

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:34 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		08/31/2022	0.00000 %	3,980,365,825.84	0.00	48,035,185.33	0.00	3,932,330,640.50	48,035,185.33	0.00
1M-1	30711XQS6	09/23/2022	3.19371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	09/23/2022	5.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	09/23/2022	5.09371 %	15,756,012.02	71,339.16	808,725.17	0.00	14,947,286.85	880,064.33	0.00
1M-BH		08/31/2022	0.00000 %	64,764,258.61	0.00	3,324,222.28	0.00	61,440,036.34	3,324,222.28	0.00
1M-2C	30711XQV9	09/23/2022	5.09371 %	19,359,089.00	87,652.96	0.00	0.00	19,359,089.00	87,652.96	0.00
1M-CH		08/31/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	09/23/2022	5.09371 %	35,115,101.02	158,992.13	808,725.17	0.00	34,306,375.85	967,717.30	0.00
1M-2H		08/31/2022	0.00000 %	144,338,775.61	0.00	3,324,222.28	0.00	141,014,553.34	3,324,222.28	0.00
1B-1	30711XQW7	09/23/2022	6.59371 %	78,322,000.00	459,051.16	0.00	0.00	78,322,000.00	459,051.16	0.00
1B-1H		08/31/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		08/31/2022	0.00000 %	81,671,871.37	0.00	0.00	5,445.73	81,666,425.64	0.00	778,246.36
1A-I1	30711XQZ0	09/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	09/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	09/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	09/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	09/23/2022	1.80000 %	0.00	25,209.62	0.00	0.00	0.00	25,209.62	0.00
1B-I2	30711XRK2	09/23/2022	1.40000 %	0.00	19,607.48	0.00	0.00	0.00	19,607.48	0.00
1B-I3	30711XRM8	09/23/2022	1.00000 %	0.00	14,005.34	0.00	0.00	0.00	14,005.34	0.00
1B-I4	30711XRP1	09/23/2022	0.60000 %	0.00	8,403.21	0.00	0.00	0.00	8,403.21	0.00
1C-I1	30711XRR7	09/23/2022	1.80000 %	0.00	30,974.54	0.00	0.00	0.00	30,974.54	0.00
1C-I2	30711XRT3	09/23/2022	1.40000 %	0.00	24,091.31	0.00	0.00	0.00	24,091.31	0.00
1C-I3	30711XRV8	09/23/2022	1.00000 %	0.00	17,208.08	0.00	0.00	0.00	17,208.08	0.00
1C-I4	30711XRX4	09/23/2022	0.60000 %	0.00	10,324.85	0.00	0.00	0.00	10,324.85	0.00
1E-A1	30711XQY3	09/23/2022	3.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	09/23/2022	3.69371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	09/23/2022	4.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	09/23/2022	4.49371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	09/23/2022	3.29371 %	15,756,012.02	46,129.54	808,725.17	0.00	14,947,286.85	854,854.71	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:35 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	09/23/2022	3.69371 %	15,756,012.02	51,731.68	808,725.17	0.00	14,947,286.85	860,456.85	0.00
1E-B3	30711XRL0	09/23/2022	4.09371 %	15,756,012.02	57,333.82	808,725.17	0.00	14,947,286.85	866,058.99	0.00
1E-B4	30711XRN6	09/23/2022	4.49371 %	15,756,012.02	62,935.95	808,725.17	0.00	14,947,286.85	871,661.12	0.00
1E-C1	30711XRQ9	09/23/2022	3.29371 %	19,359,089.00	56,678.42	0.00	0.00	19,359,089.00	56,678.42	0.00
1E-C2	30711XRS5	09/23/2022	3.69371 %	19,359,089.00	63,561.65	0.00	0.00	19,359,089.00	63,561.65	0.00
1E-C3	30711XRU0	09/23/2022	4.09371 %	19,359,089.00	70,444.89	0.00	0.00	19,359,089.00	70,444.89	0.00
1E-C4	30711XRW6	09/23/2022	4.49371 %	19,359,089.00	77,328.12	0.00	0.00	19,359,089.00	77,328.12	0.00
1E-D1	30711XRY2	09/23/2022	3.29371 %	15,756,012.02	46,129.54	808,725.17	0.00	14,947,286.85	854,854.71	0.00
1E-D2	30711XRZ9	09/23/2022	3.69371 %	15,756,012.02	51,731.68	808,725.17	0.00	14,947,286.85	860,456.85	0.00
1E-D3	30711XSA3	09/23/2022	4.09371 %	15,756,012.02	57,333.82	808,725.17	0.00	14,947,286.85	866,058.99	0.00
1E-D4	30711XSB1	09/23/2022	4.49371 %	15,756,012.02	62,935.95	808,725.17	0.00	14,947,286.85	871,661.12	0.00
1E-D5	30711XSC9	09/23/2022	5.09371 %	15,756,012.02	71,339.16	808,725.17	0.00	14,947,286.85	880,064.33	0.00
1E-F1	30711XSD7	09/23/2022	3.29371 %	35,115,101.02	102,807.96	808,725.17	0.00	34,306,375.85	911,533.13	0.00
1E-F2	30711XSE5	09/23/2022	3.69371 %	35,115,101.02	115,293.33	808,725.17	0.00	34,306,375.85	924,018.50	0.00
1E-F3	30711XSF2	09/23/2022	4.09371 %	35,115,101.02	127,778.70	808,725.17	0.00	34,306,375.85	936,503.87	0.00
1E-F4	30711XSG0	09/23/2022	4.49371 %	35,115,101.02	140,264.07	808,725.17	0.00	34,306,375.85	948,989.24	0.00
1E-F5	30711XSH8	09/23/2022	5.09371 %	35,115,101.02	158,992.13	808,725.17	0.00	34,306,375.85	967,717.30	0.00
1X-1	30711XSJ4	09/23/2022	1.80000 %	0.00	25,209.62	0.00	0.00	0.00	25,209.62	0.00
1X-2	30711XSK1	09/23/2022	1.40000 %	0.00	19,607.48	0.00	0.00	0.00	19,607.48	0.00
1X-3	30711XSL9	09/23/2022	1.00000 %	0.00	14,005.34	0.00	0.00	0.00	14,005.34	0.00
1X-4	30711XSM7	09/23/2022	0.60000 %	0.00	8,403.21	0.00	0.00	0.00	8,403.21	0.00
1Y-1	30711XSN5	09/23/2022	1.80000 %	0.00	56,184.16	0.00	0.00	0.00	56,184.16	0.00
1Y-2	30711XSP0	09/23/2022	1.40000 %	0.00	43,698.79	0.00	0.00	0.00	43,698.79	0.00
1Y-3	30711XSQ8	09/23/2022	1.00000 %	0.00	31,213.42	0.00	0.00	0.00	31,213.42	0.00
1Y-4	30711XSR6	09/23/2022	0.60000 %	0.00	18,728.05	0.00	0.00	0.00	18,728.05	0.00
2A-H		08/31/2022	0.00000 %	2,826,690,764.99	0.00	37,594,816.09	0.00	2,789,095,948.90	37,594,816.09	0.00
2M-1	30711XSS4	09/23/2022	3.19371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	09/23/2022	5.24371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	09/23/2022	5.24371 %	18,220,299.30	84,926.19	1,238,569.19	0.00	16,981,730.12	1,323,495.38	0.00

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Series 2017-C06



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		08/31/2022	0.00000 %	48,796,470.34	0.00	3,317,058.82	0.00	45,479,411.51	3,317,058.82	0.00
2M-2C	30711XSV7	09/23/2022	5.24371 %	34,575,936.42	161,161.05	0.00	0.00	34,575,936.42	161,161.05	0.00
2M-CH		08/31/2022	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	09/23/2022	5.24371 %	52,796,235.72	246,087.24	1,238,569.19	0.00	51,557,666.54	1,484,656.43	0.00
2M-2H		08/31/2022	0.00000 %	141,395,588.92	0.00	3,317,058.82	0.00	138,078,530.09	3,317,058.82	0.00
2B-1	30711XSW5	09/23/2022	6.89371 %	73,668,000.00	451,418.51	0.00	0.00	73,668,000.00	451,418.51	0.00
2B-1H		08/31/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		08/31/2022	0.00000 %	77,415,227.13	0.00	0.00	29,463.76	77,385,763.37	0.00	160,001.63
2A-I1	30711XSZ8	09/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	09/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	09/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	09/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	09/23/2022	1.80000 %	0.00	29,152.48	0.00	0.00	0.00	29,152.48	0.00
2B-I2	30711XTK0	09/23/2022	1.40000 %	0.00	22,674.15	0.00	0.00	0.00	22,674.15	0.00
2B-I3	30711XTM6	09/23/2022	1.00000 %	0.00	16,195.82	0.00	0.00	0.00	16,195.82	0.00
2B-I4	30711XTP9	09/23/2022	0.60000 %	0.00	9,717.49	0.00	0.00	0.00	9,717.49	0.00
2C-I1	30711XTR5	09/23/2022	1.80000 %	0.00	55,321.50	0.00	0.00	0.00	55,321.50	0.00
2C-I2	30711XTT1	09/23/2022	1.40000 %	0.00	43,027.83	0.00	0.00	0.00	43,027.83	0.00
2C-I3	30711XTV6	09/23/2022	1.00000 %	0.00	30,734.17	0.00	0.00	0.00	30,734.17	0.00
2C-I4	30711XTX2	09/23/2022	0.60000 %	0.00	18,440.50	0.00	0.00	0.00	18,440.50	0.00
2E-A1	30711XSY1	09/23/2022	3.44371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	09/23/2022	3.84371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	09/23/2022	4.24371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	09/23/2022	4.64371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	09/23/2022	3.44371 %	18,220,299.30	55,773.71	1,238,569.19	0.00	16,981,730.12	1,294,342.90	0.00
2E-B2	30711XTJ3	09/23/2022	3.84371 %	18,220,299.30	62,252.04	1,238,569.19	0.00	16,981,730.12	1,300,821.23	0.00
2E-B3	30711XTL8	09/23/2022	4.24371 %	18,220,299.30	68,730.37	1,238,569.19	0.00	16,981,730.12	1,307,299.56	0.00
2E-B4	30711XTN4	09/23/2022	4.64371 %	18,220,299.30	75,208.70	1,238,569.19	0.00	16,981,730.12	1,313,777.89	0.00
2E-C1	30711XTQ7	09/23/2022	3.44371 %	34,575,936.42	105,839.55	0.00	0.00	34,575,936.42	105,839.55	0.00
2E-C2	30711XTS3	09/23/2022	3.84371 %	34,575,936.42	118,133.22	0.00	0.00	34,575,936.42	118,133.22	0.00
2E-C3	30711XTU8	09/23/2022	4.24371 %	34,575,936.42	130,426.89	0.00	0.00	34,575,936.42	130,426.89	0.00

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Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:35 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	09/23/2022	4.64371 %	34,575,936.42	142,720.55	0.00	0.00	34,575,936.42	142,720.55	0.00
2E-D1	30711XTY0	09/23/2022	3.44371 %	18,220,299.30	55,773.71	1,238,569.19	0.00	16,981,730.12	1,294,342.90	0.00
2E-D2	30711XTZ7	09/23/2022	3.84371 %	18,220,299.30	62,252.04	1,238,569.19	0.00	16,981,730.12	1,300,821.23	0.00
2E-D3	30711XUA0	09/23/2022	4.24371 %	18,220,299.30	68,730.37	1,238,569.19	0.00	16,981,730.12	1,307,299.56	0.00
2E-D4	30711XUB8	09/23/2022	4.64371 %	18,220,299.30	75,208.70	1,238,569.19	0.00	16,981,730.12	1,313,777.89	0.00
2E-D5	30711XUC6	09/23/2022	5.24371 %	18,220,299.30	84,926.19	1,238,569.19	0.00	16,981,730.12	1,323,495.38	0.00
2E-F1	30711XUD4	09/23/2022	3.44371 %	52,796,235.72	161,613.27	1,238,569.19	0.00	51,557,666.54	1,400,182.46	0.00
2E-F2	30711XUE2	09/23/2022	3.84371 %	52,796,235.72	180,385.26	1,238,569.19	0.00	51,557,666.54	1,418,954.45	0.00
2E-F3	30711XUF9	09/23/2022	4.24371 %	52,796,235.72	199,157.26	1,238,569.19	0.00	51,557,666.54	1,437,726.45	0.00
2E-F4	30711XUG7	09/23/2022	4.64371 %	52,796,235.72	217,929.25	1,238,569.19	0.00	51,557,666.54	1,456,498.44	0.00
2E-F5	30711XUH5	09/23/2022	5.24371 %	52,796,235.72	246,087.24	1,238,569.19	0.00	51,557,666.54	1,484,656.43	0.00
2X-1	30711XUJ1	09/23/2022	1.80000 %	0.00	29,152.48	0.00	0.00	0.00	29,152.48	0.00
2X-2	30711XUK8	09/23/2022	1.40000 %	0.00	22,674.15	0.00	0.00	0.00	22,674.15	0.00
2X-3	30711XUL6	09/23/2022	1.00000 %	0.00	16,195.82	0.00	0.00	0.00	16,195.82	0.00
2X-4	30711XUM4	09/23/2022	0.60000 %	0.00	9,717.49	0.00	0.00	0.00	9,717.49	0.00
2Y-1	30711XUN2	09/23/2022	1.80000 %	0.00	84,473.98	0.00	0.00	0.00	84,473.98	0.00
2Y-2	30711XUP7	09/23/2022	1.40000 %	0.00	65,701.98	0.00	0.00	0.00	65,701.98	0.00
2Y-3	30711XUQ5	09/23/2022	1.00000 %	0.00	46,929.99	0.00	0.00	0.00	46,929.99	0.00
2Y-4	30711XUR3	09/23/2022	0.60000 %	0.00	28,157.99	0.00	0.00	0.00	28,157.99	0.00
Totals				8,834,509,116.13	6,147,669.45	131,669,273.38	34,909.49	8,702,804,933.41	137,816,942.83	938,247.99

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

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:35 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
1A-H	15,862,354,897.00	3,980,365,825.84	8,278,009.93	39,757,175.40	0.00	0.00	48,035,185.33	3,932,330,640.50	0.24790333	48,035,185.33
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	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.77210693	808,725.17
1M-BH	79,574,517.00	64,764,258.61	574,710.18	2,749,512.09	0.00	0.00	3,324,222.28	61,440,036.34	0.77210693	3,324,222.28
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	35,115,101.02	139,816.94	668,908.23	0.00	0.00	808,725.17	34,306,375.85	0.59070231	808,725.17
1M-2H	238,723,551.00	144,338,775.61	574,710.18	2,749,512.09	0.00	0.00	3,324,222.28	141,014,553.34	0.59070231	3,324,222.28
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	81,671,871.37	0.00	0.00	0.00	5,445.73	5,445.73	81,666,425.64	0.99056038	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	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.77210693	808,725.17
1E-B2	19,359,089.00	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.77210693	808,725.17
1E-B3	19,359,089.00	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.77210693	808,725.17

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
08-Sep-2022 5:00:35 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	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.77210693	808,725.17
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	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.38605347	808,725.17
1E-D2	38,718,178.00	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.38605347	808,725.17
1E-D3	38,718,178.00	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.38605347	808,725.17
1E-D4	38,718,178.00	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.38605347	808,725.17
1E-D5	38,718,178.00	15,756,012.02	139,816.94	668,908.23	0.00	0.00	808,725.17	14,947,286.85	0.38605347	808,725.17
1E-F1	38,718,178.00	35,115,101.02	139,816.94	668,908.23	0.00	0.00	808,725.17	34,306,375.85	0.88605347	808,725.17
1E-F2	38,718,178.00	35,115,101.02	139,816.94	668,908.23	0.00	0.00	808,725.17	34,306,375.85	0.88605347	808,725.17
1E-F3	38,718,178.00	35,115,101.02	139,816.94	668,908.23	0.00	0.00	808,725.17	34,306,375.85	0.88605347	808,725.17
1E-F4	38,718,178.00	35,115,101.02	139,816.94	668,908.23	0.00	0.00	808,725.17	34,306,375.85	0.88605347	808,725.17
1E-F5	38,718,178.00	35,115,101.02	139,816.94	668,908.23	0.00	0.00	808,725.17	34,306,375.85	0.88605347	808,725.17
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	2,826,690,764.99	5,506,950.70	32,087,865.39	0.00	0.00	37,594,816.09	2,789,095,948.90	0.18781773	37,594,816.09
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	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.49114303	1,238,569.19
2M-BH	92,599,118.58	48,796,470.34	495,282.93	2,821,775.89	0.00	0.00	3,317,058.82	45,479,411.51	0.49114303	3,317,058.82
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	52,796,235.72	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	51,557,666.54	0.49907732	1,238,569.19

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:35 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	141,395,588.92	495,282.93	2,821,775.89	0.00	0.00	3,317,058.82	138,078,530.09	0.49907611	3,317,058.82
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,415,227.13	0.00	0.00	0.00	29,463.76	29,463.76	77,385,763.37	0.99793668	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	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.49114303	1,238,569.19
2E-B2	34,575,936.42	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.49114303	1,238,569.19
2E-B3	34,575,936.42	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.49114303	1,238,569.19
2E-B4	34,575,936.42	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.49114303	1,238,569.19
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	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.24707874	1,238,569.19
2E-D2	68,730,033.58	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.24707874	1,238,569.19
2E-D3	68,730,033.58	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.24707874	1,238,569.19
2E-D4	68,730,033.58	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.24707874	1,238,569.19
2E-D5	68,730,033.58	18,220,299.30	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	16,981,730.12	0.24707874	1,238,569.19

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
08-Sep-2022 5:00:35 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	52,796,235.72	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	51,557,666.54	0.74557151	1,238,569.19
2E-F2	69,151,872.83	52,796,235.72	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	51,557,666.54	0.74557151	1,238,569.19
2E-F3	69,151,872.83	52,796,235.72	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	51,557,666.54	0.74557151	1,238,569.19
2E-F4	69,151,872.83	52,796,235.72	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	51,557,666.54	0.74557151	1,238,569.19
2E-F5	69,151,872.83	52,796,235.72	184,935.57	1,053,633.61	0.00	0.00	1,238,569.19	51,557,666.54	0.74557151	1,238,569.19
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	8,834,509,116.13	21,120,987.01	110,548,286.19	0.00	34,909.49	131,704,182.87	8,702,804,933.41	0.25301068	131,669,273.38

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
08-Sep-2022 5:00:35 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	250.93158309	0.52186513	2.50638544	0.00000000	0.00000000	3.02825057	247.90333251	0.24790333	3.02825057
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	813.88189393	7.22228923	34.55267084	0.00000000	0.00000000	41.77496007	772.10693385	0.77210693	41.77496007
1M-BH	79,574,517.00	813.88189400	7.22228927	34.55267080	0.00000000	0.00000000	41.77496019	772.10693393	0.77210693	41.77496019
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	604.62729798	2.40742974	11.51755695	0.00000000	0.00000000	13.92498669	590.70231128	0.59070231	13.92498669
1M-2H	238,723,551.00	604.62729800	2.40742976	11.51755693	0.00000000	0.00000000	13.92498673	590.70231131	0.59070231	13.92498673
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	990.62643332	0.00000000	0.00000000	0.00000000	0.06605315	0.06605315	990.56038018	0.99056038	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	813.88189393	7.22228923	34.55267084	0.00000000	0.00000000	41.77496007	772.10693385	0.77210693	41.77496007
1E-B2	19,359,089.00	813.88189393	7.22228923	34.55267084	0.00000000	0.00000000	41.77496007	772.10693385	0.77210693	41.77496007
1E-B3	19,359,089.00	813.88189393	7.22228923	34.55267084	0.00000000	0.00000000	41.77496007	772.10693385	0.77210693	41.77496007

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Distribution Date: 26-Sep-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	813.88189393	7.22228923	34.55267084	0.00000000	0.00000000	41.77496007	772.10693385	0.77210693	41.77496007
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	406.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	386.05346693	0.38605347	20.88748004
1E-D2	38,718,178.00	406.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	386.05346693	0.38605347	20.88748004
1E-D3	38,718,178.00	406.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	386.05346693	0.38605347	20.88748004
1E-D4	38,718,178.00	406.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	386.05346693	0.38605347	20.88748004
1E-D5	38,718,178.00	406.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	386.05346693	0.38605347	20.88748004
1E-F1	38,718,178.00	906.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	886.05346693	0.88605347	20.88748004
1E-F2	38,718,178.00	906.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	886.05346693	0.88605347	20.88748004
1E-F3	38,718,178.00	906.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	886.05346693	0.88605347	20.88748004
1E-F4	38,718,178.00	906.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	886.05346693	0.88605347	20.88748004
1E-F5	38,718,178.00	906.94094696	3.61114462	17.27633542	0.00000000	0.00000000	20.88748004	886.05346693	0.88605347	20.88748004
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	190.34936660	0.37083808	2.16079697	0.00000000	0.00000000	2.53163505	187.81773154	0.18781773	2.53163505
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	526.96473867	5.34867857	30.47303180	0.00000000	0.00000000	35.82171065	491.14302831	0.49114303	35.82171065
2M-BH	92,599,118.58	526.96473885	5.34867867	30.47303185	0.00000000	0.00000000	35.82171052	491.14302822	0.49114303	35.82171052
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	511.06664716	1.79017311	10.19915509	0.00000000	0.00000000	11.98932830	499.07731896	0.49907732	11.98932830

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Distribution Date: 26-Sep-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	511.06541350	1.79016883	10.19913049	0.00000000	0.00000000	11.98929932	499.07611415	0.49907611	11.98929932
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	998.31663444	0.00000000	0.00000000	0.00000000	0.37995318	0.37995318	997.93668126	0.99793668	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	526.96473867	5.34867857	30.47303180	0.00000000	0.00000000	35.82171065	491.14302831	0.49114303	35.82171065
2E-B2	34,575,936.42	526.96473867	5.34867857	30.47303180	0.00000000	0.00000000	35.82171065	491.14302831	0.49114303	35.82171065
2E-B3	34,575,936.42	526.96473867	5.34867857	30.47303180	0.00000000	0.00000000	35.82171065	491.14302831	0.49114303	35.82171065
2E-B4	34,575,936.42	526.96473867	5.34867857	30.47303180	0.00000000	0.00000000	35.82171065	491.14302831	0.49114303	35.82171065
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	265.09952565	2.69075338	15.33003194	0.00000000	0.00000000	18.02078546	247.07874033	0.24707874	18.02078546
2E-D2	68,730,033.58	265.09952565	2.69075338	15.33003194	0.00000000	0.00000000	18.02078546	247.07874033	0.24707874	18.02078546
2E-D3	68,730,033.58	265.09952565	2.69075338	15.33003194	0.00000000	0.00000000	18.02078546	247.07874033	0.24707874	18.02078546
2E-D4	68,730,033.58	265.09952565	2.69075338	15.33003194	0.00000000	0.00000000	18.02078546	247.07874033	0.24707874	18.02078546
2E-D5	68,730,033.58	265.09952565	2.69075338	15.33003194	0.00000000	0.00000000	18.02078546	247.07874033	0.24707874	18.02078546

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Distribution Date: 26-Sep-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	763.48236945	2.67433928	15.23651590	0.00000000	0.00000000	17.91085533	745.57151426	0.74557151	17.91085533
2E-F2	69,151,872.83	763.48236945	2.67433928	15.23651590	0.00000000	0.00000000	17.91085533	745.57151426	0.74557151	17.91085533
2E-F3	69,151,872.83	763.48236945	2.67433928	15.23651590	0.00000000	0.00000000	17.91085533	745.57151426	0.74557151	17.91085533
2E-F4	69,151,872.83	763.48236945	2.67433928	15.23651590	0.00000000	0.00000000	17.91085533	745.57151426	0.74557151	17.91085533
2E-F5	69,151,872.83	763.48236945	2.67433928	15.23651590	0.00000000	0.00000000	17.91085533	745.57151426	0.74557151	17.91085533
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 %	3,980,365,825.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,932,330,640.50
1M-1	N/A	N/A	3.19371 %	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	5.09371 %	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	08/25/22 - 09/25/22	32	5.09371 %	15,756,012.02	71,339.16	0.00	0.00	0.00	0.00	71,339.16	0.00	14,947,286.85
1M-BH	N/A	N/A	0.00000 %	64,764,258.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,440,036.34
1M-2C	08/25/22 - 09/25/22	32	5.09371 %	19,359,089.00	87,652.96	0.00	0.00	0.00	0.00	87,652.96	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	08/25/22 - 09/25/22	32	5.09371 %	35,115,101.02	158,992.13	0.00	0.00	0.00	0.00	158,992.13	0.00	34,306,375.85
1M-2H	N/A	N/A	0.00000 %	144,338,775.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	141,014,553.34
1B-1	08/25/22 - 09/25/22	32	6.59371 %	78,322,000.00	459,051.16	0.00	0.00	0.00	0.00	459,051.16	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 %	81,671,871.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,666,425.64
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	08/25/22 - 09/25/22	32	1.80000 %	15,756,012.02	25,209.62	0.00	0.00	0.00	0.00	25,209.62	0.00	14,947,286.85
1B-I2	08/25/22 - 09/25/22	32	1.40000 %	15,756,012.02	19,607.48	0.00	0.00	0.00	0.00	19,607.48	0.00	14,947,286.85
1B-I3	08/25/22 - 09/25/22	32	1.00000 %	15,756,012.02	14,005.34	0.00	0.00	0.00	0.00	14,005.34	0.00	14,947,286.85
1B-I4	08/25/22 - 09/25/22	32	0.60000 %	15,756,012.02	8,403.21	0.00	0.00	0.00	0.00	8,403.21	0.00	14,947,286.85
1C-I1	08/25/22 - 09/25/22	32	1.80000 %	19,359,089.00	30,974.54	0.00	0.00	0.00	0.00	30,974.54	0.00	19,359,089.00
1C-I2	08/25/22 - 09/25/22	32	1.40000 %	19,359,089.00	24,091.31	0.00	0.00	0.00	0.00	24,091.31	0.00	19,359,089.00
1C-I3	08/25/22 - 09/25/22	32	1.00000 %	19,359,089.00	17,208.08	0.00	0.00	0.00	0.00	17,208.08	0.00	19,359,089.00
1C-I4	08/25/22 - 09/25/22	32	0.60000 %	19,359,089.00	10,324.85	0.00	0.00	0.00	0.00	10,324.85	0.00	19,359,089.00
1E-A1	N/A	N/A	3.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.69371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.49371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/22 - 09/25/22	32	3.29371 %	15,756,012.02	46,129.54	0.00	0.00	0.00	0.00	46,129.54	0.00	14,947,286.85
1E-B2	08/25/22 - 09/25/22	32	3.69371 %	15,756,012.02	51,731.68	0.00	0.00	0.00	0.00	51,731.68	0.00	14,947,286.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
08-Sep-2022 5:00:35 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	08/25/22 - 09/25/22	32	4.09371 %	15,756,012.02	57,333.82	0.00	0.00	0.00	0.00	57,333.82	0.00	14,947,286.85
1E-B4	08/25/22 - 09/25/22	32	4.49371 %	15,756,012.02	62,935.95	0.00	0.00	0.00	0.00	62,935.95	0.00	14,947,286.85
1E-C1	08/25/22 - 09/25/22	32	3.29371 %	19,359,089.00	56,678.42	0.00	0.00	0.00	0.00	56,678.42	0.00	19,359,089.00
1E-C2	08/25/22 - 09/25/22	32	3.69371 %	19,359,089.00	63,561.65	0.00	0.00	0.00	0.00	63,561.65	0.00	19,359,089.00
1E-C3	08/25/22 - 09/25/22	32	4.09371 %	19,359,089.00	70,444.89	0.00	0.00	0.00	0.00	70,444.89	0.00	19,359,089.00
1E-C4	08/25/22 - 09/25/22	32	4.49371 %	19,359,089.00	77,328.12	0.00	0.00	0.00	0.00	77,328.12	0.00	19,359,089.00
1E-D1	08/25/22 - 09/25/22	32	3.29371 %	15,756,012.02	46,129.54	0.00	0.00	0.00	0.00	46,129.54	0.00	14,947,286.85
1E-D2	08/25/22 - 09/25/22	32	3.69371 %	15,756,012.02	51,731.68	0.00	0.00	0.00	0.00	51,731.68	0.00	14,947,286.85
1E-D3	08/25/22 - 09/25/22	32	4.09371 %	15,756,012.02	57,333.82	0.00	0.00	0.00	0.00	57,333.82	0.00	14,947,286.85
1E-D4	08/25/22 - 09/25/22	32	4.49371 %	15,756,012.02	62,935.95	0.00	0.00	0.00	0.00	62,935.95	0.00	14,947,286.85
1E-D5	08/25/22 - 09/25/22	32	5.09371 %	15,756,012.02	71,339.16	0.00	0.00	0.00	0.00	71,339.16	0.00	14,947,286.85
1E-F1	08/25/22 - 09/25/22	32	3.29371 %	35,115,101.02	102,807.96	0.00	0.00	0.00	0.00	102,807.96	0.00	34,306,375.85
1E-F2	08/25/22 - 09/25/22	32	3.69371 %	35,115,101.02	115,293.33	0.00	0.00	0.00	0.00	115,293.33	0.00	34,306,375.85
1E-F3	08/25/22 - 09/25/22	32	4.09371 %	35,115,101.02	127,778.70	0.00	0.00	0.00	0.00	127,778.70	0.00	34,306,375.85
1E-F4	08/25/22 - 09/25/22	32	4.49371 %	35,115,101.02	140,264.07	0.00	0.00	0.00	0.00	140,264.07	0.00	34,306,375.85
1E-F5	08/25/22 - 09/25/22	32	5.09371 %	35,115,101.02	158,992.13	0.00	0.00	0.00	0.00	158,992.13	0.00	34,306,375.85
1X-1	08/25/22 - 09/25/22	32	1.80000 %	15,756,012.02	25,209.62	0.00	0.00	0.00	0.00	25,209.62	0.00	14,947,286.85
1X-2	08/25/22 - 09/25/22	32	1.40000 %	15,756,012.02	19,607.48	0.00	0.00	0.00	0.00	19,607.48	0.00	14,947,286.85
1X-3	08/25/22 - 09/25/22	32	1.00000 %	15,756,012.02	14,005.34	0.00	0.00	0.00	0.00	14,005.34	0.00	14,947,286.85
1X-4	08/25/22 - 09/25/22	32	0.60000 %	15,756,012.02	8,403.21	0.00	0.00	0.00	0.00	8,403.21	0.00	14,947,286.85
1Y-1	08/25/22 - 09/25/22	32	1.80000 %	35,115,101.02	56,184.16	0.00	0.00	0.00	0.00	56,184.16	0.00	34,306,375.85
1Y-2	08/25/22 - 09/25/22	32	1.40000 %	35,115,101.02	43,698.79	0.00	0.00	0.00	0.00	43,698.79	0.00	34,306,375.85
1Y-3	08/25/22 - 09/25/22	32	1.00000 %	35,115,101.02	31,213.42	0.00	0.00	0.00	0.00	31,213.42	0.00	34,306,375.85
1Y-4	08/25/22 - 09/25/22	32	0.60000 %	35,115,101.02	18,728.05	0.00	0.00	0.00	0.00	18,728.05	0.00	34,306,375.85
2A-H	N/A	N/A	0.00000 %	2,826,690,764.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,789,095,948.90
2M-1	N/A	N/A	3.19371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	5.24371 %	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	08/25/22 - 09/25/22	32	5.24371 %	18,220,299.30	84,926.19	0.00	0.00	0.00	0.00	84,926.19	0.00	16,981,730.12
2M-BH	N/A	N/A	0.00000 %	48,796,470.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	45,479,411.51
2M-2C	08/25/22 - 09/25/22	32	5.24371 %	34,575,936.42	161,161.05	0.00	0.00	0.00	0.00	161,161.05	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:36 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	08/25/22 - 09/25/22	32	5.24371 %	52,796,235.72	246,087.24	0.00	0.00	0.00	0.00	246,087.24	0.00	51,557,666.54
2M-2H	N/A	N/A	0.00000 %	141,395,588.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	138,078,530.09
2B-1	08/25/22 - 09/25/22	32	6.89371 %	73,668,000.00	451,418.51	0.00	0.00	0.00	0.00	451,418.51	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,415,227.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,385,763.37
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	08/25/22 - 09/25/22	32	1.80000 %	18,220,299.30	29,152.48	0.00	0.00	0.00	0.00	29,152.48	0.00	16,981,730.12
2B-I2	08/25/22 - 09/25/22	32	1.40000 %	18,220,299.30	22,674.15	0.00	0.00	0.00	0.00	22,674.15	0.00	16,981,730.12
2B-I3	08/25/22 - 09/25/22	32	1.00000 %	18,220,299.30	16,195.82	0.00	0.00	0.00	0.00	16,195.82	0.00	16,981,730.12
2B-I4	08/25/22 - 09/25/22	32	0.60000 %	18,220,299.30	9,717.49	0.00	0.00	0.00	0.00	9,717.49	0.00	16,981,730.12
2C-I1	08/25/22 - 09/25/22	32	1.80000 %	34,575,936.42	55,321.50	0.00	0.00	0.00	0.00	55,321.50	0.00	34,575,936.42
2C-I2	08/25/22 - 09/25/22	32	1.40000 %	34,575,936.42	43,027.83	0.00	0.00	0.00	0.00	43,027.83	0.00	34,575,936.42
2C-I3	08/25/22 - 09/25/22	32	1.00000 %	34,575,936.42	30,734.17	0.00	0.00	0.00	0.00	30,734.17	0.00	34,575,936.42
2C-I4	08/25/22 - 09/25/22	32	0.60000 %	34,575,936.42	18,440.50	0.00	0.00	0.00	0.00	18,440.50	0.00	34,575,936.42
2E-A1	N/A	N/A	3.44371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.84371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	4.24371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.64371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/22 - 09/25/22	32	3.44371 %	18,220,299.30	55,773.71	0.00	0.00	0.00	0.00	55,773.71	0.00	16,981,730.12
2E-B2	08/25/22 - 09/25/22	32	3.84371 %	18,220,299.30	62,252.04	0.00	0.00	0.00	0.00	62,252.04	0.00	16,981,730.12
2E-B3	08/25/22 - 09/25/22	32	4.24371 %	18,220,299.30	68,730.37	0.00	0.00	0.00	0.00	68,730.37	0.00	16,981,730.12
2E-B4	08/25/22 - 09/25/22	32	4.64371 %	18,220,299.30	75,208.70	0.00	0.00	0.00	0.00	75,208.70	0.00	16,981,730.12
2E-C1	08/25/22 - 09/25/22	32	3.44371 %	34,575,936.42	105,839.55	0.00	0.00	0.00	0.00	105,839.55	0.00	34,575,936.42
2E-C2	08/25/22 - 09/25/22	32	3.84371 %	34,575,936.42	118,133.22	0.00	0.00	0.00	0.00	118,133.22	0.00	34,575,936.42
2E-C3	08/25/22 - 09/25/22	32	4.24371 %	34,575,936.42	130,426.89	0.00	0.00	0.00	0.00	130,426.89	0.00	34,575,936.42
2E-C4	08/25/22 - 09/25/22	32	4.64371 %	34,575,936.42	142,720.55	0.00	0.00	0.00	0.00	142,720.55	0.00	34,575,936.42
2E-D1	08/25/22 - 09/25/22	32	3.44371 %	18,220,299.30	55,773.71	0.00	0.00	0.00	0.00	55,773.71	0.00	16,981,730.12
2E-D2	08/25/22 - 09/25/22	32	3.84371 %	18,220,299.30	62,252.04	0.00	0.00	0.00	0.00	62,252.04	0.00	16,981,730.12

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
08-Sep-2022 5:00:36 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	08/25/22 - 09/25/22	32	4.24371 %	18,220,299.30	68,730.37	0.00	0.00	0.00	0.00	68,730.37	0.00	16,981,730.12
2E-D4	08/25/22 - 09/25/22	32	4.64371 %	18,220,299.30	75,208.70	0.00	0.00	0.00	0.00	75,208.70	0.00	16,981,730.12
2E-D5	08/25/22 - 09/25/22	32	5.24371 %	18,220,299.30	84,926.19	0.00	0.00	0.00	0.00	84,926.19	0.00	16,981,730.12
2E-F1	08/25/22 - 09/25/22	32	3.44371 %	52,796,235.72	161,613.27	0.00	0.00	0.00	0.00	161,613.27	0.00	51,557,666.54
2E-F2	08/25/22 - 09/25/22	32	3.84371 %	52,796,235.72	180,385.26	0.00	0.00	0.00	0.00	180,385.26	0.00	51,557,666.54
2E-F3	08/25/22 - 09/25/22	32	4.24371 %	52,796,235.72	199,157.26	0.00	0.00	0.00	0.00	199,157.26	0.00	51,557,666.54
2E-F4	08/25/22 - 09/25/22	32	4.64371 %	52,796,235.72	217,929.25	0.00	0.00	0.00	0.00	217,929.25	0.00	51,557,666.54
2E-F5	08/25/22 - 09/25/22	32	5.24371 %	52,796,235.72	246,087.24	0.00	0.00	0.00	0.00	246,087.24	0.00	51,557,666.54
2X-1	08/25/22 - 09/25/22	32	1.80000 %	18,220,299.30	29,152.48	0.00	0.00	0.00	0.00	29,152.48	0.00	16,981,730.12
2X-2	08/25/22 - 09/25/22	32	1.40000 %	18,220,299.30	22,674.15	0.00	0.00	0.00	0.00	22,674.15	0.00	16,981,730.12
2X-3	08/25/22 - 09/25/22	32	1.00000 %	18,220,299.30	16,195.82	0.00	0.00	0.00	0.00	16,195.82	0.00	16,981,730.12
2X-4	08/25/22 - 09/25/22	32	0.60000 %	18,220,299.30	9,717.49	0.00	0.00	0.00	0.00	9,717.49	0.00	16,981,730.12
2Y-1	08/25/22 - 09/25/22	32	1.80000 %	52,796,235.72	84,473.98	0.00	0.00	0.00	0.00	84,473.98	0.00	51,557,666.53
2Y-2	08/25/22 - 09/25/22	32	1.40000 %	52,796,235.72	65,701.98	0.00	0.00	0.00	0.00	65,701.98	0.00	51,557,666.53
2Y-3	08/25/22 - 09/25/22	32	1.00000 %	52,796,235.72	46,929.99	0.00	0.00	0.00	0.00	46,929.99	0.00	51,557,666.53
2Y-4	08/25/22 - 09/25/22	32	0.60000 %	52,796,235.72	28,157.99	0.00	0.00	0.00	0.00	28,157.99	0.00	51,557,666.53
Totals					6,147,669.45	0.00	0.00	0.00	0.00	6,147,669.45	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
08-Sep-2022 5:00:36 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	250.93158309	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	247.90333251
1M-1	156,644,000.00	3.19371 %	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	5.09371 %	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	5.09371 %	813.88189393	3.68504737	0.00000000	0.00000000	0.00000000	0.00000000	3.68504737	0.00000000	772.10693385
1M-BH	79,574,517.00	0.00000 %	813.88189400	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	772.10693393
1M-2C	19,359,089.00	5.09371 %	1000.00000000	4.52774198	0.00000000	0.00000000	0.00000000	0.00000000	4.52774198	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	5.09371 %	604.62729798	2.73759662	0.00000000	0.00000000	0.00000000	0.00000000	2.73759662	0.00000000	590.70231128
1M-2H	238,723,551.00	0.00000 %	604.62729800	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	590.70231131
1B-1	78,322,000.00	6.59371 %	1000.00000000	5.86107556	0.00000000	0.00000000	0.00000000	0.00000000	5.86107556	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	990.62643332	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.56038018
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 %	813.88189393	1.30221107	0.00000000	0.00000000	0.00000000	0.00000000	1.30221107	0.00000000	772.10693385
1B-I2	0.00	1.40000 %	813.88189393	1.01283072	0.00000000	0.00000000	0.00000000	0.00000000	1.01283072	0.00000000	772.10693385
1B-I3	0.00	1.00000 %	813.88189393	0.72345036	0.00000000	0.00000000	0.00000000	0.00000000	0.72345036	0.00000000	772.10693385
1B-I4	0.00	0.60000 %	813.88189393	0.43407053	0.00000000	0.00000000	0.00000000	0.00000000	0.43407053	0.00000000	772.10693385
1C-I1	0.00	1.80000 %	1000.00000000	1.59999988	0.00000000	0.00000000	0.00000000	0.00000000	1.59999988	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444441	0.00000000	0.00000000	0.00000000	0.00000000	1.24444441	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888893	0.00000000	0.00000000	0.00000000	0.00000000	0.88888893	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333346	0.00000000	0.00000000	0.00000000	0.00000000	0.53333346	0.00000000	1000.00000000
1E-A1	19,359,089.00	3.29371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	3.69371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	4.09371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	4.49371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	3.29371 %	813.88189393	2.38283630	0.00000000	0.00000000	0.00000000	0.00000000	2.38283630	0.00000000	772.10693385
1E-B2	19,359,089.00	3.69371 %	813.88189393	2.67221665	0.00000000	0.00000000	0.00000000	0.00000000	2.67221665	0.00000000	772.10693385
1E-B3	19,359,089.00	4.09371 %	813.88189393	2.96159700	0.00000000	0.00000000	0.00000000	0.00000000	2.96159700	0.00000000	772.10693385
1E-B4	19,359,089.00	4.49371 %	813.88189393	3.25097684	0.00000000	0.00000000	0.00000000	0.00000000	3.25097684	0.00000000	772.10693385
1E-C1	19,359,089.00	3.29371 %	1000.00000000	2.92774211	0.00000000	0.00000000	0.00000000	0.00000000	2.92774211	0.00000000	1000.00000000
1E-C2	19,359,089.00	3.69371 %	1000.00000000	3.28329758	0.00000000	0.00000000	0.00000000	0.00000000	3.28329758	0.00000000	1000.00000000
1E-C3	19,359,089.00	4.09371 %	1000.00000000	3.63885356	0.00000000	0.00000000	0.00000000	0.00000000	3.63885356	0.00000000	1000.00000000
1E-C4	19,359,089.00	4.49371 %	1000.00000000	3.99440903	0.00000000	0.00000000	0.00000000	0.00000000	3.99440903	0.00000000	1000.00000000
1E-D1	38,718,178.00	3.29371 %	406.94094696	1.19141815	0.00000000	0.00000000	0.00000000	0.00000000	1.19141815	0.00000000	386.05346693
1E-D2	38,718,178.00	3.69371 %	406.94094696	1.33610833	0.00000000	0.00000000	0.00000000	0.00000000	1.33610833	0.00000000	386.05346693
1E-D3	38,718,178.00	4.09371 %	406.94094696	1.48079850	0.00000000	0.00000000	0.00000000	0.00000000	1.48079850	0.00000000	386.05346693
1E-D4	38,718,178.00	4.49371 %	406.94094696	1.62548842	0.00000000	0.00000000	0.00000000	0.00000000	1.62548842	0.00000000	386.05346693
1E-D5	38,718,178.00	5.09371 %	406.94094696	1.84252368	0.00000000	0.00000000	0.00000000	0.00000000	1.84252368	0.00000000	386.05346693
1E-F1	38,718,178.00	3.29371 %	906.94094696	2.65528920	0.00000000	0.00000000	0.00000000	0.00000000	2.65528920	0.00000000	886.05346693
1E-F2	38,718,178.00	3.69371 %	906.94094696	2.97775711	0.00000000	0.00000000	0.00000000	0.00000000	2.97775711	0.00000000	886.05346693
1E-F3	38,718,178.00	4.09371 %	906.94094696	3.30022503	0.00000000	0.00000000	0.00000000	0.00000000	3.30022503	0.00000000	886.05346693
1E-F4	38,718,178.00	4.49371 %	906.94094696	3.62269294	0.00000000	0.00000000	0.00000000	0.00000000	3.62269294	0.00000000	886.05346693
1E-F5	38,718,178.00	5.09371 %	906.94094696	4.10639493	0.00000000	0.00000000	0.00000000	0.00000000	4.10639493	0.00000000	886.05346693
1X-1	0.00	1.80000 %	406.94094696	0.65110553	0.00000000	0.00000000	0.00000000	0.00000000	0.65110553	0.00000000	386.05346693
1X-2	0.00	1.40000 %	406.94094696	0.50641536	0.00000000	0.00000000	0.00000000	0.00000000	0.50641536	0.00000000	386.05346693
1X-3	0.00	1.00000 %	406.94094696	0.36172518	0.00000000	0.00000000	0.00000000	0.00000000	0.36172518	0.00000000	386.05346693
1X-4	0.00	0.60000 %	406.94094696	0.21703526	0.00000000	0.00000000	0.00000000	0.00000000	0.21703526	0.00000000	386.05346693
1Y-1	0.00	1.80000 %	906.94094696	1.45110547	0.00000000	0.00000000	0.00000000	0.00000000	1.45110547	0.00000000	886.05346693
1Y-2	0.00	1.40000 %	906.94094696	1.12863756	0.00000000	0.00000000	0.00000000	0.00000000	1.12863756	0.00000000	886.05346693
1Y-3	0.00	1.00000 %	906.94094696	0.80616965	0.00000000	0.00000000	0.00000000	0.00000000	0.80616965	0.00000000	886.05346693
1Y-4	0.00	0.60000 %	906.94094696	0.48370174	0.00000000	0.00000000	0.00000000	0.00000000	0.48370174	0.00000000	886.05346693
2A-H	14,850,014,032.00	0.00000 %	190.34936660	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	187.81773154
2M-1	117,869,000.00	3.19371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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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	5.24371 %	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	5.24371 %	526.96473867	2.45622241	0.00000000	0.00000000	0.00000000	0.00000000	2.45622241	0.00000000	491.14302831
2M-BH	92,599,118.58	0.00000 %	526.96473885	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	491.14302822
2M-2C	34,575,936.42	5.24371 %	1000.00000000	4.66107550	0.00000000	0.00000000	0.00000000	0.00000000	4.66107550	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	5.24371 %	511.06664716	2.38212022	0.00000000	0.00000000	0.00000000	0.00000000	2.38212022	0.00000000	499.07731896
2M-2H	276,668,280.00	0.00000 %	511.06541350	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	499.07611415
2B-1	73,668,000.00	6.89371 %	1000.00000000	6.12774217	0.00000000	0.00000000	0.00000000	0.00000000	6.12774217	0.00000000	1000.00000000
2B-1H	3,877,765.00	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 %	998.31663444	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.93668126
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 %	526.96473867	0.84314361	0.00000000	0.00000000	0.00000000	0.00000000	0.84314361	0.00000000	491.14302831
2B-I2	0.00	1.40000 %	526.96473867	0.65577833	0.00000000	0.00000000	0.00000000	0.00000000	0.65577833	0.00000000	491.14302831
2B-I3	0.00	1.00000 %	526.96473867	0.46841305	0.00000000	0.00000000	0.00000000	0.00000000	0.46841305	0.00000000	491.14302831
2B-I4	0.00	0.60000 %	526.96473867	0.28104778	0.00000000	0.00000000	0.00000000	0.00000000	0.28104778	0.00000000	491.14302831
2C-I1	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444439	0.00000000	0.00000000	0.00000000	0.00000000	1.24444439	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888901	0.00000000	0.00000000	0.00000000	0.00000000	0.88888901	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2E-A1	34,154,097.17	3.44371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	3.84371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	4.24371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	4.64371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	3.44371 %	526.96473867	1.61307880	0.00000000	0.00000000	0.00000000	0.00000000	1.61307880	0.00000000	491.14302831

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Series 2017-C06



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	3.84371 %	526.96473867	1.80044408	0.00000000	0.00000000	0.00000000	0.00000000	1.80044408	0.00000000	491.14302831
2E-B3	34,575,936.42	4.24371 %	526.96473867	1.98780936	0.00000000	0.00000000	0.00000000	0.00000000	1.98780936	0.00000000	491.14302831
2E-B4	34,575,936.42	4.64371 %	526.96473867	2.17517464	0.00000000	0.00000000	0.00000000	0.00000000	2.17517464	0.00000000	491.14302831
2E-C1	34,575,936.42	3.44371 %	1000.00000000	3.06107545	0.00000000	0.00000000	0.00000000	0.00000000	3.06107545	0.00000000	1000.00000000
2E-C2	34,575,936.42	3.84371 %	1000.00000000	3.41663111	0.00000000	0.00000000	0.00000000	0.00000000	3.41663111	0.00000000	1000.00000000
2E-C3	34,575,936.42	4.24371 %	1000.00000000	3.77218677	0.00000000	0.00000000	0.00000000	0.00000000	3.77218677	0.00000000	1000.00000000
2E-C4	34,575,936.42	4.64371 %	1000.00000000	4.12774215	0.00000000	0.00000000	0.00000000	0.00000000	4.12774215	0.00000000	1000.00000000
2E-D1	68,730,033.58	3.44371 %	265.09952565	0.81148964	0.00000000	0.00000000	0.00000000	0.00000000	0.81148964	0.00000000	247.07874033
2E-D2	68,730,033.58	3.84371 %	265.09952565	0.90574727	0.00000000	0.00000000	0.00000000	0.00000000	0.90574727	0.00000000	247.07874033
2E-D3	68,730,033.58	4.24371 %	265.09952565	1.00000489	0.00000000	0.00000000	0.00000000	0.00000000	1.00000489	0.00000000	247.07874033
2E-D4	68,730,033.58	4.64371 %	265.09952565	1.09426252	0.00000000	0.00000000	0.00000000	0.00000000	1.09426252	0.00000000	247.07874033
2E-D5	68,730,033.58	5.24371 %	265.09952565	1.23564889	0.00000000	0.00000000	0.00000000	0.00000000	1.23564889	0.00000000	247.07874033
2E-F1	69,151,872.83	3.44371 %	763.48236945	2.33707727	0.00000000	0.00000000	0.00000000	0.00000000	2.33707727	0.00000000	745.57151426
2E-F2	69,151,872.83	3.84371 %	763.48236945	2.60853759	0.00000000	0.00000000	0.00000000	0.00000000	2.60853759	0.00000000	745.57151426
2E-F3	69,151,872.83	4.24371 %	763.48236945	2.87999807	0.00000000	0.00000000	0.00000000	0.00000000	2.87999807	0.00000000	745.57151426
2E-F4	69,151,872.83	4.64371 %	763.48236945	3.15145839	0.00000000	0.00000000	0.00000000	0.00000000	3.15145839	0.00000000	745.57151426
2E-F5	69,151,872.83	5.24371 %	763.48236945	3.55864896	0.00000000	0.00000000	0.00000000	0.00000000	3.55864896	0.00000000	745.57151426
2X-1	0.00	1.80000 %	265.09952565	0.42415926	0.00000000	0.00000000	0.00000000	0.00000000	0.42415926	0.00000000	247.07874033
2X-2	0.00	1.40000 %	265.09952565	0.32990163	0.00000000	0.00000000	0.00000000	0.00000000	0.32990163	0.00000000	247.07874033
2X-3	0.00	1.00000 %	265.09952565	0.23564400	0.00000000	0.00000000	0.00000000	0.00000000	0.23564400	0.00000000	247.07874033
2X-4	0.00	0.60000 %	265.09952565	0.14138637	0.00000000	0.00000000	0.00000000	0.00000000	0.14138637	0.00000000	247.07874033
2Y-1	0.00	1.80000 %	763.48236945	1.22157183	0.00000000	0.00000000	0.00000000	0.00000000	1.22157183	0.00000000	745.57151412
2Y-2	0.00	1.40000 %	763.48236945	0.95011136	0.00000000	0.00000000	0.00000000	0.00000000	0.95011136	0.00000000	745.57151412
2Y-3	0.00	1.00000 %	763.48236945	0.67865103	0.00000000	0.00000000	0.00000000	0.00000000	0.67865103	0.00000000	745.57151412
2Y-4	0.00	0.60000 %	763.48236945	0.40719056	0.00000000	0.00000000	0.00000000	0.00000000	0.40719056	0.00000000	745.57151412

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,416,919.55
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(34,909.49)
Total Deposits	3,382,010.06
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,362,843.40
Total Withdrawals (Pool Distribution Amount)	3,382,010.06
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.443710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	52,173,578.51
Total Principal Reduction Cumulative	12,217,171,737.33
Scheduled Principal Current	8,992,537.06
Scheduled Principal Cumulative	1,113,978,936.74
Unscheduled Principal Current	43,175,595.72
Unscheduled Principal Cumulative	11,102,414,552.56
Senior Reduction Amount	48,035,185.33
Subordinate Reduction Amount	4,132,947.45
Calculated Tranche Write-Down Amount	5,445.73
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	46,302.57
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	52,640.09
Group 2	
Total Principal Reduction Current	42,179,907.86
Total Principal Reduction Cumulative	12,375,489,362.39
Scheduled Principal Current	6,187,169.20
Scheduled Principal Cumulative	943,035,537.98
Unscheduled Principal Current	35,963,274.90
Unscheduled Principal Cumulative	11,432,296,393.01
Senior Reduction Amount	37,594,816.09
Subordinate Reduction Amount	4,555,628.01
Calculated Tranche Write-Down Amount	29,463.76
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	85,916.82
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,948.78

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	23399
Period Reference Pool Removal Loan Count	242
Period Ending Loan Count	23157
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,271,762,667.33
Period PIF Loan Count Current	241
PIF Loan Count Cumulative	46075
Period PIF Loan UPB Current	40,014,563.89
PIF Loan UPB Cumulative	10,731,442,882.67
Period Partial Prepayment Amount	3,147,147.99
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	159,201.75
Credit Event Amount Cumulative	4,535,760.38
Total Active Modified Loan Count	395
Total Active Modified Loan UPB	99,668,165.42
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	18215
Period Reference Pool Removal Loan Count	197
Period Ending Loan Count	18018
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,133,663,673.89
Period PIF Loan Count Current	190
PIF Loan Count Cumulative	48298
Period PIF Loan UPB Current	33,867,652.29
PIF Loan UPB Cumulative	11,197,756,759.29
Period Partial Prepayment Amount	1,493,577.94
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	742,573.62
Credit Event Amount Cumulative	15,370,351.44
Total Active Modified Loan Count	572
Total Active Modified Loan UPB	137,714,708.07
Structural Reporting	
Group 1	
Senior Percentage	92.054221%
Subordinate Percentage	7.945779%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.005982%
Subordinate Percentage	10.994018%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.950000 %	7.950000 %
1M-2B	0.00	0.00	1.600000 %	6.080000 %	6.160000 %
1M-2C	0.00	0.00	1.000000 %	3.800000 %	3.840000 %
1M-2	0.00	0.00	1.000000 %	3.800000 %	3.840000 %
1M-2H	0.00	0.00	1.000000 %	3.800000 %	3.840000 %
1B-1	0.00	0.00	0.500000 %	1.890000 %	1.910000 %
1B-1H	0.00	0.00	0.500000 %	1.890000 %	1.910000 %
1B-2H	5,445.73	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.990000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	10.990000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	10.990000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	10.990000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	8.880000 %	9.000000 %
2M-2C	0.00	0.00	1.000000 %	4.880000 %	4.940000 %
2M-2	0.00	0.00	1.000000 %	4.880000 %	4.940000 %
2M-2H	0.00	0.00	1.000000 %	4.880000 %	4.940000 %
2B-1	0.00	0.00	0.500000 %	2.440000 %	2.470000 %
2B-1H	0.00	0.00	0.500000 %	2.440000 %	2.470000 %
2B-2H	29,463.76	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	585	108,264,419.22	1.420765 %	1.461961 %
60 Days	144	29,347,110.67	0.349727 %	0.396292 %
90 Days	70	13,374,729.30	0.170006 %	0.180607 %
120 Days	41	9,213,346.51	0.099575 %	0.124413 %
150 Days	42	8,139,906.23	0.102004 %	0.109918 %
180+ Days	477	102,530,709.05	1.158470 %	1.384535 %
Totals	1359	270,870,220.98	3.300546 %	3.657726 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	257	47,275,619.43	1.109816 %	1.106701 %
60 Days	61	13,715,428.85	0.263419 %	0.321072 %
90 Days	28	5,389,875.54	0.120914 %	0.126175 %
120 Days	18	4,373,813.25	0.077730 %	0.102389 %
150 Days	19	3,835,300.51	0.082049 %	0.089783 %
180+ Days	209	47,276,332.88	0.902535 %	1.106717 %
Totals	592	121,866,370.46	2.556462 %	2.852836 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	328	60,988,799.79	1.820402 %	1.946246 %
60 Days	83	15,631,681.82	0.460650 %	0.498831 %
90 Days	42	7,984,853.76	0.233100 %	0.254809 %
120 Days	23	4,839,533.26	0.127650 %	0.154437 %
150 Days	23	4,304,605.72	0.127650 %	0.137367 %
180+ Days	268	55,254,376.17	1.487401 %	1.763252 %
Totals	767	149,003,850.52	4.256854 %	4.754941 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	152	45,092,069.86	46,302.57	0.102685
Group 2	336	87,677,437.18	85,916.82	0.097992

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	273,914.76	171.20	0.062501
Group 1	0043741717	648,230.94	742.76	0.114583
Group 1	0043741803	178,509.93	194.13	0.108750
Group 1	0043741811	406,968.82	211.96	0.052083
Group 1	0043741842	243,661.91	203.05	0.083333
Group 1	0043741847	280,467.86	305.01	0.108750
Group 1	0043741912	219,607.13	160.13	0.072917
Group 1	0043742802	201,060.99	335.10	0.166666
Group 1	0043743198	376,706.55	313.92	0.083333
Group 1	0043743312	540,894.86	563.43	0.104166
Group 1	0043744171	536,369.15	502.85	0.093751
Group 1	0043744667	112,868.12	105.81	0.093747
Group 1	0043744717	318,711.27	232.39	0.072916
Group 1	0043744990	276,336.23	287.85	0.104167
Group 1	0043745711	234,751.12	142.81	0.060835
Group 1	0043746280	197,508.84	226.31	0.114582
Group 1	0043747774	194,230.60	8.11	0.004175
Group 1	0043748067	109,924.11	91.60	0.083330
Group 1	0043748080	401,830.97	436.99	0.108750
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	387,891.10	202.03	0.052084
Group 1	0043748648	351,230.75	256.11	0.072918
Group 1	0043748847	184,837.83	154.03	0.083333
Group 1	0043749157	220,486.92	229.67	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749513	141,957.09	207.02	0.145833
Group 1	0043749583	408,770.89	170.32	0.041666
Group 1	0043750649	235,199.44	196.00	0.083334
Group 1	0043750831	365,303.21	380.52	0.104166
Group 1	0043751815	287,108.49	149.54	0.052085
Group 1	0043751956	338,791.20	176.45	0.052082
Group 1	0043752088	384,094.19	280.07	0.072917
Group 1	0043752245	380,539.69	198.20	0.052084
Group 1	0043752294	388,203.48	283.07	0.072918
Group 1	0043752537	607,743.37	253.23	0.041667
Group 1	0043753875	168,171.04	122.62	0.072914
Group 1	0043756688	191,958.12	299.93	0.156248
Group 1	0043757682	644,614.61	402.88	0.062499
Group 1	0043758962	421,794.17	219.68	0.052082
Group 1	0043759310	472,890.64	640.37	0.135416
Group 1	0043760194	426,688.86	400.02	0.093750
Group 1	0043760203	275,948.79	287.45	0.104168
Group 1	0043760860	742,201.52	695.81	0.093749
Group 1	0043762648	201,774.90	252.22	0.125001
Group 1	0043763507	393,522.42	409.92	0.104167
Group 1	0043763774	519,029.83	702.85	0.135416
Group 1	0043763800	339,142.00	565.24	0.166668
Group 1	0043763807	326,973.39	102.18	0.031250
Group 1	0043763835	317,687.03	427.55	0.134582
Group 1	0043763845	112,236.44	70.15	0.062502
Group 1	0043763905	484,989.23	505.20	0.104167
Group 1	0043764021	548,403.11	685.50	0.124999
Group 1	0043764055	187,658.66	136.83	0.072914
Group 1	0043764158	253,626.11	317.03	0.124999
Group 1	0043764167	177,604.09	59.51	0.033507
Group 1	0043764248	193,072.89	209.97	0.108752
Group 1	0043764254	324,587.72	270.49	0.083333
Group 1	0043764855	380,471.17	594.49	0.156251
Group 1	0043764972	81,533.75	101.92	0.125003

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043765137	110,551.99	126.67	0.114580
Group 1	0043765220	109,094.32	147.73	0.135415
Group 1	0043765354	138,505.06	173.13	0.124999
Group 1	0043765488	214,872.77	246.21	0.114584
Group 1	0043765536	245,277.00	76.65	0.031250
Group 1	0043766893	468,101.83	252.72	0.053988
Group 1	0043766912	265,851.36	221.54	0.083332
Group 1	0043767061	225,544.56	211.45	0.093751
Group 1	0043769931	275,134.71	255.65	0.092918
Group 1	0043770001	286,591.15	328.39	0.114585
Group 1	0043770011	259,768.45	297.65	0.114583
Group 1	0043770312	137,884.79	114.90	0.083330
Group 1	0043770597	126,806.49	92.46	0.072914
Group 1	0043770662	293,095.96	152.65	0.052082
Group 1	0043770741	491,257.63	562.90	0.114583
Group 1	0043770892	324,732.59	236.78	0.072915
Group 1	0043771605	392,947.10	450.25	0.114583
Group 1	0043772916	169,413.74	194.12	0.114583
Group 1	0043773441	295,811.82	400.58	0.135417
Group 1	0043774274	235,082.66	169.46	0.072085
Group 1	0043775046	182,432.91	152.03	0.083335
Group 1	0043775080	211,268.21	149.96	0.070981
Group 1	0043775090	522,635.04	653.29	0.124999
Group 1	0043775184	80,520.65	109.04	0.135419
Group 1	0043775529	300,421.63	250.35	0.083333
Group 1	0043775583	300,954.50	407.54	0.135416
Group 1	0043775625	356,922.11	520.51	0.145833
Group 1	0043775696	234,723.55	317.85	0.135415
Group 1	0043776252	376,501.48	431.41	0.114584
Group 1	0043776577	382,353.40	716.91	0.187499
Group 1	0043777757	286,591.99	208.97	0.072916
Group 1	0043778043	448,263.08	420.25	0.093751
Group 1	0043778473	166,163.54	190.40	0.114586
Group 1	0043778634	219,813.49	160.28	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043779563	352,916.11	183.81	0.052083
Group 1	0043780466	133,553.53	153.03	0.114583
Group 1	0043780755	425,627.50	487.70	0.114584
Group 1	0043780956	156,900.38	261.50	0.166666
Group 1	0043780965	213,683.87	376.62	0.176251
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781355	162,523.46	240.40	0.147917
Group 1	0043781481	388,676.18	283.41	0.072917
Group 1	0043781760	565,882.03	766.30	0.135417
Group 1	0043781939	206,238.28	124.60	0.060416
Group 1	0043782461	294,954.69	519.86	0.176251
Group 1	0043782594	143,260.88	104.46	0.072916
Group 1	0043782631	433,542.20	406.45	0.093751
Group 1	0043782785	376,482.34	627.47	0.166667
Group 1	0043783003	417,785.68	4.70	0.001125
Group 1	0043783174	666,077.43	1,201.36	0.180363
Group 1	0043783379	159,756.47	199.70	0.125003
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043784924	281,696.28	440.15	0.156250
Group 1	0043786176	261,798.02	299.98	0.114585
Group 1	0043788068	231,844.93	265.66	0.114585
Group 1	0043790258	225,934.93	305.95	0.135415
Group 1	0043790596	46,162.85	76.94	0.166671
Group 1	0043790968	217,314.57	249.01	0.114585
Group 1	0043791487	224,950.46	257.76	0.114585
Group 1	0043791538	177,999.50	203.96	0.114585
Group 1	0043791539	225,474.50	258.36	0.114585
Group 1	0043791637	430,694.24	493.50	0.114582
Group 1	0043792022	605,225.69	583.22	0.096364
Group 1	0043792284	220,346.74	321.34	0.145834
Group 1	0043793126	160,152.25	50.32	0.031420
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043793703	480,185.54	450.17	0.093749
Group 1	0043793732	177,009.43	295.02	0.166669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043794105	408,999.28	170.42	0.041668
Group 1	0043794733	299,789.08	468.42	0.156250
Group 1	0043796276	209,042.67	326.63	0.156250
Group 1	0043797123	278,976.42	261.54	0.093750
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798623	112,892.68	176.39	0.156246
Group 1	0043798654	773,714.93	1,208.93	0.156250
Group 1	0043800131	105,038.14	142.24	0.135417
Group 1	0043800581	370,407.51	344.17	0.092917
Group 1	0043801398	415,377.60	692.30	0.166668
Group 1	0043801646	124,790.51	90.99	0.072914
Group 1	0043803568	150,326.88	156.59	0.104166
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	262,254.72	382.45	0.145832
Group 1	0043804873	209,138.15	196.07	0.093751
Group 1	0043806018	335,890.19	174.94	0.052082
Group 1	0043806483	83,162.96	68.61	0.082501
Group 1	0043807086	172,802.77	180.00	0.104165
Group 1	0043807423	242,798.01	177.04	0.072917
Group 1	0043807864	483,153.74	905.91	0.187499
Group 1	0043807946	266,842.21	305.76	0.114585
Group 1	0043808710	358,608.55	261.49	0.072918
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	384,915.98	641.53	0.166668
Group 1	0043809028	406,628.17	465.93	0.114584
Group 1	0043809932	146,064.54	182.58	0.125000
Group 2	0043810044	340,543.63	177.37	0.052084
Group 2	0043810207	410,571.38	384.91	0.093750
Group 2	0043810251	369,036.17	76.88	0.020833
Group 2	0043810453	202,587.14	316.54	0.156249
Group 2	0043810574	322,544.26	134.39	0.041666
Group 2	0043810662	274,344.46	228.62	0.083333
Group 2	0043811403	243,039.21	225.82	0.092915
Group 2	0043811525	500,432.16	521.28	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043811782	253,421.32	316.78	0.125001
Group 2	0043811806	56,411.44	29.69	0.052631
Group 2	0043811815	84,227.77	80.19	0.095206
Group 2	0043811939	72,999.85	22.81	0.031247
Group 2	0043812652	322,559.67	403.20	0.125000
Group 2	0043812680	347,986.58	434.98	0.124999
Group 2	0043812792	163,269.00	170.07	0.104166
Group 2	0043813033	75,712.97	102.53	0.135419
Group 2	0043813555	347,321.94	228.51	0.065792
Group 2	0043813782	134,936.93	149.02	0.110437
Group 2	0043813786	193,354.61	322.26	0.166668
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814648	65,947.13	48.39	0.073377
Group 2	0043814923	313,086.83	23.29	0.007439
Group 2	0043815617	275,691.16	256.16	0.092916
Group 2	0043816083	230,729.54	108.09	0.046847
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	294,212.94	327.24	0.111226
Group 2	0043817615	253,077.61	342.71	0.135417
Group 2	0043817703	144,401.03	120.33	0.083330
Group 2	0043818005	274,865.35	343.58	0.124999
Group 2	0043818038	151,852.17	53.80	0.035429
Group 2	0043818101	60,959.81	88.90	0.145834
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	123,519.45	154.40	0.125001
Group 2	0043818399	211,402.30	198.87	0.094072
Group 2	0043818443	33,481.85	18.48	0.055194
Group 2	0043818638	136,095.21	155.94	0.114582
Group 2	0043818673	170,156.09	17.72	0.010414
Group 2	0043818784	349,730.35	522.28	0.149338
Group 2	0043818878	381,275.92	436.88	0.114584
Group 2	0043819333	253,133.47	136.60	0.053964
Group 2	0043819497	229,958.17	317.64	0.138129
Group 2	0043819994	189,796.04	138.39	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043820331	157,629.14	82.10	0.052084
Group 2	0043820372	369,159.67	461.45	0.125000
Group 2	0043820601	138,230.79	92.96	0.067250
Group 2	0043820611	162,222.81	321.07	0.197919
Group 2	0043820657	120,917.96	214.13	0.177087
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820837	84,475.36	70.40	0.083338
Group 2	0043820847	170,184.24	124.09	0.072915
Group 2	0043820917	168,006.30	157.51	0.093752
Group 2	0043821023	209,908.50	284.25	0.135416
Group 2	0043821135	178,078.92	204.05	0.114584
Group 2	0043821488	250,757.96	287.33	0.114585
Group 2	0043821705	321,845.28	368.78	0.114583
Group 2	0043822060	369,923.81	114.68	0.031001
Group 2	0043822161	480,908.48	971.03	0.201916
Group 2	0043822413	218,776.16	250.68	0.114583
Group 2	0043822458	329,344.84	61.47	0.018664
Group 2	0043822800	164,669.11	154.38	0.093752
Group 2	0043822869	88,772.98	120.21	0.135413
Group 2	0043823297	586,265.72	732.83	0.125000
Group 2	0043823352	346,302.34	505.02	0.145832
Group 2	0043824039	156,035.65	195.04	0.124997
Group 2	0043824046	182,016.35	303.36	0.166666
Group 2	0043824515	45,467.94	61.57	0.135414
Group 2	0043824656	139,078.88	86.92	0.062497
Group 2	0043824940	244,907.15	229.60	0.093750
Group 2	0043825176	179,528.59	301.53	0.167957
Group 2	0043825279	224,502.03	23.87	0.010632
Group 2	0043825287	344,447.49	82.96	0.024085
Group 2	0043825485	121,897.08	15.76	0.012929
Group 2	0043825510	203,600.94	84.83	0.041665
Group 2	0043825631	60,588.09	75.74	0.125008
Group 2	0043825634	230,719.66	309.50	0.134145
Group 2	0043825809	424,397.18	353.66	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826034	242,843.85	278.26	0.114584
Group 2	0043826207	398,570.67	290.62	0.072916
Group 2	0043826271	363,755.16	92.47	0.025421
Group 2	0043826535	333,798.30	557.47	0.167008
Group 2	0043826576	228,651.97	142.89	0.062492
Group 2	0043826580	262,522.37	492.23	0.187500
Group 2	0043826648	95,196.14	99.03	0.104027
Group 2	0043827245	190,586.68	99.26	0.052081
Group 2	0043827268	260,603.90	27.93	0.010717
Group 2	0043827505	240,340.66	45.50	0.018931
Group 2	0043827637	264,989.01	27.60	0.010416
Group 2	0043827802	422,726.46	616.48	0.145834
Group 2	0043827804	282,124.08	382.04	0.135416
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	171,141.93	400.99	0.234303
Group 2	0043828289	239,053.51	273.92	0.114585
Group 2	0043828648	552,220.53	805.32	0.145833
Group 2	0043828910	416,348.29	311.00	0.074697
Group 2	0043829112	341,637.31	569.40	0.166668
Group 2	0043829651	358,365.37	447.96	0.125001
Group 2	0043830008	189,191.65	272.51	0.144039
Group 2	0043830267	325,004.58	203.13	0.062501
Group 2	0043830309	119,208.69	65.25	0.054736
Group 2	0043830410	309,875.65	287.93	0.092918
Group 2	0043830477	271,422.00	396.50	0.146082
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	431,744.47	184.35	0.042699
Group 2	0043830983	326,634.36	735.90	0.225298
Group 2	0043830994	337,527.32	677.98	0.200867
Group 2	0043831029	560,275.31	933.79	0.166666
Group 2	0043831073	346,930.36	381.91	0.110083
Group 2	0043831210	239,308.58	21.33	0.008913
Group 2	0043831472	215,204.29	198.42	0.092201
Group 2	0043831606	354,499.81	93.65	0.026418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043831806	132,435.82	124.16	0.093751
Group 2	0043832066	156,284.44	95.67	0.061215
Group 2	0043832263	276,122.68	217.37	0.078722
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	233,671.42	146.04	0.062498
Group 2	0043832345	401,938.53	418.69	0.104168
Group 2	0043832701	213,218.25	155.47	0.072916
Group 2	0043832851	426,484.67	399.83	0.093750
Group 2	0043832864	122,930.20	230.49	0.187497
Group 2	0043832918	143,906.84	254.84	0.177087
Group 2	0043833007	133,324.41	161.66	0.121253
Group 2	0043833297	226,443.04	448.17	0.197917
Group 2	0043833586	165,761.33	108.47	0.065437
Group 2	0043833611	82,390.90	42.91	0.052081
Group 2	0043833703	281,962.19	129.78	0.046027
Group 2	0043834118	136,498.68	56.88	0.041671
Group 2	0043834295	208,050.90	195.05	0.093751
Group 2	0043834485	488,788.65	661.90	0.135416
Group 2	0043834820	367,220.41	112.72	0.030695
Group 2	0043834864	196,646.55	146.45	0.074474
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	218,525.79	386.97	0.177082
Group 2	0043834944	171,124.29	178.25	0.104164
Group 2	0043835038	236,319.33	369.25	0.156250
Group 2	0043835151	399,688.13	499.61	0.125000
Group 2	0043835181	301,058.72	188.16	0.062499
Group 2	0043835359	355,182.95	517.98	0.145835
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836074	86,925.12	120.42	0.138533
Group 2	0043836090	68,695.66	44.00	0.064051
Group 2	0043836137	254,898.84	531.04	0.208334
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	177,379.56	321.19	0.181075
Group 2	0043836552	171,264.96	35.68	0.020833

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Modification Loss Detail

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Group 2	0043836588	105,450.46	175.75	0.166666
Group 2	0043836906	122,993.48	166.55	0.135414
Group 2	0043837149	205,795.47	108.88	0.052907
Group 2	0043837183	317,962.34	78.65	0.024736
Group 2	0043837233	435,568.09	499.09	0.114584
Group 2	0043837618	118,212.55	209.33	0.177079
Group 2	0043837686	399,706.68	499.63	0.124999
Group 2	0043837815	274,330.01	503.16	0.183414
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	429,593.61	581.74	0.135416
Group 2	0043838810	210,401.98	306.84	0.145835
Group 2	0043838891	334,317.25	312.86	0.093582
Group 2	0043838925	192,976.24	123.56	0.064029
Group 2	0043839629	330,060.81	275.05	0.083333
Group 2	0043840095	241,303.64	201.09	0.083335
Group 2	0043840157	285,033.06	445.36	0.156249
Group 2	0043840199	439,513.03	778.30	0.177082
Group 2	0043840550	299,699.43	218.53	0.072916
Group 2	0043840884	238,222.46	272.96	0.114582
Group 2	0043840986	302,431.59	378.04	0.125000
Group 2	0043841361	358,266.11	50.95	0.014221
Group 2	0043841424	370,695.75	93.60	0.025250
Group 2	0043841869	160,577.63	167.27	0.104168
Group 2	0043841923	140,665.35	87.92	0.062503
Group 2	0043841961	139,537.43	101.75	0.072920
Group 2	0043841995	111,453.27	15.91	0.014275
Group 2	0043842399	381,807.47	113.90	0.029832
Group 2	0043842635	221,433.13	299.86	0.135418
Group 2	0043842691	294,297.95	154.74	0.052579
Group 2	0043842714	136,353.56	113.63	0.083335
Group 2	0043842734	274,432.34	153.67	0.055996
Group 2	0043842784	244,609.68	368.21	0.150530
Group 2	0043842919	243,182.12	50.66	0.020832
Group 2	0043843296	409,285.29	681.32	0.166466

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043843910	229,802.84	277.24	0.120643
Group 2	0043844107	416,380.13	303.61	0.072917
Group 2	0043844351	371,519.69	464.40	0.125000
Group 2	0043844621	383,699.79	279.78	0.072916
Group 2	0043844635	277,973.24	331.25	0.119166
Group 2	0043844687	126,471.77	95.67	0.075645
Group 2	0043844901	299,791.13	142.96	0.047687
Group 2	0043844934	280,956.43	380.46	0.135416
Group 2	0043845043	170,666.87	355.56	0.208336
Group 2	0043845098	353,826.60	405.43	0.114584
Group 2	0043845163	227,299.91	39.39	0.017330
Group 2	0043845191	377,184.25	510.77	0.135417
Group 2	0043845908	574,058.87	31.75	0.005531
Group 2	0043846610	305,087.58	190.68	0.062500
Group 2	0043846631	231,259.82	201.09	0.086954
Group 2	0043846727	204,091.63	255.11	0.124998
Group 2	0043846764	443,937.51	366.67	0.082595
Group 2	0043846785	320,188.56	500.29	0.156249
Group 2	0043846856	101,641.25	18.43	0.018132
Group 2	0043846913	184,189.80	40.63	0.022059
Group 2	0043847345	166,778.71	80.82	0.048459
Group 2	0043847434	202,919.10	92.48	0.045575
Group 2	0043847472	226,446.85	283.06	0.125001
Group 2	0043847635	224,020.55	256.69	0.114583
Group 2	0043848445	234,273.01	73.21	0.031250
Group 2	0043848491	283,625.68	550.59	0.194126
Group 2	0043848608	404,246.07	182.68	0.045190
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	291,133.90	212.29	0.072918
Group 2	0043849048	300,982.92	376.23	0.125000
Group 2	0043849270	233,437.22	54.25	0.023240
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	167,001.89	165.35	0.099011
Group 2	0043849984	55,484.32	13.79	0.024854

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043850534	433,491.53	587.02	0.135417
Group 2	0043851029	217,615.26	231.22	0.106252
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	217,293.29	203.71	0.093749
Group 2	0043851792	106,494.17	78.56	0.073769
Group 2	0043851987	85,398.84	142.33	0.166665
Group 2	0043852384	336,119.48	350.12	0.104165
Group 2	0043852465	114,402.96	69.25	0.060532
Group 2	0043852493	263,434.27	246.97	0.093750
Group 2	0043852910	409,414.26	597.06	0.145833
Group 2	0043853072	367,744.36	251.83	0.068480
Group 2	0043853250	140,097.87	204.31	0.145834
Group 2	0043853690	254,212.91	264.81	0.104169
Group 2	0043853744	257,640.66	322.05	0.125000
Group 2	0043854538	407,842.79	273.74	0.067119
Group 2	0043854594	422,313.92	155.67	0.036861
Group 2	0043854633	243,821.37	76.19	0.031248
Group 2	0043854730	344,210.42	394.41	0.114584
Group 2	0043855199	317,957.54	165.60	0.052082
Group 2	0043855514	61,871.35	32.22	0.052076
Group 2	0043855655	176,271.77	40.40	0.022919
Group 2	0043855733	141,417.87	54.64	0.038637
Group 2	0043855917	292,570.15	274.28	0.093748
Group 2	0043856088	192,344.69	141.52	0.073576
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856397	302,796.30	441.58	0.145834
Group 2	0043857079	181,616.36	283.78	0.156252
Group 2	0043857123	238,037.97	24.80	0.010419
Group 2	0043857612	124,551.09	142.71	0.114579
Group 2	0043857889	330,797.82	654.70	0.197915
Group 2	0043858275	296,026.59	61.67	0.020833
Group 2	0043858295	166,733.87	22.93	0.013752
Group 2	0043858379	249,152.65	255.40	0.102507
Group 2	0043858652	201,120.34	272.35	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043858695	109,843.75	137.30	0.124996
Group 2	0043858758	281,335.71	395.08	0.140430
Group 2	0043859091	356,533.70	519.94	0.145832
Group 2	0043859262	296,462.81	4.67	0.001575
Group 2	0043859317	327,691.36	614.42	0.187500
Group 2	0043859413	350,708.88	189.38	0.053999
Group 2	0043859453	388,966.79	607.76	0.156250
Group 2	0043859477	575,475.01	954.23	0.165816
Group 2	0043859698	251,356.74	392.74	0.156248
Group 2	0043860139	323,613.32	308.71	0.095395
Group 2	0043860145	381,127.89	476.41	0.125000
Group 2	0043860484	336,372.40	103.63	0.030808
Group 2	0043860503	459,289.92	596.60	0.129896
Group 2	0043860712	165,438.55	93.72	0.056649
Group 2	0043860810	431,205.02	404.25	0.093749
Group 2	0043860909	145,111.53	136.04	0.093749
Group 2	0043861008	389,542.37	200.11	0.051371
Group 2	0043861195	307,545.62	221.69	0.072084
Group 2	0043861265	431,686.87	449.67	0.104166
Group 2	0043861691	119,361.19	149.20	0.124999
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	254,830.52	186.52	0.073194
Group 2	0043862024	143,279.61	179.10	0.125000
Group 2	0043862050	155,731.10	178.44	0.114582
Group 2	0043862125	329,570.98	203.03	0.061604
Group 2	0043862156	410,538.57	427.64	0.104166
Group 2	0043862174	426,626.54	311.08	0.072916
Group 2	0043862302	227,081.87	236.54	0.104165
Group 2	0043862332	173,822.73	181.07	0.104169
Group 2	0043862402	157,917.09	86.12	0.054535
Group 2	0043862560	245,737.79	332.77	0.135417
Group 2	0043862569	126,042.86	114.36	0.090731
Group 2	0043862745	284,171.25	193.20	0.067987
Group 2	0043863009	390,908.25	162.88	0.041667

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Modification Loss Detail

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Group 2	0043863485	572,226.68	756.55	0.132212
Group 2	0043863569	241,294.46	88.76	0.036785
Group 2	0043864325	50,281.78	21.85	0.043455
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864416	220,681.97	298.84	0.135417
Group 2	0043864646	315,708.80	131.55	0.041668
Group 2	0043864678	371,397.22	464.25	0.125001
Group 2	0043864887	439,253.42	640.58	0.145834
Group 2	0043865091	172,227.31	143.52	0.083332
Group 2	0043865301	278,245.74	172.29	0.061920
Group 2	0043866060	289,890.51	422.76	0.145834
Group 2	0043866196	113,874.14	25.66	0.022534
Group 2	0043866525	189,631.89	177.78	0.093750
Group 2	0043866686	212,848.68	110.86	0.052084
Group 2	0043866777	127,827.82	93.21	0.072918
Group 2	0043866972	269,833.73	421.62	0.156252
Group 2	0043867128	359,620.40	149.84	0.041666
Group 2	0043867968	123,847.99	167.71	0.135416
Group 2	0043868129	418,024.29	478.99	0.114584
Group 2	0043868265	133,878.53	139.46	0.104169
Group 2	0043868873	212,802.55	88.67	0.041668
Group 2	0043868918	414,055.81	431.31	0.104167
Group 2	0043869266	207,945.81	216.61	0.104167
Group 2	0043869417	141,652.99	73.78	0.052085
Group 2	0043869700	281,505.43	498.50	0.177084
Group 2	0043870820	342,132.99	71.28	0.020834
Group 2	0043871023	338,857.09	352.98	0.104168
Group 2	0043871090	468,308.84	969.81	0.207088
Group 2	0043871323	267,318.65	250.61	0.093750
Group 2	0043871515	308,039.80	224.61	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	87,703.65	42.70	0.048687
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	66,440.66	103.81	0.156245

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Modification Loss Detail

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Group 2	0043872811	184,082.40	345.15	0.187498
Group 2	0043872834	593,986.19	433.11	0.072916
Group 2	0043873126	203,014.31	148.03	0.072916
Group 2	0043873279	160,069.94	233.44	0.145836
Group 2	0043873365	195,434.31	93.11	0.047643
Group 2	0043873542	331,088.68	125.18	0.037809
Group 2	0043873581	193,216.96	241.52	0.124999
Group 2	0043873736	627,071.92	783.84	0.125000
Group 2	0043874178	533,929.26	500.56	0.093750
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	162,438.56	287.65	0.177082
Group 2	0043874431	401,718.71	461.49	0.114879
Group 2	0043874656	378,998.83	183.37	0.048383
Group 2	0043874740	63,163.90	105.27	0.166662
Group 2	0043874891	197,253.84	73.36	0.037191
Group 2	0043874901	304,144.87	288.95	0.095004
Group 2	0043875187	371,141.38	463.93	0.125001
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	377,970.82	629.95	0.166666
Group 2	0043876004	158,235.88	91.88	0.058065
Group 2	0043876037	212,601.35	316.81	0.149016
Group 2	0043876485	324,712.07	169.12	0.052083

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	901,775.37	26,182.79	2.903

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043803820	159,201.75	5,445.73	3.421
0043846889	132,435.31	4,527.93	3.419
0043849086	78,403.39	(2,228.85)	(2.843)
0043851506	54,270.51	2,985.37	5.501
0043859004	110,857.09	17,534.06	15.817
0043862335	101,111.32	(5,243.01)	(5.185)
0043865251	111,875.01	364.26	0.326
0043869564	153,620.99	2,797.30	1.821

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	100,228.15	8,726.70	17,172.94	17.134

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043873056	100,228.15	8,726.70	17,172.94	17.134

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Sep-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
127	19,906,111.82	938,249.94	4.713

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	(7,752.96)	(7.011)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(13,579.53)	(12.577)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Sep-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	70,160.89	28.187
0043846356	250,484.43	(73,612.50)	(29.388)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Sep-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043859004	110,857.09	17,534.06	15.817
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(5,243.01)	(5.185)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Sep-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	17,172.94	17.134
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Sep-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	159,201.75	5,445.73	0.000 %	0	0.00	0.00	0.000 %	1	159,201.75	5,445.73	0.000 %
Group 2	8	842,801.77	29,463.76	0.001 %	0	0.00	0.00	0.000 %	8	842,801.77	29,463.76	0.001 %
Total	9	1,002,003.52	34,909.49	0.000 %	0	0.00	0.00	0.000 %	9	1,002,003.52	34,909.49	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043803820	169,000.00	4.250 %	TX	80.00	360	159,201.75	08/31/2022	5,445.73	5,445.73
Group 2	0043846889	138,000.00	4.750 %	FL	95.00	360	132,435.31	08/31/2022	4,527.93	4,527.93
Group 2	0043849086	81,000.00	4.250 %	MO	90.00	360	78,403.39	08/31/2022	(2,228.85)	(2,228.85)
Group 2	0043851506	59,000.00	4.375 %	MI	95.00	360	54,270.51	08/31/2022	2,985.37	2,985.37
Group 2	0043859004	115,000.00	4.500 %	NJ	97.00	360	110,857.09	08/31/2022	17,534.06	17,534.06
Group 2	0043862335	107,000.00	5.125 %	MI	95.00	360	101,111.32	08/31/2022	(5,243.01)	(5,243.01)
Group 2	0043865251	111,000.00	4.875 %	TX	95.00	360	111,875.01	08/31/2022	364.26	364.26
Group 2	0043869564	167,000.00	4.125 %	GA	92.00	360	153,620.99	08/31/2022	2,797.30	2,797.30
Group 2	0043873056	104,000.00	4.750 %	PA	90.00	360	100,228.15	06/30/2022	8,726.70	17,172.94

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

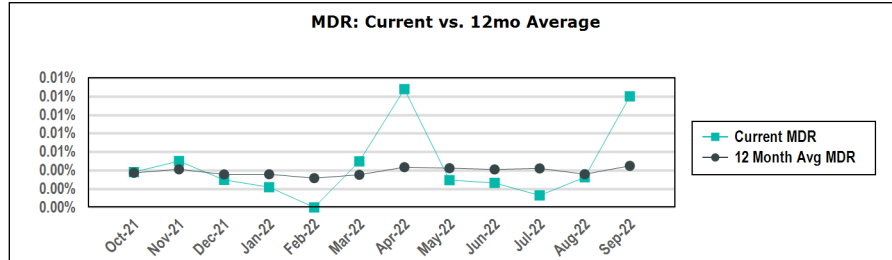
Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:37 PM

Realized Loss Report - Collateral

Summary

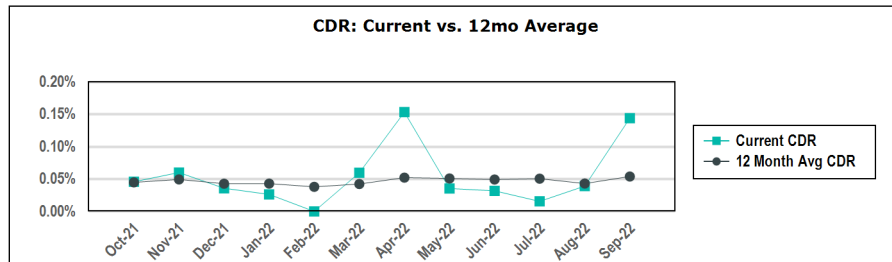
MDR

Current Month	0.012 %
3 Month Average	0.006 %
12 Month Average	0.005 %



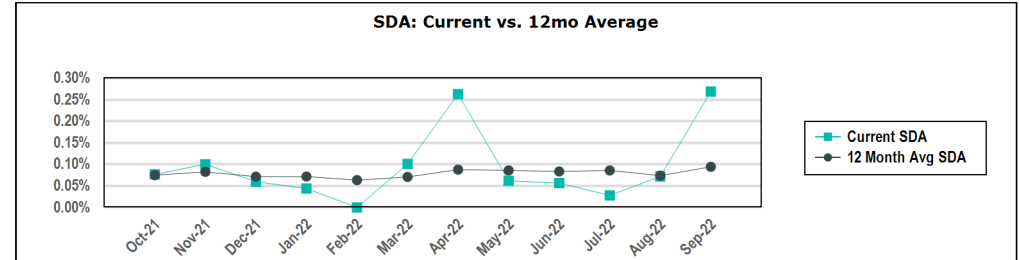
CDR

Current Month	0.144 %
3 Month Average	0.066 %
12 Month Average	0.054 %



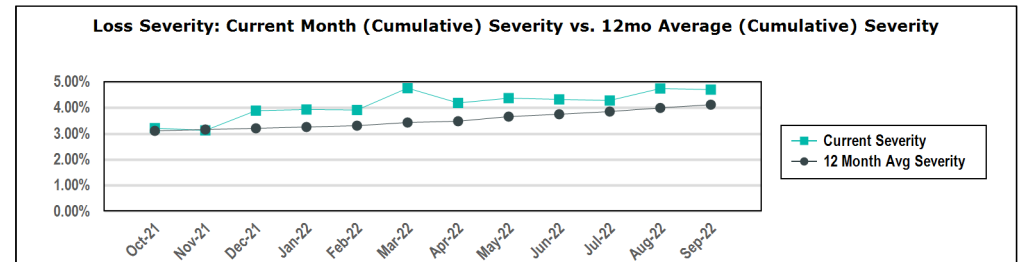
SDA

Current Month	0.269 %
3 Month Average	0.123 %
12 Month Average	0.094 %



Loss Severity

Current Month (Cumulative)	4.713 %
3 Month Average (Cumulative)	4.586 %
12 Month Average (Cumulative)	4.129 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

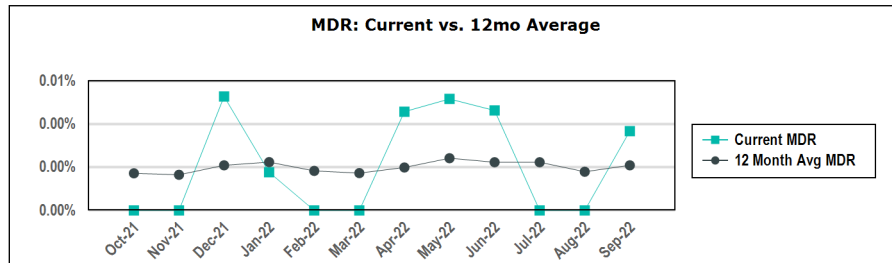
Distribution Date: 26-Sep-2022
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Realized Loss Report - Collateral

Group 1

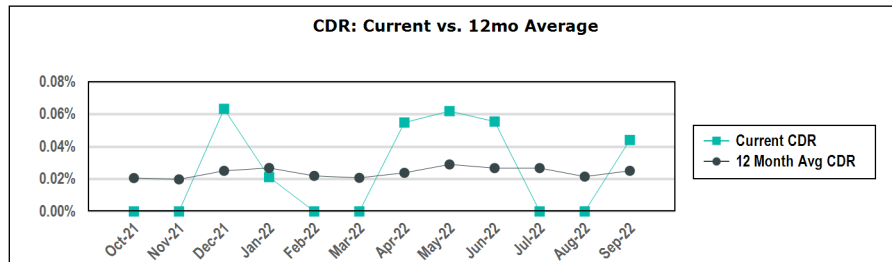
MDR

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



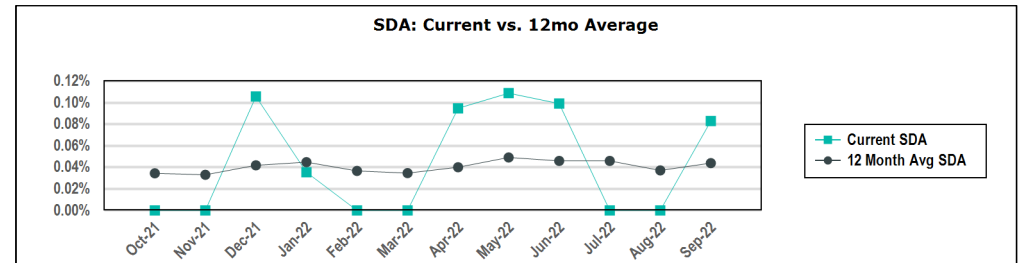
CDR

Current Month 0.044 %
 3 Month Average 0.015 %
 12 Month Average 0.025 %



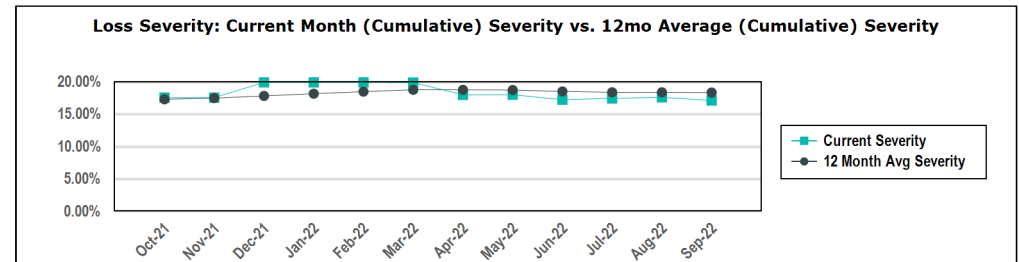
SDA

Current Month 0.083 %
 3 Month Average 0.028 %
 12 Month Average 0.044 %



Loss Severity

Current Month (Cumulative) 17.158 %
 3 Month Average (Cumulative) 17.434 %
 12 Month Average (Cumulative) 18.392 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

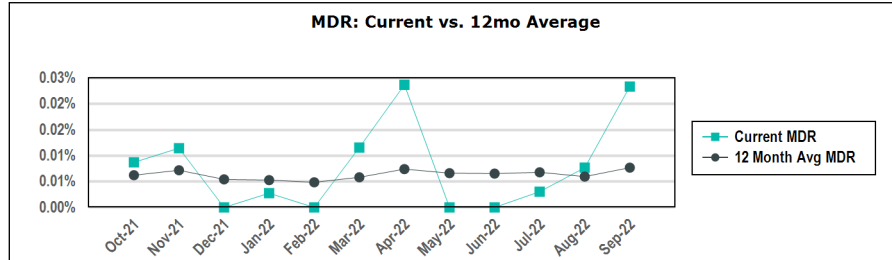
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Realized Loss Report - Collateral

Group 2

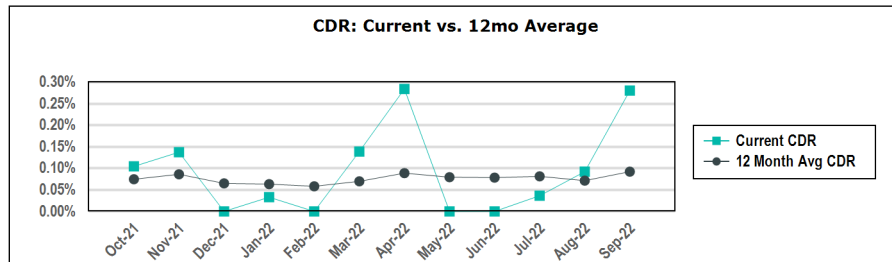
MDR

Current Month 0.023 %
 3 Month Average 0.011 %
 12 Month Average 0.008 %



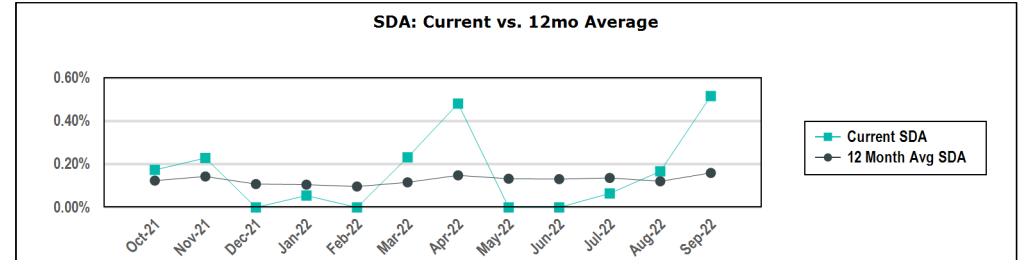
CDR

Current Month 0.280 %
 3 Month Average 0.136 %
 12 Month Average 0.092 %



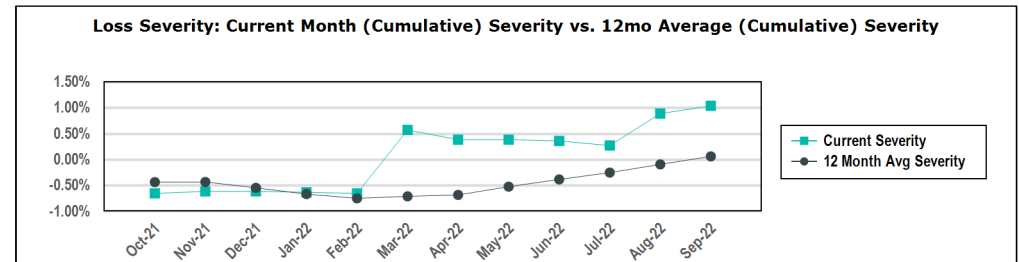
SDA

Current Month 0.517 %
 3 Month Average 0.250 %
 12 Month Average 0.160 %



Loss Severity

Current Month (Cumulative) 1.041 %
 3 Month Average (Cumulative) 0.736 %
 12 Month Average (Cumulative) 0.064 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 26-Sep-2022
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Prepayment Rates

Summary

SMM

Current Month	1.058 %
3 Month Average	1.281 %
12 Month Average	2.377 %

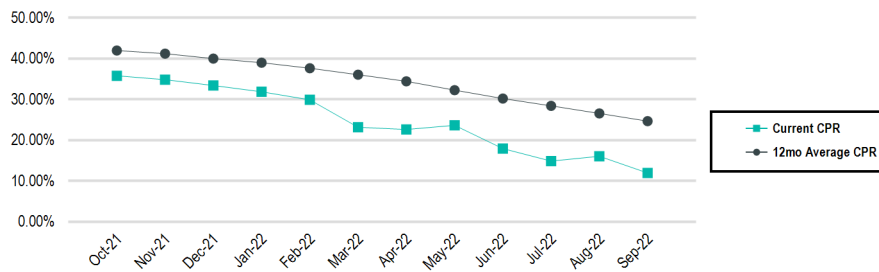
CPR

Current Month	11.981 %
3 Month Average	14.317 %
12 Month Average	24.690 %

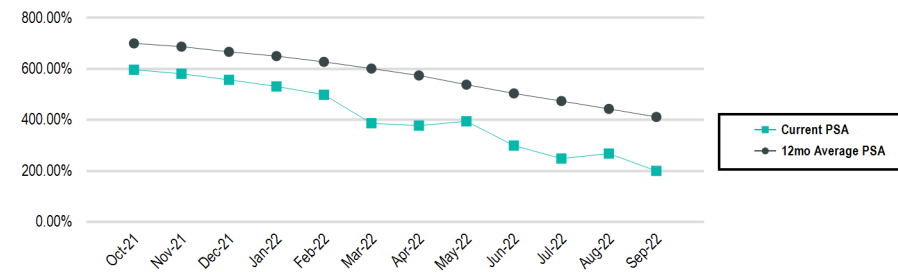
PSA

Current Month	199.679 %
3 Month Average	238.615 %
12 Month Average	411.496 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	1.001 %
3 Month Average	1.123 %
12 Month Average	2.140 %

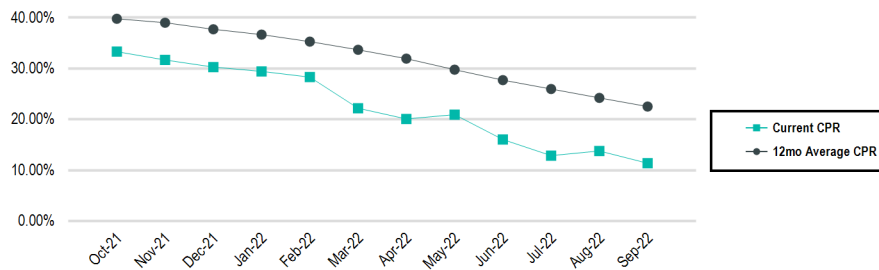
CPR

Current Month	11.369 %
3 Month Average	12.671 %
12 Month Average	22.522 %

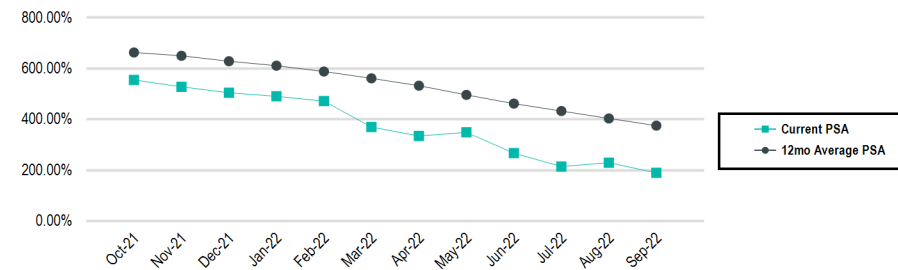
PSA

Current Month	189.490 %
3 Month Average	211.187 %
12 Month Average	375.360 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 26-Sep-2022
 08-Sep-2022 5:00:41 PM

Prepayment Rates

Group 2

SMM

Current Month	1.136 %
3 Month Average	1.494 %
12 Month Average	2.690 %

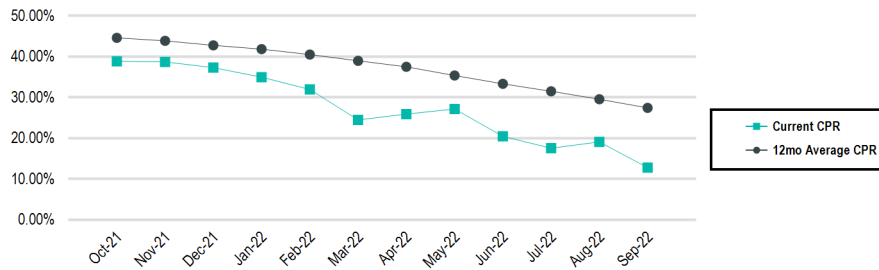
CPR

Current Month	12.807 %
3 Month Average	16.488 %
12 Month Average	27.448 %

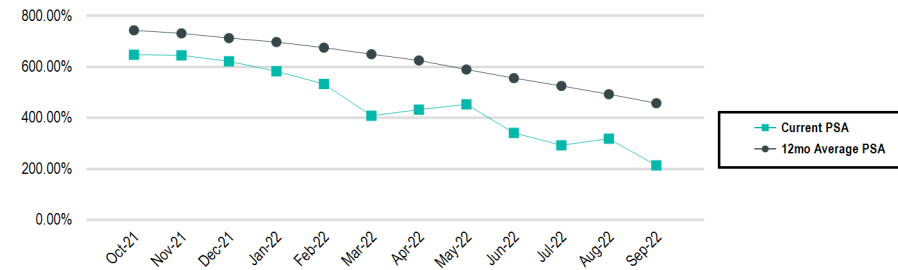
PSA

Current Month	213.448 %
3 Month Average	274.806 %
12 Month Average	457.467 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Sep-2022
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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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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>