group 1	0043790258	223,407.21	302.53	0.135416
Group 1	0043790596	45,475.64	75.79	0.166661
Group 1	0043790968	214,480.58	245.76	0.114584
Group 1	0043791487	222,059.27	254.44	0.114582
Group 1	0043791538	175,703.36	201.33	0.114585
Group 1	0043791539	222,576.66	255.04	0.114585
Group 1	0043792284	217,274.71	316.86	0.145834
Group 1	0043793126	156,916.79	49.65	0.031641
Group 1	0043793703	474,014.04	444.39	0.093750
Group 1	0043793732	174,366.64	290.61	0.166666
Group 1	0043794105	398,564.27	166.07	0.041667
Group 1	0043794181	287,401.69	449.07	0.156252
Group 1	0043794587	606,072.53	820.72	0.135416
Group 1	0043794733	295,692.58	462.02	0.156250
Group 1	0043795102	126,577.27	131.85	0.104166
Group 1	0043795127	349,439.60	388.69	0.111232
Group 1	0043796276	206,346.19	322.42	0.156252
Group 1	0043797123	275,072.75	257.88	0.093750
Group 1	0043797144	69,014.55	176.15	0.255236
Group 1	0043798216	277,420.27	288.98	0.104167
Group 1	0043798623	111,923.34	174.88	0.156250
Group 1	0043798654	762,868.15	1,191.98	0.156250
Group 1	0043798671	364,041.59	339.38	0.093226
Group 1	0043800131	103,520.45	140.18	0.135413
Group 1	0043800581	364,061.94	338.27	0.092916
Group 1	0043801398	409,619.35	682.70	0.166667
Group 1	0043801646	120,463.11	87.84	0.072919
Group 1	0043802030	366,529.15	458.16	0.125000
Group 1	0043802190	429,136.81	402.32	0.093751
Group 1	0043803568	148,250.28	154.43	0.104168
Group 1	0043803616	168,373.50	105.23	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	258,003.53	376.26	0.145835
Group 1	0043804873	206,238.99	193.35	0.093750
Group 1	0043805962	91,696.91	105.07	0.114584
Group 1	0043806018	331,518.53	172.67	0.052085
Group 1	0043806483	80,408.38	66.34	0.082504
Group 1	0043807086	170,415.71	177.52	0.104169
Group 1	0043807423	239,302.30	174.49	0.072916
Group 1	0043807864	476,479.53	893.40	0.187500
Group 1	0043807946	263,322.47	301.72	0.114582
Group 1	0043808710	353,965.71	258.10	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	379,598.84	632.66	0.166665
Group 1	0043809028	402,214.74	460.87	0.114583
Group 1	0043809932	144,223.71	180.28	0.125000
Group 2	0043810044	335,839.36	174.92	0.052084
Group 2	0043810102	53,903.77	39.30	0.072908
Group 2	0043810251	365,054.27	76.05	0.020833
Group 2	0043810453	199,757.73	312.12	0.156249
Group 2	0043810574	318,587.52	132.74	0.041665
Group 2	0043811403	240,267.77	223.25	0.092917
Group 2	0043811525	492,835.84	513.37	0.104167
Group 2	0043811782	249,949.29	312.44	0.125001
Group 2	0043811806	57,306.57	29.88	0.052141
Group 2	0043811815	83,481.23	79.57	0.095315
Group 2	0043811841	274,724.67	220.79	0.080368
Group 2	0043811939	72,379.52	22.62	0.031252
Group 2	0043812652	318,054.01	397.57	0.125001
Group 2	0043812680	341,901.69	427.38	0.125001
Group 2	0043812792	161,013.62	167.72	0.104165
Group 2	0043813033	71,776.71	97.20	0.135420
Group 2	0043813555	342,447.28	225.46	0.065838
Group 2	0043813782	133,429.76	147.45	0.110508
Group 2	0043813786	190,529.11	317.55	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043814293	279,502.42	5.10	0.001825
Group 2	0043814648	65,153.99	48.39	0.074270
Group 2	0043814923	310,075.91	23.29	0.007511
Group 2	0043815617	272,071.77	252.80	0.092917
Group 2	0043816083	228,324.28	107.84	0.047231
Group 2	0043816704	382,395.36	43.58	0.011397
Group 2	0043817320	290,321.24	323.19	0.111322
Group 2	0043817615	249,593.96	337.99	0.135416
Group 2	0043817628	339,034.57	388.48	0.114584
Group 2	0043817703	142,119.77	118.43	0.083331
Group 2	0043818005	271,068.35	338.84	0.125002
Group 2	0043818038	149,294.43	53.42	0.035782
Group 2	0043818101	60,123.59	87.68	0.145833
Group 2	0043818187	120,263.08	150.33	0.125001
Group 2	0043818399	205,284.50	193.13	0.094079
Group 2	0043818443	33,156.36	18.48	0.055736
Group 2	0043818878	375,319.24	430.05	0.114582
Group 2	0043819497	226,097.69	314.02	0.138887
Group 2	0043819932	347,292.74	289.41	0.083333
Group 2	0043819994	189,157.31	137.93	0.072918
Group 2	0043820331	155,617.44	81.05	0.052083
Group 2	0043820355	66,745.13	27.81	0.041666
Group 2	0043820372	363,258.52	454.07	0.124999
Group 2	0043820387	215,478.12	22.45	0.010419
Group 2	0043820611	159,989.73	316.65	0.197919
Group 2	0043820657	119,358.20	211.36	0.177080
Group 2	0043820673	164,014.18	93.84	0.057215
Group 2	0043820681	350,213.78	328.33	0.093751
Group 2	0043820837	83,029.55	69.19	0.083332
Group 2	0043820847	167,829.60	122.38	0.072919
Group 2	0043820917	165,732.04	155.37	0.093748
Group 2	0043821023	208,479.21	282.32	0.135419
Group 2	0043821151	165,869.37	249.59	0.150474
Group 2	0043821488	247,318.37	283.39	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821705	317,383.61	363.67	0.114584
Group 2	0043822060	366,060.14	114.68	0.031328
Group 2	0043822458	344,339.32	63.03	0.018305
Group 2	0043822800	162,778.10	152.60	0.093747
Group 2	0043822869	87,546.27	118.55	0.135414
Group 2	0043823143	289,806.08	207.26	0.071517
Group 2	0043823269	328,634.97	53.89	0.016398
Group 2	0043823297	578,232.04	722.79	0.125000
Group 2	0043823352	341,907.06	498.61	0.145832
Group 2	0043824039	153,890.90	192.36	0.124998
Group 2	0043824046	179,528.43	299.21	0.166664
Group 2	0043824515	44,883.57	60.78	0.135417
Group 2	0043825098	272,730.81	48.56	0.017805
Group 2	0043825176	177,295.63	297.81	0.167974
Group 2	0043825279	221,742.13	23.87	0.010765
Group 2	0043825287	339,888.66	82.49	0.024270
Group 2	0043825438	141,097.65	161.67	0.114580
Group 2	0043825446	235,829.62	98.26	0.041666
Group 2	0043825485	120,497.81	15.76	0.013079
Group 2	0043825631	59,878.08	74.85	0.125004
Group 2	0043825634	227,927.99	306.59	0.134512
Group 2	0043825814	177,306.02	203.16	0.114582
Group 2	0043826034	239,458.48	274.38	0.114584
Group 2	0043826207	393,385.00	286.84	0.072916
Group 2	0043826271	359,972.88	92.47	0.025688
Group 2	0043826535	329,585.88	550.89	0.167146
Group 2	0043826576	226,488.91	142.21	0.062789
Group 2	0043826580	259,021.26	485.66	0.187498
Group 2	0043826648	94,377.71	98.43	0.104294
Group 2	0043827245	186,853.75	97.32	0.052084
Group 2	0043827505	236,927.60	45.50	0.019204
Group 2	0043827637	258,081.88	26.88	0.010415
Group 2	0043827787	112,762.27	82.22	0.072914
Group 2	0043827802	427,902.49	624.02	0.145832

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043827804	278,226.88	376.77	0.135418
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	169,226.51	397.40	0.234833
Group 2	0043828289	235,958.50	270.37	0.114584
Group 2	0043828648	544,645.83	794.28	0.145834
Group 2	0043828910	405,723.69	307.77	0.075857
Group 2	0043829112	336,917.95	561.53	0.166667
Group 2	0043829651	353,705.69	442.13	0.124999
Group 2	0043830057	61,106.81	25.46	0.041665
Group 2	0043830267	319,800.87	199.88	0.062501
Group 2	0043830309	117,915.95	64.84	0.054988
Group 2	0043830410	305,610.13	283.96	0.092916
Group 2	0043830477	267,800.35	391.59	0.146225
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	322,192.21	726.18	0.225387
Group 2	0043830994	334,269.50	673.57	0.201505
Group 2	0043831029	552,590.17	920.98	0.166666
Group 2	0043831073	342,848.44	377.42	0.110084
Group 2	0043831210	237,751.69	21.33	0.008972
Group 2	0043831472	213,243.51	198.42	0.093049
Group 2	0043831806	130,733.68	122.56	0.093748
Group 2	0043832066	155,246.07	95.13	0.061277
Group 2	0043832263	272,856.02	214.99	0.078792
Group 2	0043832276	361,617.24	699.66	0.193481
Group 2	0043832303	227,349.83	142.09	0.062498
Group 2	0043832345	416,443.98	753.96	0.181047
Group 2	0043832701	211,428.26	154.17	0.072918
Group 2	0043832851	420,975.77	394.66	0.093749
Group 2	0043832918	141,765.79	251.04	0.177081
Group 2	0043833297	223,325.96	442.00	0.197917
Group 2	0043833611	80,131.45	41.74	0.052089
Group 2	0043833703	278,512.91	128.34	0.046080
Group 2	0043834118	135,161.86	56.74	0.041979
Group 2	0043834295	205,341.11	192.51	0.093751

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Modification Loss Detail

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Group 2	0043834485	482,203.61	652.98	0.135416
Group 2	0043834759	183,940.68	210.77	0.114586
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834944	168,768.71	175.80	0.104166
Group 2	0043835038	232,421.63	363.16	0.156251
Group 2	0043835081	329,102.81	208.19	0.063260
Group 2	0043835151	394,219.15	492.77	0.124999
Group 2	0043835181	297,376.86	185.86	0.062500
Group 2	0043835305	262,694.97	191.55	0.072917
Group 2	0043835359	350,244.97	510.77	0.145832
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	74,933.93	109.28	0.145835
Group 2	0043836074	86,344.80	120.18	0.139186
Group 2	0043836143	492,198.05	1,620.95	0.329329
Group 2	0043836349	185,456.88	332.13	0.179087
Group 2	0043836552	167,955.77	34.99	0.020833
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	121,300.43	164.26	0.135416
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	314,655.68	78.65	0.024996
Group 2	0043837233	429,492.14	492.13	0.114584
Group 2	0043837618	116,591.06	206.46	0.177080
Group 2	0043837686	394,204.68	492.76	0.125001
Group 2	0043837742	158,420.23	346.54	0.218747
Group 2	0043837815	273,482.65	501.75	0.183467
Group 2	0043838114	483,925.07	453.68	0.093750
Group 2	0043838291	423,700.97	573.76	0.135416
Group 2	0043838810	207,515.94	302.63	0.145835
Group 2	0043838891	379,032.72	630.65	0.166384
Group 2	0043838925	191,615.91	123.56	0.064483
Group 2	0043839629	327,247.53	272.71	0.083334
Group 2	0043840095	237,923.81	198.27	0.083333
Group 2	0043840157	279,816.01	437.21	0.156249

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Group 2	0043840199	431,565.35	764.23	0.177083
Group 2	0043840534	103,466.52	21.56	0.020838
Group 2	0043840550	295,998.07	215.83	0.072916
Group 2	0043840884	235,069.98	269.35	0.114583
Group 2	0043840986	298,683.11	373.35	0.124999
Group 2	0043841036	214,407.30	201.01	0.093751
Group 2	0043841424	366,214.10	92.70	0.025313
Group 2	0043841869	165,383.94	289.16	0.174842
Group 2	0043841923	139,014.34	86.88	0.062497
Group 2	0043841961	137,617.93	100.35	0.072919
Group 2	0043842399	387,465.80	113.90	0.029396
Group 2	0043842635	218,378.76	295.72	0.135416
Group 2	0043842691	288,996.40	151.98	0.052589
Group 2	0043842714	134,598.14	112.17	0.083337
Group 2	0043842734	271,512.66	152.14	0.056034
Group 2	0043842784	237,655.61	358.79	0.150971
Group 2	0043842919	239,668.14	49.93	0.020833
Group 2	0043843425	151,521.59	110.48	0.072914
Group 2	0043843491	182,906.49	152.42	0.083332
Group 2	0043843776	313,783.69	359.54	0.114582
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	410,491.07	299.32	0.072918
Group 2	0043844351	366,494.83	458.12	0.125000
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	379,261.62	276.54	0.072915
Group 2	0043844635	274,280.57	326.85	0.119166
Group 2	0043844687	125,150.00	94.98	0.075893
Group 2	0043844901	296,399.59	141.90	0.047875
Group 2	0043844934	279,036.63	377.86	0.135416
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	348,887.70	399.77	0.114584
Group 2	0043845163	224,748.31	39.39	0.017526
Group 2	0043845191	368,939.27	499.61	0.135418
Group 2	0043845908	568,057.10	31.75	0.005589

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Modification Loss Detail

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Group 2	0043846610	283,788.83	177.37	0.062501
Group 2	0043846727	201,311.73	251.64	0.125000
Group 2	0043846785	316,407.44	494.39	0.156251
Group 2	0043846856	100,606.13	18.43	0.018319
Group 2	0043846913	182,547.13	40.63	0.022257
Group 2	0043847345	165,487.34	80.82	0.048838
Group 2	0043847434	200,553.90	91.98	0.045863
Group 2	0043847472	223,331.46	279.16	0.124998
Group 2	0043847635	219,390.07	251.38	0.114581
Group 2	0043848445	228,024.60	71.26	0.031251
Group 2	0043848491	280,506.66	545.39	0.194430
Group 2	0043848608	399,589.64	180.74	0.045231
Group 2	0043848927	212,384.90	47.04	0.022148
Group 2	0043848946	285,355.14	208.07	0.072916
Group 2	0043849048	295,788.49	369.74	0.125001
Group 2	0043849270	230,277.36	54.25	0.023559
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	165,143.60	164.38	0.099538
Group 2	0043849984	55,140.44	13.76	0.024954
Group 2	0043850435	89,885.89	140.45	0.156254
Group 2	0043850534	427,456.40	578.85	0.135417
Group 2	0043851263	444,261.28	522.11	0.117523
Group 2	0043851625	214,909.86	201.48	0.093751
Group 2	0043852384	331,492.78	345.30	0.104165
Group 2	0043852465	113,899.35	69.09	0.060659
Group 2	0043852910	404,703.58	590.19	0.145833
Group 2	0043853072	363,461.80	249.60	0.068673
Group 2	0043853250	137,724.95	200.85	0.145834
Group 2	0043853690	254,963.83	265.59	0.104168
Group 2	0043853744	254,018.19	317.52	0.124999
Group 2	0043853813	249,968.24	156.23	0.062500
Group 2	0043854594	420,491.71	155.67	0.037021
Group 2	0043854633	238,132.79	74.42	0.031251
Group 2	0043854730	339,429.15	388.93	0.114584

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Modification Loss Detail

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Group 2	0043855655	173,992.41	40.40	0.023219
Group 2	0043855733	140,059.88	54.64	0.039012
Group 2	0043855917	288,459.05	270.43	0.093750
Group 2	0043856088	234,115.57	329.21	0.140619
Group 2	0043856237	498,182.98	645.07	0.129485
Group 2	0043856611	292,698.59	304.89	0.104165
Group 2	0043857079	179,026.57	279.73	0.156251
Group 2	0043857123	241,130.83	25.12	0.010418
Group 2	0043857612	122,983.44	140.92	0.114585
Group 2	0043857750	185,016.75	38.55	0.020836
Group 2	0043857889	326,124.38	645.45	0.197915
Group 2	0043858295	165,975.86	22.85	0.013767
Group 2	0043858379	246,542.28	253.23	0.102713
Group 2	0043858652	197,651.73	267.65	0.135415
Group 2	0043858758	275,614.53	389.71	0.141397
Group 2	0043858888	194,711.49	121.11	0.062200
Group 2	0043859091	351,448.94	512.53	0.145833
Group 2	0043859262	293,146.84	4.67	0.001593
Group 2	0043859317	323,196.44	605.99	0.187499
Group 2	0043859453	383,962.31	599.94	0.156250
Group 2	0043859477	568,649.96	944.99	0.166181
Group 2	0043859698	247,850.37	387.27	0.156252
Group 2	0043860139	319,867.79	305.20	0.095414
Group 2	0043860145	375,863.09	469.83	0.125000
Group 2	0043860484	332,294.72	102.78	0.030930
Group 2	0043860810	425,289.06	398.71	0.093750
Group 2	0043860909	165,025.27	218.02	0.132113
Group 2	0043860964	69,356.58	85.60	0.123420
Group 2	0043861265	425,765.49	443.51	0.104168
Group 2	0043861691	118,237.32	147.80	0.125003
Group 2	0043861739	340,342.42	58.06	0.017059
Group 2	0043861777	263,807.65	380.58	0.144264
Group 2	0043862024	141,438.18	176.80	0.125002
Group 2	0043862050	153,699.67	176.11	0.114581

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Group 2	0043862125	337,076.75	203.03	0.060233
Group 2	0043862156	405,242.92	422.13	0.104167
Group 2	0043862174	421,477.88	307.33	0.072917
Group 2	0043862302	224,247.32	233.59	0.104166
Group 2	0043862332	171,541.57	178.69	0.104167
Group 2	0043862372	67,305.25	28.04	0.041661
Group 2	0043862402	156,452.33	86.12	0.055046
Group 2	0043862560	242,579.45	328.49	0.135415
Group 2	0043862569	125,160.16	114.36	0.091371
Group 2	0043862745	296,390.67	200.83	0.067759
Group 2	0043863009	386,301.65	160.96	0.041667
Group 2	0043863485	564,426.43	747.61	0.132455
Group 2	0043864325	49,679.85	21.60	0.043478
Group 2	0043864328	199,156.51	260.17	0.130636
Group 2	0043864416	217,615.80	294.69	0.135418
Group 2	0043864646	308,542.73	128.56	0.041667
Group 2	0043864678	367,011.37	458.76	0.124999
Group 2	0043864887	433,185.60	631.73	0.145834
Group 2	0043865091	170,309.49	141.92	0.083331
Group 2	0043865301	274,809.11	170.50	0.062043
Group 2	0043866060	285,886.06	416.92	0.145834
Group 2	0043866523	71,937.37	7.49	0.010412
Group 2	0043866777	125,642.89	91.61	0.072913
Group 2	0043866972	266,026.21	415.67	0.156252
Group 2	0043867128	358,261.42	149.28	0.041668
Group 2	0043867665	154,994.23	16.15	0.010420
Group 2	0043867968	121,962.68	165.16	0.135418
Group 2	0043868265	129,332.29	134.72	0.104166
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	207,037.91	86.27	0.041669
Group 2	0043868918	406,907.08	423.86	0.104166
Group 2	0043869266	205,083.40	213.63	0.104167
Group 2	0043869417	137,641.53	71.69	0.052085
Group 2	0043869700	277,435.65	491.29	0.177083

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Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	333,142.13	69.40	0.020832
Group 2	0043871134	197,732.14	164.78	0.083335
Group 2	0043871323	263,506.22	247.04	0.093751
Group 2	0043871515	305,349.58	222.65	0.072916
Group 2	0043871516	524,934.91	660.61	0.125846
Group 2	0043872042	86,881.04	42.70	0.049148
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,509.83	102.36	0.156251
Group 2	0043872811	181,401.78	340.13	0.187501
Group 2	0043872834	587,982.73	428.74	0.072917
Group 2	0043872963	121,391.52	113.80	0.093746
Group 2	0043873014	438,856.30	318.02	0.072466
Group 2	0043873126	200,367.31	146.10	0.072916
Group 2	0043873279	157,783.17	230.10	0.145833
Group 2	0043873365	194,223.73	92.73	0.047744
Group 2	0043873581	190,362.84	237.95	0.124998
Group 2	0043873736	619,012.55	773.77	0.125001
Group 2	0043874082	264,708.18	103.44	0.039077
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	160,064.78	283.45	0.177085
Group 2	0043874431	397,680.11	460.40	0.115771
Group 2	0043874656	375,395.11	182.62	0.048647
Group 2	0043874740	62,290.50	103.82	0.166671
Group 2	0043874891	195,125.10	73.13	0.037479
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	372,559.79	620.93	0.166666
Group 2	0043876004	156,007.93	91.18	0.058446
Group 2	0043876037	209,953.21	312.95	0.149057
Group 2	0043876485	315,180.97	164.16	0.052084

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	561,045.16	208,404.71	37.146

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043803060	197,112.88	1,556.76	0.790
0043803659	179,321.24	198,039.37	110.438
0043863837	52,337.88	10,391.65	19.855
0043876112	132,273.16	(1,583.07)	(1.197)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	428,481.78	2,000.69	(52,316.93)	(12.210)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043838074	158,722.51	2,346.00	24,283.15	15.299
0043841888	109,627.17	(305.00)	1,060.48	0.967
0043861660	160,132.10	(40.31)	(77,660.56)	(48.498)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
177	29,562,941.20	2,059,512.78	6.967

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	37,920.47	14.654
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

Credit-Linked Notes

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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	64,035.99	21.874
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
0043803060	197,112.88	1,556.76	0.790
0043803566	145,823.61	(5,939.51)	(4.073)
0043803659	179,321.24	198,039.37	110.438
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

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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
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(23,658.40)	(21.912)
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	30,231.89	15.690
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	(7,851.76)	(2.841)
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	(2,237.02)	(1.207)
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	64,950.14	21.545

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823400	351,441.08	(2,139.66)	(0.609)
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824583	153,561.26	5,499.91	3.582
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(65,272.92)	(23.300)
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)
0043830055	42,776.45	15,916.32	37.208
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	11,395.06	12.859
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	24,283.15	15.299
0043838337	231,374.80	5,419.21	2.342

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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
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	28,728.91	25.777
0043842522	155,292.35	(6,662.14)	(4.290)
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
0043848587	118,662.57	10,619.83	8.950
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

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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
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	(5,968.06)	(5.384)
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,660.56)	(48.498)
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)
0043863837	52,337.88	10,391.65	19.855
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
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043871095	386,112.41	(41,034.10)	(10.628)
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
0043876112	132,273.16	(1,583.07)	(1.197)
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	2	376,434.12	199,596.13	0.005 %	0	0.00	0.00	0.000 %	2	376,434.12	199,596.13	0.005 %
Group 2	5	613,092.82	10,809.27	0.000 %	0	0.00	0.00	0.000 %	5	613,092.82	10,809.27	0.000 %
Total	7	989,526.94	210,405.40	0.003 %	0	0.00	0.00	0.000 %	7	989,526.94	210,405.40	0.003 %

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	0043803060	200,000.00	4.625 %	TX	75.00	360	197,112.88	08/31/2023	1,556.76	1,556.76
Group 1	0043803659	192,000.00	4.125 %	OH	73.00	360	179,321.24	08/31/2023	198,039.37	198,039.37
Group 2	0043838074	165,000.00	4.875 %	MD	93.00	360	158,722.51	11/30/2022	2,346.00	24,283.15
Group 2	0043841888	116,000.00	4.000 %	WA	86.00	360	109,627.17	07/31/2021	(305.00)	1,060.48
Group 2	0043861660	167,000.00	4.375 %	AZ	90.00	360	160,132.10	09/30/2022	(40.31)	(77,660.56)
Group 2	0043863837	57,000.00	4.875 %	IL	95.00	360	52,337.88	08/31/2023	10,391.65	10,391.65
Group 2	0043876112	140,000.00	4.500 %	CO	88.00	360	132,273.16	08/31/2023	(1,583.07)	(1,583.07)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

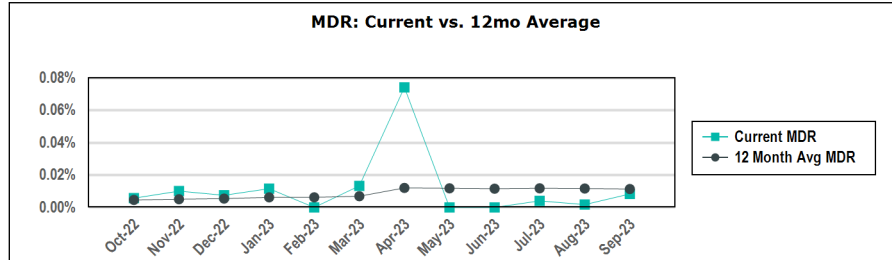
Distribution Date: 25-Sep-2023
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Realized Loss Report - Collateral

Summary

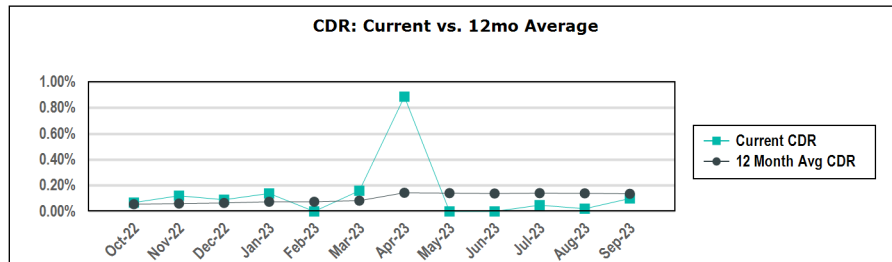
MDR

Current Month 0.008 %
 3 Month Average 0.005 %
 12 Month Average 0.011 %



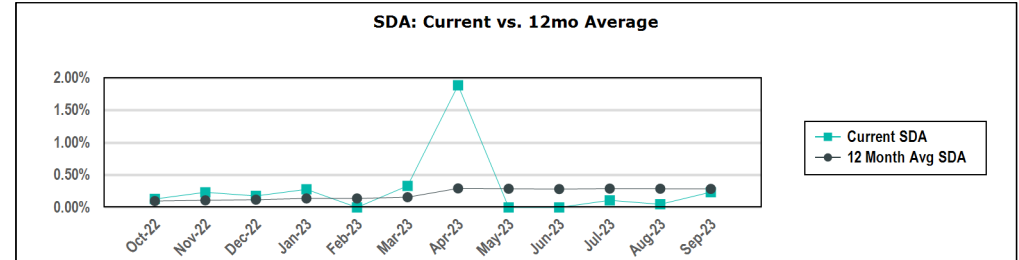
CDR

Current Month 0.100 %
 3 Month Average 0.056 %
 12 Month Average 0.136 %



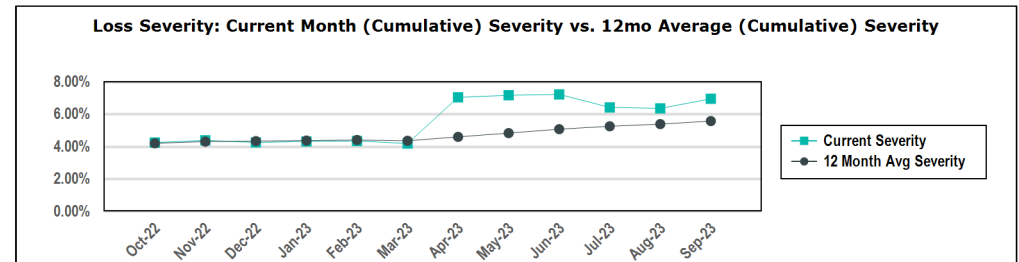
SDA

Current Month 0.236 %
 3 Month Average 0.132 %
 12 Month Average 0.287 %



Loss Severity

Current Month (Cumulative) 6.967 %
 3 Month Average (Cumulative) 6.594 %
 12 Month Average (Cumulative) 5.591 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

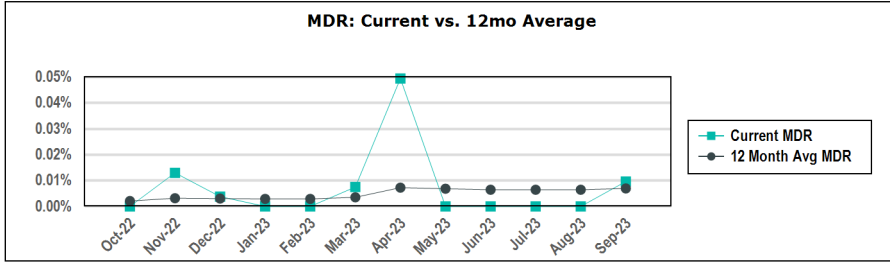
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Realized Loss Report - Collateral

Group 1

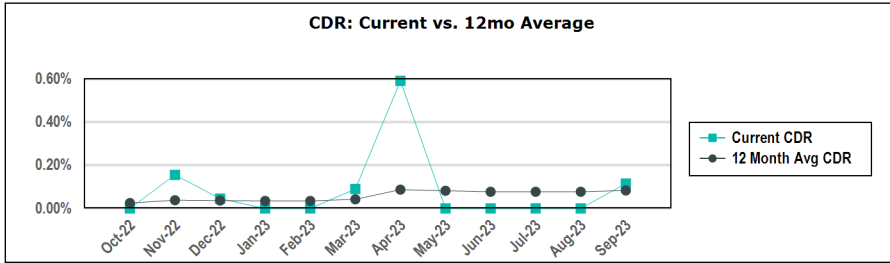
MDR

Current Month	0.010 %
3 Month Average	0.003 %
12 Month Average	0.007 %



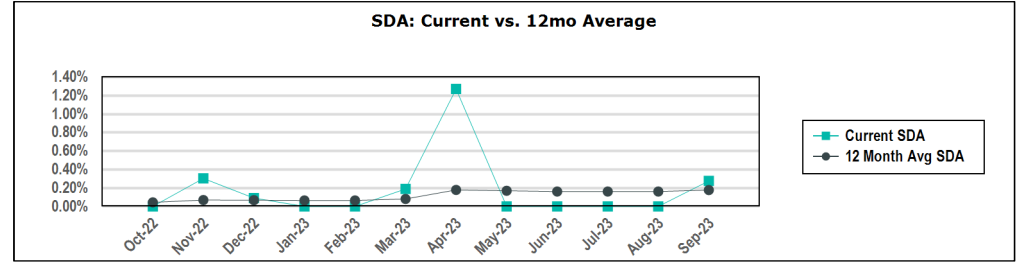
CDR

Current Month	0.115 %
3 Month Average	0.038 %
12 Month Average	0.083 %



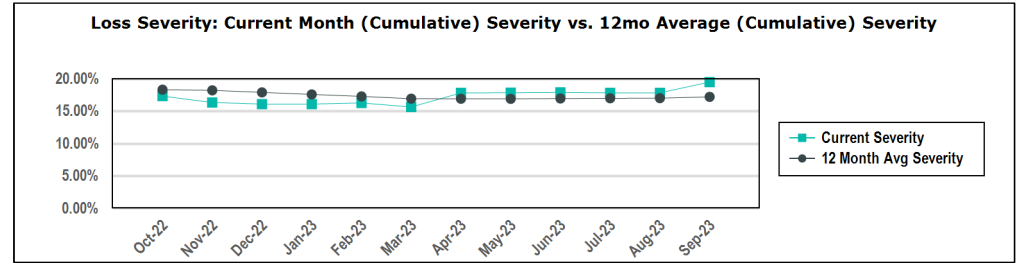
SDA

Current Month	0.276 %
3 Month Average	0.092 %
12 Month Average	0.178 %



Loss Severity

Current Month (Cumulative)	19.549 %
3 Month Average (Cumulative)	18.438 %
12 Month Average (Cumulative)	17.259 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

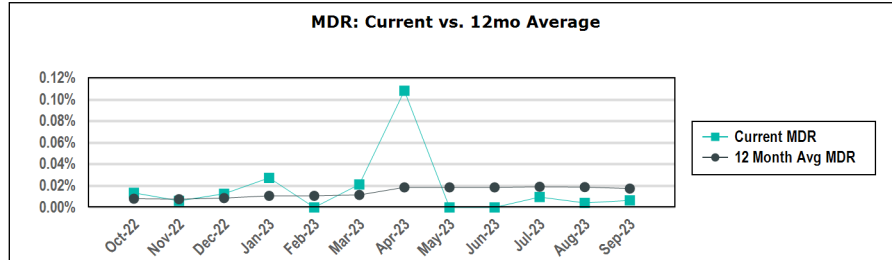
Distribution Date: 25-Sep-2023
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Realized Loss Report - Collateral

Group 2

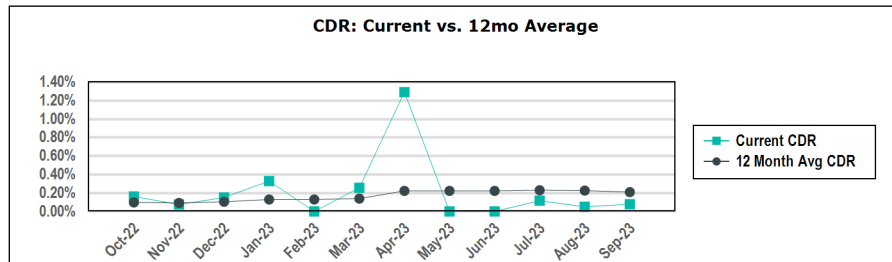
MDR

Current Month 0.007 %
 3 Month Average 0.007 %
 12 Month Average 0.017 %



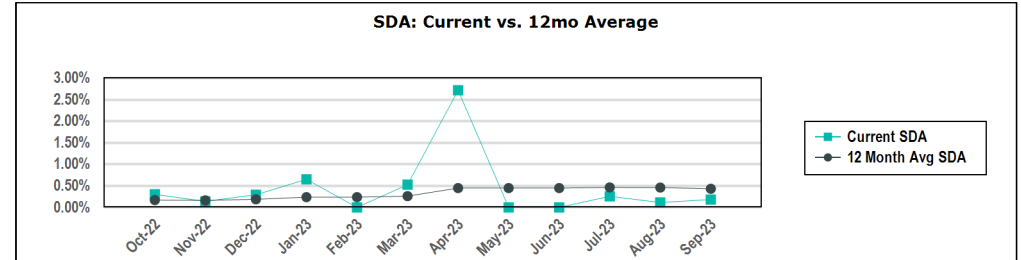
CDR

Current Month 0.078 %
 3 Month Average 0.081 %
 12 Month Average 0.209 %



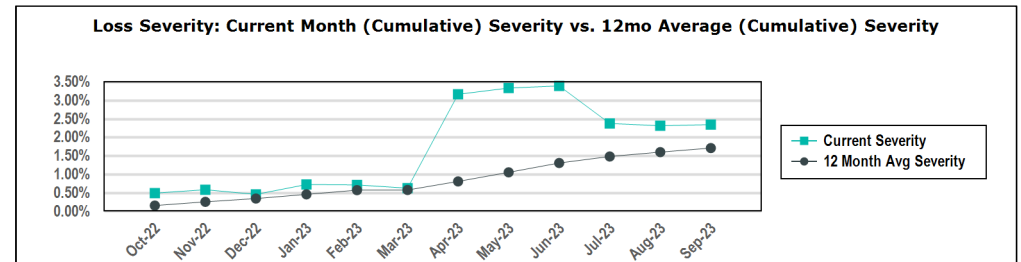
SDA

Current Month 0.183 %
 3 Month Average 0.185 %
 12 Month Average 0.433 %



Loss Severity

Current Month (Cumulative) 2.350 %
 3 Month Average (Cumulative) 2.350 %
 12 Month Average (Cumulative) 1.715 %



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	0.652 %
3 Month Average	0.657 %
12 Month Average	0.643 %

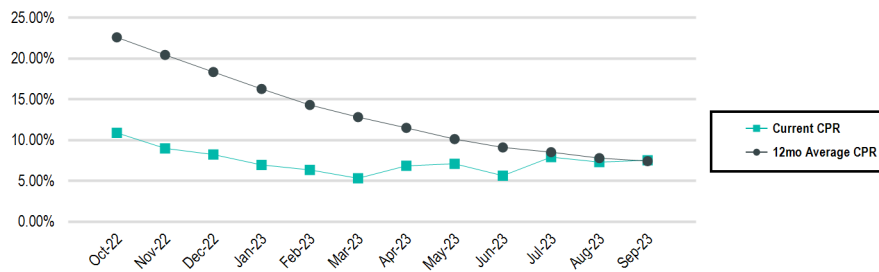
CPR

Current Month	7.551 %
3 Month Average	7.602 %
12 Month Average	7.442 %

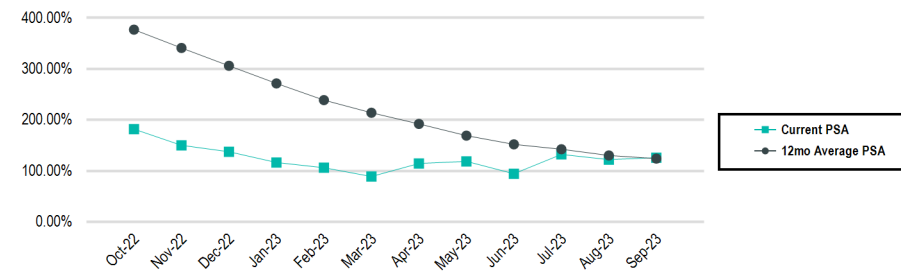
PSA

Current Month	125.842 %
3 Month Average	126.704 %
12 Month Average	124.026 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.576 %
3 Month Average	0.562 %
12 Month Average	0.572 %

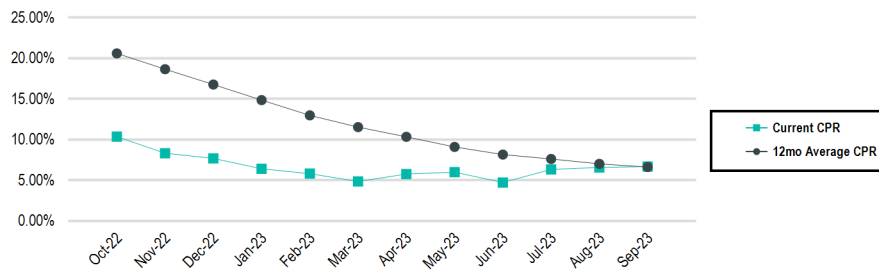
CPR

Current Month	6.697 %
3 Month Average	6.543 %
12 Month Average	6.639 %

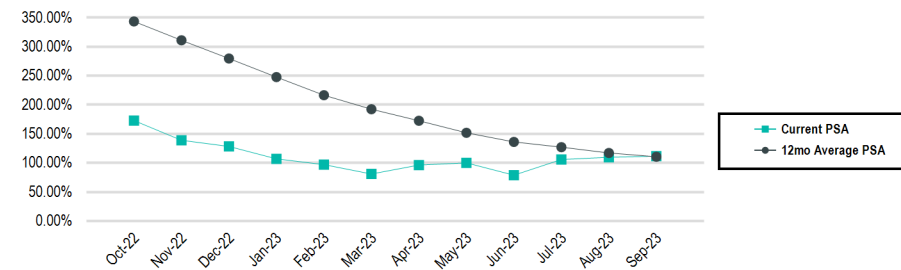
PSA

Current Month	111.609 %
3 Month Average	109.057 %
12 Month Average	110.653 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month	0.758 %
3 Month Average	0.787 %
12 Month Average	0.741 %

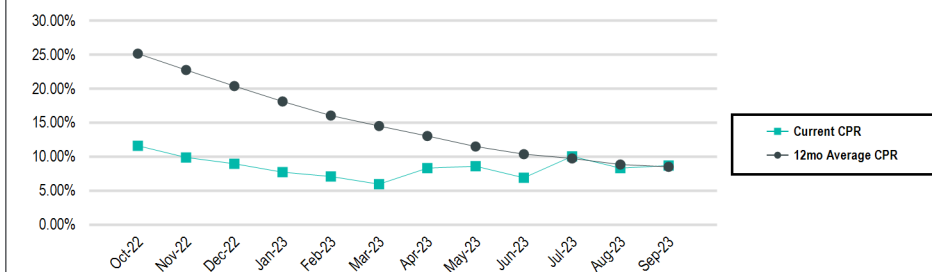
CPR

Current Month	8.722 %
3 Month Average	9.046 %
12 Month Average	8.532 %

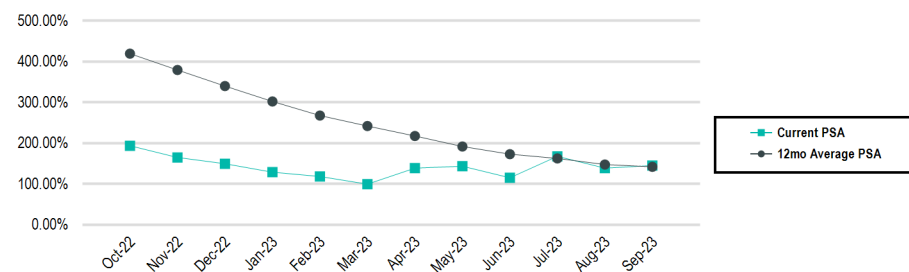
PSA

Current Month	145.373 %
3 Month Average	150.761 %
12 Month Average	142.205 %

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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Connecticut Avenue Securities

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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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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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 Telephone: 1-866-846-4526

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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>