

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
 06-Jan-2023 10:43:28 AM

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		12/30/2022	0.00000 %	3,817,908,507.76	0.00	29,283,838.84	0.00	3,788,624,668.92	29,283,838.84	0.00
1M-1	30711XQS6	01/24/2023	5.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	01/24/2023	7.03871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	01/24/2023	7.03871 %	13,025,471.56	73,855.36	494,600.68	0.00	12,530,870.88	568,456.04	0.00
1M-BH		12/30/2022	0.00000 %	53,540,515.68	0.00	2,033,030.09	0.00	51,507,485.59	2,033,030.09	0.00
1M-2C	30711XQV9	01/24/2023	7.03871 %	19,359,089.00	109,767.43	0.00	0.00	19,359,089.00	109,767.43	0.00
1M-CH		12/30/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	01/24/2023	7.03871 %	32,384,560.56	183,622.79	494,600.68	0.00	31,889,959.88	678,223.47	0.00
1M-2H		12/30/2022	0.00000 %	133,115,032.68	0.00	2,033,030.09	0.00	131,082,002.59	2,033,030.09	0.00
1B-1	30711XQW7	01/24/2023	8.53871 %	78,322,000.00	538,730.46	0.00	0.00	78,322,000.00	538,730.46	0.00
1B-1H		12/30/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		12/30/2022	0.00000 %	81,598,015.48	0.00	0.00	0.00	81,598,015.48	0.00	846,656.52
1A-I1	30711XQZ0	01/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	01/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	01/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	01/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	01/24/2023	1.80000 %	0.00	18,886.93	0.00	0.00	0.00	18,886.93	0.00
1B-I2	30711XRK2	01/24/2023	1.40000 %	0.00	14,689.84	0.00	0.00	0.00	14,689.84	0.00
1B-I3	30711XRM8	01/24/2023	1.00000 %	0.00	10,492.74	0.00	0.00	0.00	10,492.74	0.00
1B-I4	30711XRP1	01/24/2023	0.60000 %	0.00	6,295.64	0.00	0.00	0.00	6,295.64	0.00
1C-I1	30711XRR7	01/24/2023	1.80000 %	0.00	28,070.68	0.00	0.00	0.00	28,070.68	0.00
1C-I2	30711XRT3	01/24/2023	1.40000 %	0.00	21,832.75	0.00	0.00	0.00	21,832.75	0.00
1C-I3	30711XRV8	01/24/2023	1.00000 %	0.00	15,594.82	0.00	0.00	0.00	15,594.82	0.00
1C-I4	30711XRX4	01/24/2023	0.60000 %	0.00	9,356.89	0.00	0.00	0.00	9,356.89	0.00
1E-A1	30711XQY3	01/24/2023	5.23871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	01/24/2023	5.63871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	01/24/2023	6.03871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	01/24/2023	6.43871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	01/24/2023	5.23871 %	13,025,471.56	54,968.43	494,600.68	0.00	12,530,870.88	549,569.11	0.00

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Series 2017-C06



Distribution Date: 25-Jan-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	01/24/2023	5.63871 %	13,025,471.56	59,165.52	494,600.68	0.00	12,530,870.88	553,766.20	0.00
1E-B3	30711XRL0	01/24/2023	6.03871 %	13,025,471.56	63,362.62	494,600.68	0.00	12,530,870.88	557,963.30	0.00
1E-B4	30711XRN6	01/24/2023	6.43871 %	13,025,471.56	67,559.72	494,600.68	0.00	12,530,870.88	562,160.40	0.00
1E-C1	30711XRQ9	01/24/2023	5.23871 %	19,359,089.00	81,696.75	0.00	0.00	19,359,089.00	81,696.75	0.00
1E-C2	30711XRS5	01/24/2023	5.63871 %	19,359,089.00	87,934.68	0.00	0.00	19,359,089.00	87,934.68	0.00
1E-C3	30711XRU0	01/24/2023	6.03871 %	19,359,089.00	94,172.61	0.00	0.00	19,359,089.00	94,172.61	0.00
1E-C4	30711XRW6	01/24/2023	6.43871 %	19,359,089.00	100,410.53	0.00	0.00	19,359,089.00	100,410.53	0.00
1E-D1	30711XRY2	01/24/2023	5.23871 %	13,025,471.56	54,968.43	494,600.68	0.00	12,530,870.88	549,569.11	0.00
1E-D2	30711XRZ9	01/24/2023	5.63871 %	13,025,471.56	59,165.52	494,600.68	0.00	12,530,870.88	553,766.20	0.00
1E-D3	30711XSA3	01/24/2023	6.03871 %	13,025,471.56	63,362.62	494,600.68	0.00	12,530,870.88	557,963.30	0.00
1E-D4	30711XSB1	01/24/2023	6.43871 %	13,025,471.56	67,559.72	494,600.68	0.00	12,530,870.88	562,160.40	0.00
1E-D5	30711XSC9	01/24/2023	7.03871 %	13,025,471.56	73,855.36	494,600.68	0.00	12,530,870.88	568,456.04	0.00
1E-F1	30711XSD7	01/24/2023	5.23871 %	32,384,560.56	136,665.18	494,600.68	0.00	31,889,959.88	631,265.86	0.00
1E-F2	30711XSE5	01/24/2023	5.63871 %	32,384,560.56	147,100.20	494,600.68	0.00	31,889,959.88	641,700.88	0.00
1E-F3	30711XSF2	01/24/2023	6.03871 %	32,384,560.56	157,535.23	494,600.68	0.00	31,889,959.88	652,135.91	0.00
1E-F4	30711XSG0	01/24/2023	6.43871 %	32,384,560.56	167,970.25	494,600.68	0.00	31,889,959.88	662,570.93	0.00
1E-F5	30711XSH8	01/24/2023	7.03871 %	32,384,560.56	183,622.79	494,600.68	0.00	31,889,959.88	678,223.47	0.00
1X-1	30711XSJ4	01/24/2023	1.80000 %	0.00	18,886.93	0.00	0.00	0.00	18,886.93	0.00
1X-2	30711XSK1	01/24/2023	1.40000 %	0.00	14,689.84	0.00	0.00	0.00	14,689.84	0.00
1X-3	30711XSL9	01/24/2023	1.00000 %	0.00	10,492.74	0.00	0.00	0.00	10,492.74	0.00
1X-4	30711XSM7	01/24/2023	0.60000 %	0.00	6,295.64	0.00	0.00	0.00	6,295.64	0.00
1Y-1	30711XSN5	01/24/2023	1.80000 %	0.00	46,957.61	0.00	0.00	0.00	46,957.61	0.00
1Y-2	30711XSP0	01/24/2023	1.40000 %	0.00	36,522.59	0.00	0.00	0.00	36,522.59	0.00
1Y-3	30711XSQ8	01/24/2023	1.00000 %	0.00	26,087.56	0.00	0.00	0.00	26,087.56	0.00
1Y-4	30711XSR6	01/24/2023	0.60000 %	0.00	15,652.54	0.00	0.00	0.00	15,652.54	0.00
2A-H		12/30/2022	0.00000 %	2,698,907,461.29	0.00	23,455,391.76	0.00	2,675,452,069.54	23,455,391.76	0.00
2M-1	30711XSS4	01/24/2023	5.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	01/24/2023	7.18871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	01/24/2023	7.18871 %	13,988,138.51	81,003.99	761,998.24	0.00	13,226,140.27	843,002.23	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		12/30/2022	0.00000 %	37,462,160.99	0.00	2,040,736.20	0.00	35,421,424.79	2,040,736.20	0.00
2M-2C	30711XSV7	01/24/2023	7.18871 %	34,575,936.42	200,225.97	0.00	0.00	34,575,936.42	200,225.97	0.00
2M-CH		12/30/2022	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	01/24/2023	7.18871 %	48,564,074.93	281,229.96	761,998.24	0.00	47,802,076.69	1,043,228.20	0.00
2M-2H		12/30/2022	0.00000 %	130,061,279.57	0.00	2,040,736.20	0.00	128,020,543.37	2,040,736.20	0.00
2B-1	30711XSW5	01/24/2023	8.83871 %	73,668,000.00	524,521.46	0.00	0.00	73,668,000.00	524,521.46	0.00
2B-1H		12/30/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		12/30/2022	0.00000 %	77,470,126.83	0.00	0.00	49,665.27	77,420,461.56	0.00	125,303.44
2A-I1	30711XSZ8	01/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	01/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	01/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	01/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	01/24/2023	1.80000 %	0.00	20,282.80	0.00	0.00	0.00	20,282.80	0.00
2B-I2	30711XTK0	01/24/2023	1.40000 %	0.00	15,775.51	0.00	0.00	0.00	15,775.51	0.00
2B-I3	30711XTM6	01/24/2023	1.00000 %	0.00	11,268.22	0.00	0.00	0.00	11,268.22	0.00
2B-I4	30711XTP9	01/24/2023	0.60000 %	0.00	6,760.93	0.00	0.00	0.00	6,760.93	0.00
2C-I1	30711XTR5	01/24/2023	1.80000 %	0.00	50,135.11	0.00	0.00	0.00	50,135.11	0.00
2C-I2	30711XTT1	01/24/2023	1.40000 %	0.00	38,993.97	0.00	0.00	0.00	38,993.97	0.00
2C-I3	30711XTV6	01/24/2023	1.00000 %	0.00	27,852.84	0.00	0.00	0.00	27,852.84	0.00
2C-I4	30711XTX2	01/24/2023	0.60000 %	0.00	16,711.70	0.00	0.00	0.00	16,711.70	0.00
2E-A1	30711XSY1	01/24/2023	5.38871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	01/24/2023	5.78871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	01/24/2023	6.18871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	01/24/2023	6.58871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	01/24/2023	5.38871 %	13,988,138.51	60,721.18	761,998.24	0.00	13,226,140.27	822,719.42	0.00
2E-B2	30711XTJ3	01/24/2023	5.78871 %	13,988,138.51	65,228.47	761,998.24	0.00	13,226,140.27	827,226.71	0.00
2E-B3	30711XTL8	01/24/2023	6.18871 %	13,988,138.51	69,735.76	761,998.24	0.00	13,226,140.27	831,734.00	0.00
2E-B4	30711XTN4	01/24/2023	6.58871 %	13,988,138.51	74,243.05	761,998.24	0.00	13,226,140.27	836,241.29	0.00
2E-C1	30711XTQ7	01/24/2023	5.38871 %	34,575,936.42	150,090.86	0.00	0.00	34,575,936.42	150,090.86	0.00
2E-C2	30711XTS3	01/24/2023	5.78871 %	34,575,936.42	161,232.00	0.00	0.00	34,575,936.42	161,232.00	0.00
2E-C3	30711XTU8	01/24/2023	6.18871 %	34,575,936.42	172,373.14	0.00	0.00	34,575,936.42	172,373.14	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	01/24/2023	6.58871 %	34,575,936.42	183,514.27	0.00	0.00	34,575,936.42	183,514.27	0.00
2E-D1	30711XTY0	01/24/2023	5.38871 %	13,988,138.51	60,721.18	761,998.24	0.00	13,226,140.27	822,719.42	0.00
2E-D2	30711XTZ7	01/24/2023	5.78871 %	13,988,138.51	65,228.47	761,998.24	0.00	13,226,140.27	827,226.71	0.00
2E-D3	30711XUA0	01/24/2023	6.18871 %	13,988,138.51	69,735.76	761,998.24	0.00	13,226,140.27	831,734.00	0.00
2E-D4	30711XUB8	01/24/2023	6.58871 %	13,988,138.51	74,243.05	761,998.24	0.00	13,226,140.27	836,241.29	0.00
2E-D5	30711XUC6	01/24/2023	7.18871 %	13,988,138.51	81,003.99	761,998.24	0.00	13,226,140.27	843,002.23	0.00
2E-F1	30711XUD4	01/24/2023	5.38871 %	48,564,074.93	210,812.05	761,998.24	0.00	47,802,076.69	972,810.29	0.00
2E-F2	30711XUE2	01/24/2023	5.78871 %	48,564,074.93	226,460.47	761,998.24	0.00	47,802,076.69	988,458.71	0.00
2E-F3	30711XUF9	01/24/2023	6.18871 %	48,564,074.93	242,108.90	761,998.24	0.00	47,802,076.69	1,004,107.14	0.00
2E-F4	30711XUG7	01/24/2023	6.58871 %	48,564,074.93	257,757.32	761,998.24	0.00	47,802,076.69	1,019,755.56	0.00
2E-F5	30711XUH5	01/24/2023	7.18871 %	48,564,074.93	281,229.96	761,998.24	0.00	47,802,076.69	1,043,228.20	0.00
2X-1	30711XUJ1	01/24/2023	1.80000 %	0.00	20,282.80	0.00	0.00	0.00	20,282.80	0.00
2X-2	30711XUK8	01/24/2023	1.40000 %	0.00	15,775.51	0.00	0.00	0.00	15,775.51	0.00
2X-3	30711XUL6	01/24/2023	1.00000 %	0.00	11,268.22	0.00	0.00	0.00	11,268.22	0.00
2X-4	30711XUM4	01/24/2023	0.60000 %	0.00	6,760.93	0.00	0.00	0.00	6,760.93	0.00
2Y-1	30711XUN2	01/24/2023	1.80000 %	0.00	70,417.91	0.00	0.00	0.00	70,417.91	0.00
2Y-2	30711XUP7	01/24/2023	1.40000 %	0.00	54,769.48	0.00	0.00	0.00	54,769.48	0.00
2Y-3	30711XUQ5	01/24/2023	1.00000 %	0.00	39,121.06	0.00	0.00	0.00	39,121.06	0.00
2Y-4	30711XUR3	01/24/2023	0.60000 %	0.00	23,472.64	0.00	0.00	0.00	23,472.64	0.00
Totals				8,387,730,213.60	6,950,928.83	80,992,345.90	49,665.27	8,306,688,202.44	87,943,274.73	971,959.96

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,817,908,507.76	8,270,816.37	21,013,022.47	0.00	0.00	29,283,838.84	3,788,624,668.92	0.23884377	29,283,838.84
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	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.64728619	494,600.68
1M-BH	79,574,517.00	53,540,515.68	574,201.31	1,458,828.78	0.00	0.00	2,033,030.09	51,507,485.59	0.64728619	2,033,030.09
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	32,384,560.56	139,693.14	354,907.54	0.00	0.00	494,600.68	31,889,959.88	0.54909540	494,600.68
1M-2H	238,723,551.00	133,115,032.68	574,201.31	1,458,828.78	0.00	0.00	2,033,030.09	131,082,002.59	0.54909540	2,033,030.09
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	81,598,015.48	0.00	0.00	0.00	0.00	0.00	81,598,015.48	0.98973061	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	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.64728619	494,600.68
1E-B2	19,359,089.00	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.64728619	494,600.68
1E-B3	19,359,089.00	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.64728619	494,600.68

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
 06-Jan-2023 10:43:29 AM

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	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.64728619	494,600.68
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	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.32364309	494,600.68
1E-D2	38,718,178.00	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.32364309	494,600.68
1E-D3	38,718,178.00	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.32364309	494,600.68
1E-D4	38,718,178.00	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.32364309	494,600.68
1E-D5	38,718,178.00	13,025,471.56	139,693.14	354,907.54	0.00	0.00	494,600.68	12,530,870.88	0.32364309	494,600.68
1E-F1	38,718,178.00	32,384,560.56	139,693.14	354,907.54	0.00	0.00	494,600.68	31,889,959.88	0.82364309	494,600.68
1E-F2	38,718,178.00	32,384,560.56	139,693.14	354,907.54	0.00	0.00	494,600.68	31,889,959.88	0.82364309	494,600.68
1E-F3	38,718,178.00	32,384,560.56	139,693.14	354,907.54	0.00	0.00	494,600.68	31,889,959.88	0.82364309	494,600.68
1E-F4	38,718,178.00	32,384,560.56	139,693.14	354,907.54	0.00	0.00	494,600.68	31,889,959.88	0.82364309	494,600.68
1E-F5	38,718,178.00	32,384,560.56	139,693.14	354,907.54	0.00	0.00	494,600.68	31,889,959.88	0.82364309	494,600.68
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	2,698,907,461.29	5,387,028.52	18,068,363.23	0.00	0.00	23,455,391.76	2,675,452,069.54	0.18016495	23,455,391.76
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	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.38252443	761,998.24
2M-BH	92,599,118.58	37,462,160.99	484,893.02	1,555,843.18	0.00	0.00	2,040,736.20	35,421,424.79	0.38252443	2,040,736.20
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	48,564,074.93	181,056.05	580,942.19	0.00	0.00	761,998.24	47,802,076.69	0.46272327	761,998.24

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
 06-Jan-2023 10:43:29 AM

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	130,061,279.57	484,893.02	1,555,843.18	0.00	0.00	2,040,736.20	128,020,543.37	0.46272216	2,040,736.20
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	77,470,126.83	0.00	0.00	0.00	49,665.27	49,665.27	77,420,461.56	0.99838414	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	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.38252443	761,998.24
2E-B2	34,575,936.42	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.38252443	761,998.24
2E-B3	34,575,936.42	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.38252443	761,998.24
2E-B4	34,575,936.42	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.38252443	761,998.24
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	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.19243611	761,998.24
2E-D2	68,730,033.58	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.19243611	761,998.24
2E-D3	68,730,033.58	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.19243611	761,998.24
2E-D4	68,730,033.58	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.19243611	761,998.24
2E-D5	68,730,033.58	13,988,138.51	181,056.05	580,942.19	0.00	0.00	761,998.24	13,226,140.27	0.19243611	761,998.24

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jan-2023
06-Jan-2023 10:43:29 AM

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	48,564,074.93	181,056.05	580,942.19	0.00	0.00	761,998.24	47,802,076.69	0.69126221	761,998.24
2E-F2	69,151,872.83	48,564,074.93	181,056.05	580,942.19	0.00	0.00	761,998.24	47,802,076.69	0.69126221	761,998.24
2E-F3	69,151,872.83	48,564,074.93	181,056.05	580,942.19	0.00	0.00	761,998.24	47,802,076.69	0.69126221	761,998.24
2E-F4	69,151,872.83	48,564,074.93	181,056.05	580,942.19	0.00	0.00	761,998.24	47,802,076.69	0.69126221	761,998.24
2E-F5	69,151,872.83	48,564,074.93	181,056.05	580,942.19	0.00	0.00	761,998.24	47,802,076.69	0.69126221	761,998.24
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	8,387,730,213.60	20,908,020.59	60,084,325.30	0.00	49,665.27	81,042,011.17	8,306,688,202.44	0.24149465	80,992,345.90

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: 25-Jan-2023
06-Jan-2023 10:43:29 AM

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	240.68989331	0.52141163	1.32471015	0.00000000	0.00000000	1.84612178	238.84377153	0.23884377	1.84612178
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	672.83494383	7.21589430	18.33286370	0.00000000	0.00000000	25.54875800	647.28618583	0.64728619	25.54875800
1M-BH	79,574,517.00	672.83494388	7.21589438	18.33286377	0.00000000	0.00000000	25.54875815	647.28618573	0.64728619	25.54875815
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	557.61164794	2.40529810	6.11095457	0.00000000	0.00000000	8.51625267	549.09539528	0.54909540	8.51625267
1M-2H	238,723,551.00	557.61164796	2.40529813	6.11095459	0.00000000	0.00000000	8.51625272	549.09539524	0.54909540	8.51625272
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	989.73060964	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.73060964	0.98973061	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	672.83494383	7.21589430	18.33286370	0.00000000	0.00000000	25.54875800	647.28618583	0.64728619	25.54875800
1E-B2	19,359,089.00	672.83494383	7.21589430	18.33286370	0.00000000	0.00000000	25.54875800	647.28618583	0.64728619	25.54875800
1E-B3	19,359,089.00	672.83494383	7.21589430	18.33286370	0.00000000	0.00000000	25.54875800	647.28618583	0.64728619	25.54875800

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Series 2017-C06



Distribution Date: 25-Jan-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	672.83494383	7.21589430	18.33286370	0.00000000	0.00000000	25.54875800	647.28618583	0.64728619	25.54875800
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	336.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	323.64309292	0.32364309	12.77437900
1E-D2	38,718,178.00	336.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	323.64309292	0.32364309	12.77437900
1E-D3	38,718,178.00	336.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	323.64309292	0.32364309	12.77437900
1E-D4	38,718,178.00	336.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	323.64309292	0.32364309	12.77437900
1E-D5	38,718,178.00	336.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	323.64309292	0.32364309	12.77437900
1E-F1	38,718,178.00	836.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	823.64309292	0.82364309	12.77437900
1E-F2	38,718,178.00	836.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	823.64309292	0.82364309	12.77437900
1E-F3	38,718,178.00	836.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	823.64309292	0.82364309	12.77437900
1E-F4	38,718,178.00	836.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	823.64309292	0.82364309	12.77437900
1E-F5	38,718,178.00	836.41747192	3.60794715	9.16643185	0.00000000	0.00000000	12.77437900	823.64309292	0.82364309	12.77437900
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	181.74443845	0.36276252	1.21672365	0.00000000	0.00000000	1.57948617	180.16495229	0.18016495	1.57948617
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	404.56282485	5.23647567	16.80192209	0.00000000	0.00000000	22.03839777	382.52442709	0.38252443	22.03839777
2M-BH	92,599,118.58	404.56282484	5.23647555	16.80192213	0.00000000	0.00000000	22.03839768	382.52442716	0.38252443	22.03839768
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	470.09940403	1.75261943	5.62351034	0.00000000	0.00000000	7.37612976	462.72327427	0.46272327	7.37612976

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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	470.09826920	1.75261515	5.62349677	0.00000000	0.00000000	7.37611193	462.72215727	0.46272216	7.37611193
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.02459960	0.00000000	0.00000000	0.00000000	0.64046399	0.64046399	998.38413561	0.99838414	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	404.56282485	5.23647567	16.80192209	0.00000000	0.00000000	22.03839777	382.52442709	0.38252443	22.03839777
2E-B2	34,575,936.42	404.56282485	5.23647567	16.80192209	0.00000000	0.00000000	22.03839777	382.52442709	0.38252443	22.03839777
2E-B3	34,575,936.42	404.56282485	5.23647567	16.80192209	0.00000000	0.00000000	22.03839777	382.52442709	0.38252443	22.03839777
2E-B4	34,575,936.42	404.56282485	5.23647567	16.80192209	0.00000000	0.00000000	22.03839777	382.52442709	0.38252443	22.03839777
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	203.52294014	2.63430760	8.45252301	0.00000000	0.00000000	11.08683061	192.43610953	0.19243611	11.08683061
2E-D2	68,730,033.58	203.52294014	2.63430760	8.45252301	0.00000000	0.00000000	11.08683061	192.43610953	0.19243611	11.08683061
2E-D3	68,730,033.58	203.52294014	2.63430760	8.45252301	0.00000000	0.00000000	11.08683061	192.43610953	0.19243611	11.08683061
2E-D4	68,730,033.58	203.52294014	2.63430760	8.45252301	0.00000000	0.00000000	11.08683061	192.43610953	0.19243611	11.08683061
2E-D5	68,730,033.58	203.52294014	2.63430760	8.45252301	0.00000000	0.00000000	11.08683061	192.43610953	0.19243611	11.08683061

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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	702.28141253	2.61823784	8.40096105	0.00000000	0.00000000	11.01919889	691.26221364	0.69126221	11.01919889
2E-F2	69,151,872.83	702.28141253	2.61823784	8.40096105	0.00000000	0.00000000	11.01919889	691.26221364	0.69126221	11.01919889
2E-F3	69,151,872.83	702.28141253	2.61823784	8.40096105	0.00000000	0.00000000	11.01919889	691.26221364	0.69126221	11.01919889
2E-F4	69,151,872.83	702.28141253	2.61823784	8.40096105	0.00000000	0.00000000	11.01919889	691.26221364	0.69126221	11.01919889
2E-F5	69,151,872.83	702.28141253	2.61823784	8.40096105	0.00000000	0.00000000	11.01919889	691.26221364	0.69126221	11.01919889
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 %	3,817,908,507.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,788,624,668.92
1M-1	N/A	N/A	5.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.03871 %	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	12/27/22 - 01/24/23	29	7.03871 %	13,025,471.56	73,855.36	0.00	0.00	0.00	0.00	73,855.36	0.00	12,530,870.88
1M-BH	N/A	N/A	0.00000 %	53,540,515.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	51,507,485.59
1M-2C	12/27/22 - 01/24/23	29	7.03871 %	19,359,089.00	109,767.43	0.00	0.00	0.00	0.00	109,767.43	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	12/27/22 - 01/24/23	29	7.03871 %	32,384,560.56	183,622.79	0.00	0.00	0.00	0.00	183,622.79	0.00	31,889,959.88
1M-2H	N/A	N/A	0.00000 %	133,115,032.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	131,082,002.59
1B-1	12/27/22 - 01/24/23	29	8.53871 %	78,322,000.00	538,730.46	0.00	0.00	0.00	0.00	538,730.46	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 %	81,598,015.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,598,015.48
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	12/27/22 - 01/24/23	29	1.80000 %	13,025,471.56	18,886.93	0.00	0.00	0.00	0.00	18,886.93	0.00	12,530,870.88
1B-I2	12/27/22 - 01/24/23	29	1.40000 %	13,025,471.56	14,689.84	0.00	0.00	0.00	0.00	14,689.84	0.00	12,530,870.88
1B-I3	12/27/22 - 01/24/23	29	1.00000 %	13,025,471.56	10,492.74	0.00	0.00	0.00	0.00	10,492.74	0.00	12,530,870.88
1B-I4	12/27/22 - 01/24/23	29	0.60000 %	13,025,471.56	6,295.64	0.00	0.00	0.00	0.00	6,295.64	0.00	12,530,870.88
1C-I1	12/27/22 - 01/24/23	29	1.80000 %	19,359,089.00	28,070.68	0.00	0.00	0.00	0.00	28,070.68	0.00	19,359,089.00
1C-I2	12/27/22 - 01/24/23	29	1.40000 %	19,359,089.00	21,832.75	0.00	0.00	0.00	0.00	21,832.75	0.00	19,359,089.00
1C-I3	12/27/22 - 01/24/23	29	1.00000 %	19,359,089.00	15,594.82	0.00	0.00	0.00	0.00	15,594.82	0.00	19,359,089.00
1C-I4	12/27/22 - 01/24/23	29	0.60000 %	19,359,089.00	9,356.89	0.00	0.00	0.00	0.00	9,356.89	0.00	19,359,089.00
1E-A1	N/A	N/A	5.23871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.63871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.03871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.43871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/27/22 - 01/24/23	29	5.23871 %	13,025,471.56	54,968.43	0.00	0.00	0.00	0.00	54,968.43	0.00	12,530,870.88
1E-B2	12/27/22 - 01/24/23	29	5.63871 %	13,025,471.56	59,165.52	0.00	0.00	0.00	0.00	59,165.52	0.00	12,530,870.88

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
 06-Jan-2023 10:43:29 AM

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	12/27/22 - 01/24/23	29	6.03871 %	13,025,471.56	63,362.62	0.00	0.00	0.00	0.00	63,362.62	0.00	12,530,870.88
1E-B4	12/27/22 - 01/24/23	29	6.43871 %	13,025,471.56	67,559.72	0.00	0.00	0.00	0.00	67,559.72	0.00	12,530,870.88
1E-C1	12/27/22 - 01/24/23	29	5.23871 %	19,359,089.00	81,696.75	0.00	0.00	0.00	0.00	81,696.75	0.00	19,359,089.00
1E-C2	12/27/22 - 01/24/23	29	5.63871 %	19,359,089.00	87,934.68	0.00	0.00	0.00	0.00	87,934.68	0.00	19,359,089.00
1E-C3	12/27/22 - 01/24/23	29	6.03871 %	19,359,089.00	94,172.61	0.00	0.00	0.00	0.00	94,172.61	0.00	19,359,089.00
1E-C4	12/27/22 - 01/24/23	29	6.43871 %	19,359,089.00	100,410.53	0.00	0.00	0.00	0.00	100,410.53	0.00	19,359,089.00
1E-D1	12/27/22 - 01/24/23	29	5.23871 %	13,025,471.56	54,968.43	0.00	0.00	0.00	0.00	54,968.43	0.00	12,530,870.88
1E-D2	12/27/22 - 01/24/23	29	5.63871 %	13,025,471.56	59,165.52	0.00	0.00	0.00	0.00	59,165.52	0.00	12,530,870.88
1E-D3	12/27/22 - 01/24/23	29	6.03871 %	13,025,471.56	63,362.62	0.00	0.00	0.00	0.00	63,362.62	0.00	12,530,870.88
1E-D4	12/27/22 - 01/24/23	29	6.43871 %	13,025,471.56	67,559.72	0.00	0.00	0.00	0.00	67,559.72	0.00	12,530,870.88
1E-D5	12/27/22 - 01/24/23	29	7.03871 %	13,025,471.56	73,855.36	0.00	0.00	0.00	0.00	73,855.36	0.00	12,530,870.88
1E-F1	12/27/22 - 01/24/23	29	5.23871 %	32,384,560.56	136,665.18	0.00	0.00	0.00	0.00	136,665.18	0.00	31,889,959.88
1E-F2	12/27/22 - 01/24/23	29	5.63871 %	32,384,560.56	147,100.20	0.00	0.00	0.00	0.00	147,100.20	0.00	31,889,959.88
1E-F3	12/27/22 - 01/24/23	29	6.03871 %	32,384,560.56	157,535.23	0.00	0.00	0.00	0.00	157,535.23	0.00	31,889,959.88
1E-F4	12/27/22 - 01/24/23	29	6.43871 %	32,384,560.56	167,970.25	0.00	0.00	0.00	0.00	167,970.25	0.00	31,889,959.88
1E-F5	12/27/22 - 01/24/23	29	7.03871 %	32,384,560.56	183,622.79	0.00	0.00	0.00	0.00	183,622.79	0.00	31,889,959.88
1X-1	12/27/22 - 01/24/23	29	1.80000 %	13,025,471.56	18,886.93	0.00	0.00	0.00	0.00	18,886.93	0.00	12,530,870.88
1X-2	12/27/22 - 01/24/23	29	1.40000 %	13,025,471.56	14,689.84	0.00	0.00	0.00	0.00	14,689.84	0.00	12,530,870.88
1X-3	12/27/22 - 01/24/23	29	1.00000 %	13,025,471.56	10,492.74	0.00	0.00	0.00	0.00	10,492.74	0.00	12,530,870.88
1X-4	12/27/22 - 01/24/23	29	0.60000 %	13,025,471.56	6,295.64	0.00	0.00	0.00	0.00	6,295.64	0.00	12,530,870.88
1Y-1	12/27/22 - 01/24/23	29	1.80000 %	32,384,560.56	46,957.61	0.00	0.00	0.00	0.00	46,957.61	0.00	31,889,959.88
1Y-2	12/27/22 - 01/24/23	29	1.40000 %	32,384,560.56	36,522.59	0.00	0.00	0.00	0.00	36,522.59	0.00	31,889,959.88
1Y-3	12/27/22 - 01/24/23	29	1.00000 %	32,384,560.56	26,087.56	0.00	0.00	0.00	0.00	26,087.56	0.00	31,889,959.88
1Y-4	12/27/22 - 01/24/23	29	0.60000 %	32,384,560.56	15,652.54	0.00	0.00	0.00	0.00	15,652.54	0.00	31,889,959.88
2A-H	N/A	N/A	0.00000 %	2,698,907,461.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,675,452,069.54
2M-1	N/A	N/A	5.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.18871 %	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	12/27/22 - 01/24/23	29	7.18871 %	13,988,138.51	81,003.99	0.00	0.00	0.00	0.00	81,003.99	0.00	13,226,140.27
2M-BH	N/A	N/A	0.00000 %	37,462,160.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	35,421,424.79
2M-2C	12/27/22 - 01/24/23	29	7.18871 %	34,575,936.42	200,225.97	0.00	0.00	0.00	0.00	200,225.97	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
 06-Jan-2023 10:43:29 AM

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	12/27/22 - 01/24/23	29	7.18871 %	48,564,074.93	281,229.96	0.00	0.00	0.00	0.00	281,229.96	0.00	47,802,076.69
2M-2H	N/A	N/A	0.00000 %	130,061,279.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	128,020,543.37
2B-1	12/27/22 - 01/24/23	29	8.83871 %	73,668,000.00	524,521.46	0.00	0.00	0.00	0.00	524,521.46	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 %	77,470,126.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,420,461.56
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	12/27/22 - 01/24/23	29	1.80000 %	13,988,138.51	20,282.80	0.00	0.00	0.00	0.00	20,282.80	0.00	13,226,140.27
2B-I2	12/27/22 - 01/24/23	29	1.40000 %	13,988,138.51	15,775.51	0.00	0.00	0.00	0.00	15,775.51	0.00	13,226,140.27
2B-I3	12/27/22 - 01/24/23	29	1.00000 %	13,988,138.51	11,268.22	0.00	0.00	0.00	0.00	11,268.22	0.00	13,226,140.27
2B-I4	12/27/22 - 01/24/23	29	0.60000 %	13,988,138.51	6,760.93	0.00	0.00	0.00	0.00	6,760.93	0.00	13,226,140.27
2C-I1	12/27/22 - 01/24/23	29	1.80000 %	34,575,936.42	50,135.11	0.00	0.00	0.00	0.00	50,135.11	0.00	34,575,936.42
2C-I2	12/27/22 - 01/24/23	29	1.40000 %	34,575,936.42	38,993.97	0.00	0.00	0.00	0.00	38,993.97	0.00	34,575,936.42
2C-I3	12/27/22 - 01/24/23	29	1.00000 %	34,575,936.42	27,852.84	0.00	0.00	0.00	0.00	27,852.84	0.00	34,575,936.42
2C-I4	12/27/22 - 01/24/23	29	0.60000 %	34,575,936.42	16,711.70	0.00	0.00	0.00	0.00	16,711.70	0.00	34,575,936.42
2E-A1	N/A	N/A	5.38871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.78871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.18871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.58871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/27/22 - 01/24/23	29	5.38871 %	13,988,138.51	60,721.18	0.00	0.00	0.00	0.00	60,721.18	0.00	13,226,140.27
2E-B2	12/27/22 - 01/24/23	29	5.78871 %	13,988,138.51	65,228.47	0.00	0.00	0.00	0.00	65,228.47	0.00	13,226,140.27
2E-B3	12/27/22 - 01/24/23	29	6.18871 %	13,988,138.51	69,735.76	0.00	0.00	0.00	0.00	69,735.76	0.00	13,226,140.27
2E-B4	12/27/22 - 01/24/23	29	6.58871 %	13,988,138.51	74,243.05	0.00	0.00	0.00	0.00	74,243.05	0.00	13,226,140.27
2E-C1	12/27/22 - 01/24/23	29	5.38871 %	34,575,936.42	150,090.86	0.00	0.00	0.00	0.00	150,090.86	0.00	34,575,936.42
2E-C2	12/27/22 - 01/24/23	29	5.78871 %	34,575,936.42	161,232.00	0.00	0.00	0.00	0.00	161,232.00	0.00	34,575,936.42
2E-C3	12/27/22 - 01/24/23	29	6.18871 %	34,575,936.42	172,373.14	0.00	0.00	0.00	0.00	172,373.14	0.00	34,575,936.42
2E-C4	12/27/22 - 01/24/23	29	6.58871 %	34,575,936.42	183,514.27	0.00	0.00	0.00	0.00	183,514.27	0.00	34,575,936.42
2E-D1	12/27/22 - 01/24/23	29	5.38871 %	13,988,138.51	60,721.18	0.00	0.00	0.00	0.00	60,721.18	0.00	13,226,140.27
2E-D2	12/27/22 - 01/24/23	29	5.78871 %	13,988,138.51	65,228.47	0.00	0.00	0.00	0.00	65,228.47	0.00	13,226,140.27

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
 06-Jan-2023 10:43:29 AM

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	12/27/22 - 01/24/23	29	6.18871 %	13,988,138.51	69,735.76	0.00	0.00	0.00	0.00	69,735.76	0.00	13,226,140.27
2E-D4	12/27/22 - 01/24/23	29	6.58871 %	13,988,138.51	74,243.05	0.00	0.00	0.00	0.00	74,243.05	0.00	13,226,140.27
2E-D5	12/27/22 - 01/24/23	29	7.18871 %	13,988,138.51	81,003.99	0.00	0.00	0.00	0.00	81,003.99	0.00	13,226,140.27
2E-F1	12/27/22 - 01/24/23	29	5.38871 %	48,564,074.93	210,812.05	0.00	0.00	0.00	0.00	210,812.05	0.00	47,802,076.69
2E-F2	12/27/22 - 01/24/23	29	5.78871 %	48,564,074.93	226,460.47	0.00	0.00	0.00	0.00	226,460.47	0.00	47,802,076.69
2E-F3	12/27/22 - 01/24/23	29	6.18871 %	48,564,074.93	242,108.90	0.00	0.00	0.00	0.00	242,108.90	0.00	47,802,076.69
2E-F4	12/27/22 - 01/24/23	29	6.58871 %	48,564,074.93	257,757.32	0.00	0.00	0.00	0.00	257,757.32	0.00	47,802,076.69
2E-F5	12/27/22 - 01/24/23	29	7.18871 %	48,564,074.93	281,229.96	0.00	0.00	0.00	0.00	281,229.96	0.00	47,802,076.69
2X-1	12/27/22 - 01/24/23	29	1.80000 %	13,988,138.51	20,282.80	0.00	0.00	0.00	0.00	20,282.80	0.00	13,226,140.27
2X-2	12/27/22 - 01/24/23	29	1.40000 %	13,988,138.51	15,775.51	0.00	0.00	0.00	0.00	15,775.51	0.00	13,226,140.27
2X-3	12/27/22 - 01/24/23	29	1.00000 %	13,988,138.51	11,268.22	0.00	0.00	0.00	0.00	11,268.22	0.00	13,226,140.27
2X-4	12/27/22 - 01/24/23	29	0.60000 %	13,988,138.51	6,760.93	0.00	0.00	0.00	0.00	6,760.93	0.00	13,226,140.27
2Y-1	12/27/22 - 01/24/23	29	1.80000 %	48,564,074.92	70,417.91	0.00	0.00	0.00	0.00	70,417.91	0.00	47,802,076.69
2Y-2	12/27/22 - 01/24/23	29	1.40000 %	48,564,074.92	54,769.48	0.00	0.00	0.00	0.00	54,769.48	0.00	47,802,076.69
2Y-3	12/27/22 - 01/24/23	29	1.00000 %	48,564,074.92	39,121.06	0.00	0.00	0.00	0.00	39,121.06	0.00	47,802,076.69
2Y-4	12/27/22 - 01/24/23	29	0.60000 %	48,564,074.92	23,472.64	0.00	0.00	0.00	0.00	23,472.64	0.00	47,802,076.69
Totals					6,950,928.83	0.00	0.00	0.00	0.00	6,950,928.83	0.00	

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

Contact:
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Series 2017-C06



Distribution Date: 25-Jan-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	240.68989331	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	238.84377153
1M-1	156,644,000.00	5.13871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	7.03871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	7.03871 %	672.83494383	3.81502249	0.00000000	0.00000000	0.00000000	0.00000000	3.81502249	0.00000000	647.28618583
1M-BH	79,574,517.00	0.00000 %	672.83494388	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	647.28618573
1M-2C	19,359,089.00	7.03871 %	1000.00000000	5.67007208	0.00000000	0.00000000	0.00000000	0.00000000	5.67007208	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	7.03871 %	557.61164794	3.16169819	0.00000000	0.00000000	0.00000000	0.00000000	3.16169819	0.00000000	549.09539528
1M-2H	238,723,551.00	0.00000 %	557.61164796	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	549.09539524
1B-1	78,322,000.00	8.53871 %	1000.00000000	6.87840530	0.00000000	0.00000000	0.00000000	0.00000000	6.87840530	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 %	989.73060964	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.73060964
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 %	672.83494383	0.97561047	0.00000000	0.00000000	0.00000000	0.00000000	0.97561047	0.00000000	647.28618583
1B-I2	0.00	1.40000 %	672.83494383	0.75880843	0.00000000	0.00000000	0.00000000	0.00000000	0.75880843	0.00000000	647.28618583
1B-I3	0.00	1.00000 %	672.83494383	0.54200588	0.00000000	0.00000000	0.00000000	0.00000000	0.54200588	0.00000000	647.28618583
1B-I4	0.00	0.60000 %	672.83494383	0.32520332	0.00000000	0.00000000	0.00000000	0.00000000	0.32520332	0.00000000	647.28618583
1C-I1	0.00	1.80000 %	1000.00000000	1.45000005	0.00000000	0.00000000	0.00000000	0.00000000	1.45000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777776	0.00000000	0.00000000	0.00000000	0.00000000	1.12777776	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555547	0.00000000	0.00000000	0.00000000	0.00000000	0.80555547	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333318	0.00000000	0.00000000	0.00000000	0.00000000	0.48333318	0.00000000	1000.00000000
1E-A1	19,359,089.00	5.23871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	5.63871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	6.03871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	6.43871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	5.23871 %	672.83494383	2.83941202	0.00000000	0.00000000	0.00000000	0.00000000	2.83941202	0.00000000	647.28618583
1E-B2	19,359,089.00	5.63871 %	672.83494383	3.05621406	0.00000000	0.00000000	0.00000000	0.00000000	3.05621406	0.00000000	647.28618583
1E-B3	19,359,089.00	6.03871 %	672.83494383	3.27301662	0.00000000	0.00000000	0.00000000	0.00000000	3.27301662	0.00000000	647.28618583
1E-B4	19,359,089.00	6.43871 %	672.83494383	3.48981917	0.00000000	0.00000000	0.00000000	0.00000000	3.48981917	0.00000000	647.28618583
1E-C1	19,359,089.00	5.23871 %	1000.00000000	4.22007203	0.00000000	0.00000000	0.00000000	0.00000000	4.22007203	0.00000000	1000.00000000
1E-C2	19,359,089.00	5.63871 %	1000.00000000	4.54229432	0.00000000	0.00000000	0.00000000	0.00000000	4.54229432	0.00000000	1000.00000000
1E-C3	19,359,089.00	6.03871 %	1000.00000000	4.86451661	0.00000000	0.00000000	0.00000000	0.00000000	4.86451661	0.00000000	1000.00000000
1E-C4	19,359,089.00	6.43871 %	1000.00000000	5.18673838	0.00000000	0.00000000	0.00000000	0.00000000	5.18673838	0.00000000	1000.00000000
1E-D1	38,718,178.00	5.23871 %	336.41747192	1.41970601	0.00000000	0.00000000	0.00000000	0.00000000	1.41970601	0.00000000	323.64309292
1E-D2	38,718,178.00	5.63871 %	336.41747192	1.52810703	0.00000000	0.00000000	0.00000000	0.00000000	1.52810703	0.00000000	323.64309292
1E-D3	38,718,178.00	6.03871 %	336.41747192	1.63650831	0.00000000	0.00000000	0.00000000	0.00000000	1.63650831	0.00000000	323.64309292
1E-D4	38,718,178.00	6.43871 %	336.41747192	1.74490959	0.00000000	0.00000000	0.00000000	0.00000000	1.74490959	0.00000000	323.64309292
1E-D5	38,718,178.00	7.03871 %	336.41747192	1.90751125	0.00000000	0.00000000	0.00000000	0.00000000	1.90751125	0.00000000	323.64309292
1E-F1	38,718,178.00	5.23871 %	836.41747192	3.52974202	0.00000000	0.00000000	0.00000000	0.00000000	3.52974202	0.00000000	823.64309292
1E-F2	38,718,178.00	5.63871 %	836.41747192	3.79925419	0.00000000	0.00000000	0.00000000	0.00000000	3.79925419	0.00000000	823.64309292
1E-F3	38,718,178.00	6.03871 %	836.41747192	4.06876661	0.00000000	0.00000000	0.00000000	0.00000000	4.06876661	0.00000000	823.64309292
1E-F4	38,718,178.00	6.43871 %	836.41747192	4.33827878	0.00000000	0.00000000	0.00000000	0.00000000	4.33827878	0.00000000	823.64309292
1E-F5	38,718,178.00	7.03871 %	836.41747192	4.74254729	0.00000000	0.00000000	0.00000000	0.00000000	4.74254729	0.00000000	823.64309292
1X-1	0.00	1.80000 %	336.41747192	0.48780524	0.00000000	0.00000000	0.00000000	0.00000000	0.48780524	0.00000000	323.64309292
1X-2	0.00	1.40000 %	336.41747192	0.37940422	0.00000000	0.00000000	0.00000000	0.00000000	0.37940422	0.00000000	323.64309292
1X-3	0.00	1.00000 %	336.41747192	0.27100294	0.00000000	0.00000000	0.00000000	0.00000000	0.27100294	0.00000000	323.64309292
1X-4	0.00	0.60000 %	336.41747192	0.16260166	0.00000000	0.00000000	0.00000000	0.00000000	0.16260166	0.00000000	323.64309292
1Y-1	0.00	1.80000 %	836.41747192	1.21280526	0.00000000	0.00000000	0.00000000	0.00000000	1.21280526	0.00000000	823.64309292
1Y-2	0.00	1.40000 %	836.41747192	0.94329310	0.00000000	0.00000000	0.00000000	0.00000000	0.94329310	0.00000000	823.64309292
1Y-3	0.00	1.00000 %	836.41747192	0.67378067	0.00000000	0.00000000	0.00000000	0.00000000	0.67378067	0.00000000	823.64309292
1Y-4	0.00	0.60000 %	836.41747192	0.40426851	0.00000000	0.00000000	0.00000000	0.00000000	0.40426851	0.00000000	823.64309292
2A-H	14,850,014,032.00	0.00000 %	181.74443845	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	180.16495229
2M-1	117,869,000.00	5.13871 %	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	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	7.18871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	7.18871 %	404.56282485	2.34278514	0.00000000	0.00000000	0.00000000	0.00000000	2.34278514	0.00000000	382.52442709
2M-BH	92,599,118.58	0.0000 %	404.56282484	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	382.52442716
2M-2C	34,575,936.42	7.18871 %	1000.00000000	5.79090520	0.00000000	0.00000000	0.00000000	0.00000000	5.79090520	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	7.18871 %	470.09940403	2.72230114	0.00000000	0.00000000	0.00000000	0.00000000	2.72230114	0.00000000	462.72327427
2M-2H	276,668,280.00	0.0000 %	470.09826920	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	462.72215727
2B-1	73,668,000.00	8.83871 %	1000.00000000	7.12007194	0.00000000	0.00000000	0.00000000	0.00000000	7.12007194	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	999.02459960	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.38413561
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 %	404.56282485	0.58661607	0.00000000	0.00000000	0.00000000	0.00000000	0.58661607	0.00000000	382.52442709
2B-I2	0.00	1.40000 %	404.56282485	0.45625691	0.00000000	0.00000000	0.00000000	0.00000000	0.45625691	0.00000000	382.52442709
2B-I3	0.00	1.00000 %	404.56282485	0.32589775	0.00000000	0.00000000	0.00000000	0.00000000	0.32589775	0.00000000	382.52442709
2B-I4	0.00	0.60000 %	404.56282485	0.19553859	0.00000000	0.00000000	0.00000000	0.00000000	0.19553859	0.00000000	382.52442709
2C-I1	0.00	1.80000 %	1000.00000000	1.45000006	0.00000000	0.00000000	0.00000000	0.00000000	1.45000006	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777770	0.00000000	0.00000000	0.00000000	0.00000000	1.12777770	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555562	0.00000000	0.00000000	0.00000000	0.00000000	0.80555562	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333326	0.00000000	0.00000000	0.00000000	0.00000000	0.48333326	0.00000000	1000.00000000
2E-A1	34,154,097.17	5.38871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	5.78871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	6.18871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	6.58871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	5.38871 %	404.56282485	1.75616878	0.00000000	0.00000000	0.00000000	0.00000000	1.75616878	0.00000000	382.52442709

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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	5.78871 %	404.56282485	1.88652794	0.00000000	0.00000000	0.00000000	0.00000000	1.88652794	0.00000000	382.52442709
2E-B3	34,575,936.42	6.18871 %	404.56282485	2.01688710	0.00000000	0.00000000	0.00000000	0.00000000	2.01688710	0.00000000	382.52442709
2E-B4	34,575,936.42	6.58871 %	404.56282485	2.14724626	0.00000000	0.00000000	0.00000000	0.00000000	2.14724626	0.00000000	382.52442709
2E-C1	34,575,936.42	5.38871 %	1000.00000000	4.34090514	0.00000000	0.00000000	0.00000000	0.00000000	4.34090514	0.00000000	1000.00000000
2E-C2	34,575,936.42	5.78871 %	1000.00000000	4.66312750	0.00000000	0.00000000	0.00000000	0.00000000	4.66312750	0.00000000	1000.00000000
2E-C3	34,575,936.42	6.18871 %	1000.00000000	4.98534987	0.00000000	0.00000000	0.00000000	0.00000000	4.98534987	0.00000000	1000.00000000
2E-C4	34,575,936.42	6.58871 %	1000.00000000	5.30757194	0.00000000	0.00000000	0.00000000	0.00000000	5.30757194	0.00000000	1000.00000000
2E-D1	68,730,033.58	5.38871 %	203.52294014	0.88347374	0.00000000	0.00000000	0.00000000	0.00000000	0.88347374	0.00000000	192.43610953
2E-D2	68,730,033.58	5.78871 %	203.52294014	0.94905337	0.00000000	0.00000000	0.00000000	0.00000000	0.94905337	0.00000000	192.43610953
2E-D3	68,730,033.58	6.18871 %	203.52294014	1.01463300	0.00000000	0.00000000	0.00000000	0.00000000	1.01463300	0.00000000	192.43610953
2E-D4	68,730,033.58	6.58871 %	203.52294014	1.08021263	0.00000000	0.00000000	0.00000000	0.00000000	1.08021263	0.00000000	192.43610953
2E-D5	68,730,033.58	7.18871 %	203.52294014	1.17858214	0.00000000	0.00000000	0.00000000	0.00000000	1.17858214	0.00000000	192.43610953
2E-F1	69,151,872.83	5.38871 %	702.28141253	3.04853710	0.00000000	0.00000000	0.00000000	0.00000000	3.04853710	0.00000000	691.26221364
2E-F2	69,151,872.83	5.78871 %	702.28141253	3.27482772	0.00000000	0.00000000	0.00000000	0.00000000	3.27482772	0.00000000	691.26221364
2E-F3	69,151,872.83	6.18871 %	702.28141253	3.50111848	0.00000000	0.00000000	0.00000000	0.00000000	3.50111848	0.00000000	691.26221364
2E-F4	69,151,872.83	6.58871 %	702.28141253	3.72740910	0.00000000	0.00000000	0.00000000	0.00000000	3.72740910	0.00000000	691.26221364
2E-F5	69,151,872.83	7.18871 %	702.28141253	4.06684517	0.00000000	0.00000000	0.00000000	0.00000000	4.06684517	0.00000000	691.26221364
2X-1	0.00	1.80000 %	203.52294014	0.29510825	0.00000000	0.00000000	0.00000000	0.00000000	0.29510825	0.00000000	192.43610953
2X-2	0.00	1.40000 %	203.52294014	0.22952862	0.00000000	0.00000000	0.00000000	0.00000000	0.22952862	0.00000000	192.43610953
2X-3	0.00	1.00000 %	203.52294014	0.16394900	0.00000000	0.00000000	0.00000000	0.00000000	0.16394900	0.00000000	192.43610953
2X-4	0.00	0.60000 %	203.52294014	0.09836937	0.00000000	0.00000000	0.00000000	0.00000000	0.09836937	0.00000000	192.43610953
2Y-1	0.00	1.80000 %	702.28141238	1.01830807	0.00000000	0.00000000	0.00000000	0.00000000	1.01830807	0.00000000	691.26221364
2Y-2	0.00	1.40000 %	702.28141238	0.79201731	0.00000000	0.00000000	0.00000000	0.00000000	0.79201731	0.00000000	691.26221364
2Y-3	0.00	1.00000 %	702.28141238	0.56572669	0.00000000	0.00000000	0.00000000	0.00000000	0.56572669	0.00000000	691.26221364
2Y-4	0.00	0.60000 %	702.28141238	0.33943607	0.00000000	0.00000000	0.00000000	0.00000000	0.33943607	0.00000000	691.26221364

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,853,535.52
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(49,665.27)
Total Deposits	2,803,870.25
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,784,703.59
Total Withdrawals (Pool Distribution Amount)	2,803,870.25
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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	4.388710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	31,811,469.62
Total Principal Reduction Cumulative	12,373,295,085.79
Scheduled Principal Current	8,984,710.82
Scheduled Principal Cumulative	1,150,273,943.02
Unscheduled Principal Current	22,826,758.80
Unscheduled Principal Cumulative	11,222,174,484.58
Senior Reduction Amount	29,283,838.84
Subordinate Reduction Amount	2,527,630.78
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	51,237.72
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	62,372.69
Group 2	
Total Principal Reduction Current	26,307,791.46
Total Principal Reduction Cumulative	12,502,912,120.12
Scheduled Principal Current	6,052,977.59
Scheduled Principal Cumulative	967,487,518.16
Unscheduled Principal Current	20,205,148.60
Unscheduled Principal Cumulative	11,535,301,868.75
Senior Reduction Amount	23,455,391.76
Subordinate Reduction Amount	2,802,734.43
Calculated Tranche Write-Down Amount	49,665.27
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	86,055.08
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	22614
Period Reference Pool Removal Loan Count	127
Period Ending Loan Count	22487
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,115,639,318.87
Period PIF Loan Count Current	127
PIF Loan Count Cumulative	46740
Period PIF Loan UPB Current	20,384,413.10
PIF Loan UPB Cumulative	10,840,523,593.28
Period Partial Prepayment Amount	2,523,762.75
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	101
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,345,384.23
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	5,243,449.41
Total Active Modified Loan Count	417
Total Active Modified Loan UPB	105,648,549.37
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	17555
Period Reference Pool Removal Loan Count	116
Period Ending Loan Count	17439
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,006,240,916.16
Period PIF Loan Count Current	114
PIF Loan Count Cumulative	48867
Period PIF Loan UPB Current	17,992,094.75
PIF Loan UPB Cumulative	11,293,216,963.15
Period Partial Prepayment Amount	1,487,060.80
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	833,037.42
Credit Event Amount Cumulative	17,204,418.56
Total Active Modified Loan Count	595
Total Active Modified Loan UPB	141,554,164.40
Structural Reporting	
Group 1	
Senior Percentage	92.054341%
Subordinate Percentage	7.945659%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.997992%
Subordinate Percentage	11.002008%
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 %	6.340000 %	6.390000 %
1M-2C	0.00	0.00	1.000000 %	3.960000 %	3.990000 %
1M-2	0.00	0.00	1.000000 %	3.960000 %	3.990000 %
1M-2H	0.00	0.00	1.000000 %	3.960000 %	3.990000 %
1B-1	0.00	0.00	0.500000 %	1.970000 %	1.980000 %
1B-1H	0.00	0.00	0.500000 %	1.970000 %	1.980000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	9.310000 %	9.390000 %
2M-2C	0.00	0.00	1.000000 %	5.110000 %	5.150000 %
2M-2	0.00	0.00	1.000000 %	5.110000 %	5.150000 %
2M-2H	0.00	0.00	1.000000 %	5.110000 %	5.150000 %
2B-1	0.00	0.00	0.500000 %	2.550000 %	2.580000 %
2B-1H	0.00	0.00	0.500000 %	2.550000 %	2.580000 %
2B-2H	49,665.27	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	534	98,437,204.38	1.337474 %	1.382180 %
60 Days	174	34,268,055.25	0.435806 %	0.481166 %
90 Days	81	15,625,737.18	0.202875 %	0.219405 %
120 Days	49	9,827,524.74	0.122727 %	0.137991 %
150 Days	46	10,630,419.26	0.115213 %	0.149264 %
180+ Days	349	73,500,274.71	0.874117 %	1.032035 %
Totals	1233	242,289,215.52	3.088213 %	3.402040 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	231	43,505,118.57	1.027260 %	1.057068 %
60 Days	70	13,572,058.38	0.311291 %	0.329768 %
90 Days	37	7,375,361.88	0.164540 %	0.179203 %
120 Days	16	3,741,479.00	0.071152 %	0.090909 %
150 Days	18	4,809,683.79	0.080046 %	0.116864 %
180+ Days	150	33,090,844.87	0.667052 %	0.804027 %
Totals	522	106,094,546.49	2.321341 %	2.577839 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	303	54,932,085.81	1.737485 %	1.827268 %
60 Days	104	20,695,996.87	0.596364 %	0.688434 %
90 Days	44	8,250,375.30	0.252308 %	0.274442 %
120 Days	33	6,086,045.74	0.189231 %	0.202447 %
150 Days	28	5,820,735.47	0.160560 %	0.193622 %
180+ Days	199	40,409,429.84	1.141120 %	1.344185 %
Totals	711	136,194,669.03	4.077069 %	4.530398 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	167	49,604,348.54	51,237.72	0.103293
Group 2	343	87,801,275.27	86,055.08	0.098011

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	272,669.27	170.42	0.062501
Group 1	0043741717	645,274.63	739.38	0.114584
Group 1	0043741803	177,494.68	193.03	0.108753
Group 1	0043741811	405,196.21	211.04	0.052083
Group 1	0043741842	242,554.59	202.13	0.083334
Group 1	0043741847	279,188.77	303.62	0.108751
Group 1	0043741912	218,609.12	159.40	0.072916
Group 1	0043742802	200,147.27	333.58	0.166667
Group 1	0043743198	374,994.59	312.50	0.083335
Group 1	0043743312	538,593.29	561.03	0.104166
Group 1	0043744171	534,069.84	500.69	0.093750
Group 1	0043744667	112,355.17	105.33	0.093747
Group 1	0043744717	317,567.09	231.56	0.072917
Group 1	0043744990	275,164.69	286.63	0.104167
Group 1	0043745711	233,680.50	142.16	0.060835
Group 1	0043746280	197,795.99	226.64	0.114583
Group 1	0043747325	393,001.23	245.63	0.062501
Group 1	0043747774	192,836.95	8.11	0.004206
Group 1	0043748067	109,422.67	91.19	0.083337
Group 1	0043748080	400,004.82	435.01	0.108751
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	385,684.97	200.88	0.052084
Group 1	0043748648	350,039.24	255.24	0.072918
Group 1	0043748847	184,054.17	153.38	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	219,548.72	228.70	0.104168
Group 1	0043749513	141,353.06	206.14	0.145833
Group 1	0043749583	407,025.12	169.59	0.041666
Group 1	0043750649	234,130.56	195.11	0.083334
Group 1	0043750831	364,059.60	379.23	0.104167
Group 1	0043751815	285,319.35	148.60	0.052082
Group 1	0043751956	337,279.82	175.67	0.052084
Group 1	0043752088	382,348.67	278.80	0.072918
Group 1	0043752245	378,908.53	197.35	0.052084
Group 1	0043752294	386,885.34	282.10	0.072916
Group 1	0043752537	604,991.14	252.08	0.041667
Group 1	0043753875	167,597.87	122.21	0.072919
Group 1	0043754729	153,193.19	79.79	0.052085
Group 1	0043755940	291,860.87	358.81	0.122939
Group 1	0043756688	191,082.30	298.57	0.156252
Group 1	0043756930	481,690.75	150.53	0.031250
Group 1	0043757682	641,809.20	401.13	0.062500
Group 1	0043758962	419,437.99	218.46	0.052084
Group 1	0043759310	470,728.28	637.44	0.135416
Group 1	0043760194	424,749.74	398.20	0.093749
Group 1	0043760203	274,699.13	286.14	0.104165
Group 1	0043760860	737,939.30	691.82	0.093750
Group 1	0043762103	290,102.00	120.88	0.041668
Group 1	0043762648	200,848.46	251.06	0.125000
Group 1	0043763507	391,693.31	408.01	0.104166
Group 1	0043763774	516,820.82	699.86	0.135416
Group 1	0043763800	337,600.75	562.67	0.166667
Group 1	0043763807	325,916.96	101.85	0.031250
Group 1	0043763835	316,243.27	425.61	0.134583
Group 1	0043763845	111,623.12	69.76	0.062496
Group 1	0043763905	482,785.18	502.90	0.104166
Group 1	0043764021	545,908.83	682.39	0.125001
Group 1	0043764055	186,805.84	136.21	0.072915
Group 1	0043764158	252,756.57	315.95	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764167	177,245.39	59.43	0.033530
Group 1	0043764254	323,211.60	269.34	0.083332
Group 1	0043764855	378,736.01	591.78	0.156251
Group 1	0043764972	81,161.66	101.45	0.124997
Group 1	0043765137	110,047.79	126.10	0.114587
Group 1	0043765220	108,598.55	147.06	0.135416
Group 1	0043765354	138,357.22	172.95	0.125003
Group 1	0043765419	302,470.78	63.01	0.020832
Group 1	0043765488	215,450.29	246.87	0.114583
Group 1	0043765536	243,946.01	76.23	0.031249
Group 1	0043766893	465,998.50	252.28	0.054138
Group 1	0043766912	264,932.05	220.78	0.083335
Group 1	0043767061	224,404.41	210.38	0.093750
Group 1	0043767420	287,675.44	89.90	0.031250
Group 1	0043769931	273,884.33	254.48	0.092915
Group 1	0043770001	285,284.11	326.89	0.114584
Group 1	0043770011	258,592.08	296.30	0.114582
Group 1	0043770312	137,260.39	114.38	0.083331
Group 1	0043770597	126,230.21	92.04	0.072914
Group 1	0043770662	291,483.66	151.81	0.052082
Group 1	0043770741	489,017.19	560.33	0.114583
Group 1	0043770892	323,622.86	235.98	0.072918
Group 1	0043771773	207,122.71	185.55	0.089585
Group 1	0043772916	168,617.64	193.21	0.114585
Group 1	0043773020	109,521.97	118.85	0.108517
Group 1	0043773441	294,467.50	398.76	0.135417
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043775080	210,161.03	149.27	0.071026
Group 1	0043775090	520,050.10	650.06	0.124999
Group 1	0043775184	80,094.94	108.46	0.135414
Group 1	0043775529	299,051.39	249.21	0.083334
Group 1	0043775583	300,268.80	406.61	0.135415
Group 1	0043775625	355,294.33	518.14	0.145834
Group 1	0043775696	233,140.83	315.71	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043776252	374,393.58	428.99	0.114583
Group 1	0043776577	380,609.64	713.64	0.187499
Group 1	0043777757	285,074.98	207.87	0.072918
Group 1	0043778043	446,355.64	418.46	0.093750
Group 1	0043778473	165,281.79	189.39	0.114586
Group 1	0043778634	218,816.79	159.55	0.072915
Group 1	0043779563	350,915.94	182.77	0.052084
Group 1	0043780466	132,963.78	152.35	0.114580
Group 1	0043780956	156,184.80	260.31	0.166668
Group 1	0043780965	212,464.25	374.47	0.176251
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781089	98,998.93	20.62	0.020829
Group 1	0043781355	161,148.28	238.37	0.147920
Group 1	0043781481	387,421.81	282.50	0.072918
Group 1	0043781760	563,948.76	763.68	0.135417
Group 1	0043781939	205,304.31	124.04	0.060418
Group 1	0043782461	293,609.51	517.49	0.176251
Group 1	0043782557	333,600.64	278.00	0.083333
Group 1	0043782594	142,770.13	104.10	0.072914
Group 1	0043782631	431,571.95	404.60	0.093750
Group 1	0043782785	374,763.93	624.61	0.166668
Group 1	0043783003	486,673.84	1,060.70	0.217949
Group 1	0043783174	663,794.06	1,198.27	0.180518
Group 1	0043783379	159,249.14	199.06	0.124999
Group 1	0043784458	195,024.42	129.97	0.066643
Group 1	0043784924	280,100.34	437.66	0.156251
Group 1	0043785240	446,089.34	325.27	0.072916
Group 1	0043786176	260,604.07	298.61	0.114584
Group 1	0043788068	231,055.66	264.75	0.114583
Group 1	0043789927	971,950.39	1,518.67	0.156250
Group 1	0043790258	225,141.33	304.88	0.135417
Group 1	0043790596	45,966.43	76.61	0.166665
Group 1	0043790968	216,351.15	247.90	0.114582
Group 1	0043791487	223,996.74	256.66	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043791538	177,242.07	203.09	0.114583
Group 1	0043791539	224,518.58	257.26	0.114583
Group 1	0043791637	428,764.25	491.29	0.114583
Group 1	0043792284	219,412.54	319.98	0.145835
Group 1	0043793126	159,089.86	50.10	0.031492
Group 1	0043793312	492,320.09	324.29	0.065870
Group 1	0043793703	478,149.73	448.27	0.093751
Group 1	0043793732	176,205.00	293.68	0.166670
Group 1	0043794105	405,567.14	168.99	0.041668
Group 1	0043794181	289,920.63	453.00	0.156250
Group 1	0043794587	611,992.30	828.74	0.135417
Group 1	0043794733	298,503.99	466.41	0.156249
Group 1	0043795102	127,579.72	132.90	0.104170
Group 1	0043796276	208,153.18	325.24	0.156250
Group 1	0043797123	278,384.41	260.99	0.093752
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798623	112,410.53	175.64	0.156249
Group 1	0043798654	770,133.89	1,203.33	0.156249
Group 1	0043800131	104,494.24	141.50	0.135414
Group 1	0043800581	368,312.52	342.22	0.092916
Group 1	0043801398	413,476.52	689.13	0.166667
Group 1	0043801646	123,478.88	90.04	0.072919
Group 1	0043802190	433,266.55	406.19	0.093751
Group 1	0043803568	149,641.30	155.88	0.104169
Group 1	0043803616	169,585.93	105.99	0.062499
Group 1	0043804232	313,520.34	351.88	0.112235
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	260,851.20	380.41	0.145834
Group 1	0043804873	208,181.00	195.17	0.093750
Group 1	0043805962	92,423.11	105.90	0.114582
Group 1	0043806018	334,448.10	174.19	0.052083
Group 1	0043806483	82,256.96	67.86	0.082498
Group 1	0043807086	172,014.69	179.18	0.104166
Group 1	0043807423	241,585.71	176.16	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043807864	481,503.11	902.82	0.187500
Group 1	0043807946	265,654.78	304.40	0.114585
Group 1	0043808710	357,461.39	260.65	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	383,160.54	638.60	0.166666
Group 1	0043809028	405,566.32	464.71	0.114583
Group 1	0043809932	145,567.29	181.96	0.125001
Group 2	0043810044	338,990.53	176.56	0.052084
Group 2	0043810102	54,384.56	39.66	0.072925
Group 2	0043810251	367,962.82	76.66	0.020834
Group 2	0043810453	201,512.11	314.86	0.156249
Group 2	0043810574	321,568.92	133.99	0.041668
Group 2	0043810662	273,161.87	227.63	0.083332
Group 2	0043811403	241,661.78	224.54	0.092915
Group 2	0043811525	497,538.43	518.27	0.104167
Group 2	0043811782	252,275.04	315.34	0.124998
Group 2	0043811806	56,411.44	29.69	0.052631
Group 2	0043811815	84,044.45	80.04	0.095235
Group 2	0043811841	275,980.30	221.05	0.080096
Group 2	0043811939	72,691.29	22.72	0.031255
Group 2	0043812652	321,072.13	401.34	0.125000
Group 2	0043812680	346,102.98	432.63	0.125000
Group 2	0043812792	162,524.40	169.30	0.104169
Group 2	0043813033	75,280.44	101.94	0.135414
Group 2	0043813555	345,713.25	227.50	0.065806
Group 2	0043813782	134,817.99	148.89	0.110438
Group 2	0043813786	192,421.38	320.70	0.166665
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814293	281,572.98	5.10	0.001811
Group 2	0043814648	65,791.36	48.39	0.073551
Group 2	0043814923	311,758.38	23.29	0.007471
Group 2	0043815617	274,498.23	255.05	0.092915
Group 2	0043816083	229,939.42	108.01	0.046973
Group 2	0043816926	276,416.24	107.22	0.038789

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043817320	292,606.15	325.57	0.111266
Group 2	0043817615	251,927.50	341.15	0.135416
Group 2	0043817628	341,992.59	391.87	0.114584
Group 2	0043817703	143,470.16	119.56	0.083334
Group 2	0043818005	273,611.77	342.01	0.124998
Group 2	0043818038	151,292.18	53.72	0.035507
Group 2	0043818101	60,683.73	88.50	0.145838
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	122,950.57	153.69	0.125001
Group 2	0043818399	209,288.79	196.89	0.094076
Group 2	0043818443	33,375.02	18.48	0.055371
Group 2	0043818638	135,467.94	155.22	0.114581
Group 2	0043818784	348,167.44	520.00	0.149353
Group 2	0043818878	379,479.05	434.82	0.114583
Group 2	0043819497	228,894.55	316.64	0.138334
Group 2	0043819932	350,539.69	292.12	0.083334
Group 2	0043819994	189,370.75	138.08	0.072915
Group 2	0043820331	156,956.04	81.75	0.052085
Group 2	0043820372	366,654.79	458.32	0.125000
Group 2	0043820387	216,842.63	22.59	0.010418
Group 2	0043820611	161,485.57	319.61	0.197919
Group 2	0043820657	120,403.44	213.21	0.177080
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820681	353,276.29	331.20	0.093751
Group 2	0043820837	84,092.82	70.08	0.083336
Group 2	0043820847	169,015.37	123.24	0.072916
Group 2	0043820917	167,256.68	156.80	0.093748
Group 2	0043821023	208,957.92	282.96	0.135415
Group 2	0043821135	177,321.16	203.18	0.114583
Group 2	0043821488	249,622.39	286.03	0.114585
Group 2	0043821705	320,372.27	367.09	0.114582
Group 2	0043822060	368,970.07	114.68	0.031081
Group 2	0043822161	479,459.42	968.46	0.201990
Group 2	0043822413	217,778.43	249.54	0.114584

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822458	328,104.24	61.34	0.018695
Group 2	0043822800	163,918.13	153.67	0.093748
Group 2	0043822869	88,369.51	119.67	0.135420
Group 2	0043823269	330,547.14	53.89	0.016303
Group 2	0043823297	583,613.42	729.52	0.125001
Group 2	0043823352	344,717.43	502.71	0.145832
Group 2	0043824039	155,384.66	194.23	0.124999
Group 2	0043824046	181,194.97	301.99	0.166666
Group 2	0043824515	45,275.18	61.31	0.135416
Group 2	0043825176	178,520.88	299.85	0.167964
Group 2	0043825279	223,598.59	23.87	0.010675
Group 2	0043825287	342,679.53	82.78	0.024157
Group 2	0043825438	142,433.80	163.21	0.114587
Group 2	0043825446	237,534.81	98.97	0.041665
Group 2	0043825485	121,421.96	15.76	0.012980
Group 2	0043825510	201,966.22	84.15	0.041665
Group 2	0043825631	60,354.18	75.44	0.124995
Group 2	0043825634	229,798.00	308.54	0.134266
Group 2	0043825809	424,397.18	353.66	0.083332
Group 2	0043826034	241,726.18	276.98	0.114584
Group 2	0043826207	396,860.06	289.38	0.072917
Group 2	0043826271	362,511.14	92.47	0.025508
Group 2	0043826535	332,408.73	555.30	0.167053
Group 2	0043826576	227,942.61	142.67	0.062590
Group 2	0043826580	261,664.98	490.62	0.187499
Group 2	0043826648	95,016.05	98.89	0.104077
Group 2	0043827245	188,409.24	98.13	0.052083
Group 2	0043827505	239,238.45	45.50	0.019019
Group 2	0043827637	262,367.73	27.33	0.010417
Group 2	0043827787	113,674.32	82.89	0.072919
Group 2	0043827802	421,388.94	614.53	0.145834
Group 2	0043827804	280,837.42	380.30	0.135416
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	170,489.51	399.77	0.234484

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828289	238,032.55	272.75	0.114585
Group 2	0043828648	549,719.76	801.67	0.145832
Group 2	0043828910	415,054.93	310.60	0.074833
Group 2	0043829112	340,079.23	566.80	0.166667
Group 2	0043829651	356,828.28	446.04	0.125001
Group 2	0043830008	188,409.66	271.54	0.144122
Group 2	0043830267	322,601.44	201.63	0.062501
Group 2	0043830309	118,915.66	65.16	0.054795
Group 2	0043830410	308,467.40	286.62	0.092917
Group 2	0043830477	270,226.82	394.88	0.146129
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830697	430,247.90	184.04	0.042775
Group 2	0043830983	325,167.79	732.69	0.225327
Group 2	0043830994	336,452.21	676.53	0.201078
Group 2	0043831029	557,738.07	929.56	0.166666
Group 2	0043831073	345,459.52	380.29	0.110082
Group 2	0043831210	238,645.36	21.33	0.008938
Group 2	0043831472	214,424.50	198.42	0.092536
Group 2	0043831606	353,308.64	93.65	0.026507
Group 2	0043831806	131,874.33	123.63	0.093748
Group 2	0043832066	155,702.85	95.37	0.061251
Group 2	0043832263	275,241.02	216.73	0.078742
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	231,593.09	144.75	0.062502
Group 2	0043832345	420,224.16	759.08	0.180637
Group 2	0043832701	212,328.66	154.82	0.072915
Group 2	0043832851	425,507.62	398.91	0.093749
Group 2	0043832864	122,371.52	229.45	0.187503
Group 2	0043832918	143,255.14	253.68	0.177083
Group 2	0043833007	132,757.11	160.97	0.121252
Group 2	0043833297	225,413.95	446.13	0.197916
Group 2	0043833611	81,654.87	42.53	0.052085
Group 2	0043833703	280,942.49	129.35	0.046041
Group 2	0043834118	136,170.39	56.85	0.041749

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Group 2	0043834295	207,157.02	194.21	0.093750
Group 2	0043834405	187,120.62	58.48	0.031253
Group 2	0043834485	486,615.52	658.96	0.135417
Group 2	0043834759	178,427.68	204.45	0.114584
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	217,532.67	385.21	0.177081
Group 2	0043834944	170,346.61	177.44	0.104164
Group 2	0043835038	234,590.48	366.55	0.156251
Group 2	0043835151	397,882.57	497.35	0.124999
Group 2	0043835181	299,847.23	187.40	0.062498
Group 2	0043835305	265,421.20	193.54	0.072918
Group 2	0043835359	353,556.15	515.60	0.145833
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	75,586.50	110.23	0.145833
Group 2	0043836074	86,734.65	120.34	0.138745
Group 2	0043836090	68,444.89	43.84	0.064052
Group 2	0043836143	471,505.45	1,439.36	0.305269
Group 2	0043836349	176,906.75	320.55	0.181197
Group 2	0043836552	170,374.44	35.49	0.020831
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	122,434.52	165.80	0.135419
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	316,961.05	78.65	0.024814
Group 2	0043837233	433,562.13	496.79	0.114583
Group 2	0043837618	117,677.23	208.39	0.177086
Group 2	0043837686	397,890.21	497.36	0.124999
Group 2	0043837742	159,816.75	349.60	0.218751
Group 2	0043837815	274,048.26	502.69	0.183431
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	427,648.16	579.11	0.135417
Group 2	0043838810	209,449.16	305.45	0.145835
Group 2	0043838891	334,067.66	312.70	0.093604
Group 2	0043838925	192,530.31	123.56	0.064177

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043839629	329,012.69	274.18	0.083334
Group 2	0043840095	240,156.15	200.13	0.083333
Group 2	0043840157	283,592.28	443.11	0.156249
Group 2	0043840199	435,372.15	770.97	0.177083
Group 2	0043840461	191,503.05	25.81	0.013478
Group 2	0043840534	104,644.98	21.80	0.020832
Group 2	0043840550	298,784.69	217.86	0.072915
Group 2	0043840884	237,156.25	271.74	0.114583
Group 2	0043840986	301,197.66	376.50	0.125001
Group 2	0043841036	215,951.19	202.45	0.093748
Group 2	0043841424	369,220.47	93.30	0.025269
Group 2	0043841869	160,577.63	167.27	0.104168
Group 2	0043841923	140,071.09	87.54	0.062497
Group 2	0043841961	139,392.46	101.64	0.072916
Group 2	0043841995	111,453.27	15.91	0.014275
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842635	220,424.74	298.49	0.135416
Group 2	0043842691	292,999.13	154.06	0.052580
Group 2	0043842714	135,775.23	113.15	0.083336
Group 2	0043842734	273,474.05	153.17	0.056009
Group 2	0043842784	242,314.77	365.10	0.150672
Group 2	0043842919	241,828.93	50.38	0.020833
Group 2	0043843191	220,797.23	46.00	0.020834
Group 2	0043843296	408,516.47	680.28	0.166524
Group 2	0043843425	154,218.81	112.45	0.072916
Group 2	0043843491	184,355.04	153.63	0.083334
Group 2	0043843776	315,952.81	362.03	0.114584
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	414,435.87	302.19	0.072916
Group 2	0043844351	369,994.51	462.49	0.124999
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	382,239.44	278.72	0.072918
Group 2	0043844635	276,755.13	329.80	0.119167
Group 2	0043844687	126,113.95	95.48	0.075709

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Group 2	0043844901	298,878.44	142.67	0.047735
Group 2	0043844934	279,684.08	378.74	0.135417
Group 2	0043845043	169,891.25	353.94	0.208333
Group 2	0043845098	352,196.03	403.56	0.114584
Group 2	0043845163	226,461.38	39.39	0.017394
Group 2	0043845191	372,139.82	503.94	0.135417
Group 2	0043845908	572,088.99	31.75	0.005550
Group 2	0043846610	298,133.22	186.33	0.062499
Group 2	0043846727	203,173.85	253.97	0.125001
Group 2	0043846764	442,867.67	366.67	0.082794
Group 2	0043846785	319,168.05	498.70	0.156250
Group 2	0043846856	101,304.83	18.43	0.018193
Group 2	0043846913	183,600.18	40.63	0.022130
Group 2	0043847345	166,431.92	80.82	0.048560
Group 2	0043847434	202,137.55	92.31	0.045667
Group 2	0043847472	225,418.31	281.77	0.124999
Group 2	0043847635	222,953.91	255.47	0.114584
Group 2	0043848445	232,224.76	72.57	0.031250
Group 2	0043848491	282,783.16	549.19	0.194209
Group 2	0043848608	402,716.46	182.04	0.045203
Group 2	0043848927	213,873.40	47.04	0.021994
Group 2	0043848946	289,963.07	211.43	0.072916
Group 2	0043849048	299,260.61	374.08	0.125001
Group 2	0043849270	232,478.12	54.25	0.023336
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	166,390.69	165.03	0.099182
Group 2	0043849984	55,484.32	13.79	0.024854
Group 2	0043850534	431,475.08	584.29	0.135417
Group 2	0043851029	222,544.91	236.45	0.106248
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	216,584.76	203.05	0.093751
Group 2	0043851792	106,167.39	78.42	0.073864
Group 2	0043852384	334,591.98	348.53	0.104166
Group 2	0043852465	114,302.91	69.22	0.060558

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Group 2	0043852493	262,313.33	245.92	0.093750
Group 2	0043852910	407,543.50	594.33	0.145832
Group 2	0043853072	366,334.03	251.10	0.068544
Group 2	0043853250	138,925.23	202.60	0.145834
Group 2	0043853690	253,127.21	263.67	0.104165
Group 2	0043853744	256,444.70	320.56	0.125002
Group 2	0043853813	252,192.12	157.62	0.062500
Group 2	0043854538	406,791.78	273.74	0.067292
Group 2	0043854594	421,104.05	155.67	0.036967
Group 2	0043854633	242,290.53	75.72	0.031252
Group 2	0043854730	342,390.58	392.32	0.114583
Group 2	0043855199	316,788.55	164.99	0.052082
Group 2	0043855655	175,425.28	40.40	0.023030
Group 2	0043855733	140,971.97	54.64	0.038759
Group 2	0043855917	291,005.38	272.82	0.093751
Group 2	0043856088	192,194.94	141.46	0.073602
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856611	286,109.12	298.03	0.104167
Group 2	0043857079	180,630.64	282.24	0.156253
Group 2	0043857123	237,059.65	24.69	0.010415
Group 2	0043857612	124,164.66	142.27	0.114582
Group 2	0043857750	186,188.33	38.79	0.020834
Group 2	0043857889	329,227.92	651.60	0.197918
Group 2	0043858275	294,760.50	61.41	0.020834
Group 2	0043858295	167,847.42	23.04	0.013727
Group 2	0043858379	247,977.22	254.42	0.102598
Group 2	0043858652	199,445.79	270.08	0.135415
Group 2	0043858758	280,139.79	393.96	0.140630
Group 2	0043859091	354,854.98	517.50	0.145834
Group 2	0043859262	295,491.70	4.67	0.001580
Group 2	0043859317	326,207.37	611.64	0.187500
Group 2	0043859453	387,098.42	604.84	0.156250
Group 2	0043859477	573,221.74	951.18	0.165936
Group 2	0043859698	250,494.66	391.40	0.156251

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Group 2	0043860139	322,604.11	307.76	0.095399
Group 2	0043860145	379,389.73	474.24	0.125001
Group 2	0043860484	335,010.13	103.34	0.030847
Group 2	0043860503	457,319.87	594.13	0.129916
Group 2	0043860712	164,967.77	93.72	0.056811
Group 2	0043860810	429,251.88	402.42	0.093749
Group 2	0043860909	144,978.77	135.92	0.093752
Group 2	0043861008	388,282.12	199.85	0.051470
Group 2	0043861265	429,240.27	447.13	0.104168
Group 2	0043861691	118,942.26	148.68	0.125002
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	254,830.52	186.52	0.073194
Group 2	0043862024	142,672.18	178.34	0.125000
Group 2	0043862050	155,070.88	177.69	0.114586
Group 2	0043862125	328,899.74	203.03	0.061730
Group 2	0043862156	408,791.68	425.82	0.104166
Group 2	0043862174	424,804.51	309.75	0.072916
Group 2	0043862302	226,164.39	235.59	0.104168
Group 2	0043862332	173,259.63	180.48	0.104167
Group 2	0043862372	67,731.47	28.22	0.041665
Group 2	0043862402	157,436.33	86.12	0.054701
Group 2	0043862560	244,695.94	331.36	0.135417
Group 2	0043862569	125,753.14	114.36	0.090940
Group 2	0043862745	283,314.75	192.66	0.068002
Group 2	0043863009	389,666.51	162.36	0.041666
Group 2	0043863485	569,852.40	753.83	0.132285
Group 2	0043864325	50,099.25	21.77	0.043454
Group 2	0043864328	199,628.99	260.61	0.130547
Group 2	0043864416	219,682.61	297.49	0.135418
Group 2	0043864646	313,547.10	130.64	0.041665
Group 2	0043864678	370,213.50	462.77	0.125001
Group 2	0043864887	437,250.14	637.66	0.145834
Group 2	0043865091	171,537.53	142.95	0.083335
Group 2	0043865301	277,115.41	171.71	0.061963

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Group 2	0043866060	288,568.45	420.83	0.145834
Group 2	0043866196	113,430.54	25.66	0.022622
Group 2	0043866525	188,825.00	177.02	0.093748
Group 2	0043866686	212,647.92	110.75	0.052081
Group 2	0043866777	127,107.07	92.68	0.072915
Group 2	0043866972	268,892.08	420.14	0.156249
Group 2	0043867128	364,660.12	151.94	0.041666
Group 2	0043867665	155,975.70	16.25	0.010418
Group 2	0043867968	123,129.80	166.74	0.135418
Group 2	0043868265	132,383.24	137.90	0.104167
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	210,907.32	87.88	0.041668
Group 2	0043868918	412,295.47	429.47	0.104166
Group 2	0043869266	207,000.79	215.63	0.104169
Group 2	0043869417	140,333.59	73.09	0.052083
Group 2	0043869700	280,287.19	496.34	0.177083
Group 2	0043870820	340,660.10	70.97	0.020833
Group 2	0043871090	466,490.50	966.59	0.207205
Group 2	0043871323	266,059.98	249.43	0.093750
Group 2	0043871515	306,974.45	223.84	0.072918
Group 2	0043871516	412,476.28	231.00	0.056003
Group 2	0043872042	87,433.54	42.70	0.048837
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	66,133.48	103.33	0.156245
Group 2	0043872811	183,419.13	343.91	0.187500
Group 2	0043872834	592,204.78	431.82	0.072917
Group 2	0043872963	122,450.73	114.80	0.093752
Group 2	0043873126	202,141.87	147.40	0.072919
Group 2	0043873279	159,344.31	232.38	0.145835
Group 2	0043873365	195,135.05	93.01	0.047664
Group 2	0043873581	192,082.65	240.10	0.124998
Group 2	0043873736	624,413.36	780.52	0.125001
Group 2	0043874082	266,229.85	103.44	0.038854
Group 2	0043874292	88,567.03	138.39	0.156255

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jan-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043874333	161,654.54	286.26	0.177081
Group 2	0043874431	403,233.06	466.71	0.115742
Group 2	0043874656	377,817.57	183.13	0.048470
Group 2	0043874740	62,875.55	104.79	0.166663
Group 2	0043874891	196,554.56	73.28	0.037282
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	376,105.17	626.84	0.166666
Group 2	0043876004	157,520.35	91.65	0.058183
Group 2	0043876037	211,646.45	315.42	0.149032
Group 2	0043876485	320,818.87	167.09	0.052082

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	833,037.42	56,072.97	6.731

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043821523	337,880.13	61,998.62	18.349
0043850504	495,157.29	(5,925.65)	(1.197)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	269,246.67	(6,407.70)	30,580.80	11.358

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043823795	108,780.62	(3,789.48)	19,336.89	17.776
0043858607	60,237.90	910.76	1,986.20	3.297
0043873056	100,228.15	(3,528.98)	9,257.71	9.237

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
140	22,447,867.97	971,961.91	4.330

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
0043749321	387,591.85	(1,733.14)	(0.447)
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
0043771012	159,027.24	13,476.80	8.475
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	3,123.64	3.115
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)

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043792192	86,209.79	37,130.43	43.070
0043793711	161,069.94	52,625.12	32.672
0043795314	239,056.10	29,444.15	12.317
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
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	(84,366.67)	(28.211)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
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
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	50,400.15	31.754
0043838337	231,374.80	5,419.21	2.342

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043842522	155,292.35	(4,741.36)	(3.053)
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	1,562.64	0.628
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	4,527.93	3.419
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	15,122.77	13.642
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,620.25)	(48.473)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(357.22)	(0.353)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities

Credit-Linked Notes

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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 2	5	1,102,284.09	49,665.27	0.002 %	0	0.00	0.00	0.000 %	5	1,102,284.09	49,665.27	0.002 %
Total	5	1,102,284.09	49,665.27	0.001 %	0	0.00	0.00	0.000 %	5	1,102,284.09	49,665.27	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0043821523	348,000.00	4.250 %	ND	95.00	360	337,880.13	12/31/2022	61,998.62	61,998.62
Group 2	0043823795	114,000.00	4.625 %	IL	97.00	360	108,780.62	09/30/2022	(3,789.48)	19,336.89
Group 2	0043850504	513,000.00	4.375 %	CA	95.00	360	495,157.29	12/31/2022	(5,925.65)	(5,925.65)
Group 2	0043858607	63,000.00	5.125 %	KS	95.00	360	60,237.90	11/30/2022	910.76	1,986.20
Group 2	0043873056	104,000.00	4.750 %	PA	90.00	360	100,228.15	06/30/2022	(3,528.98)	9,257.71

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

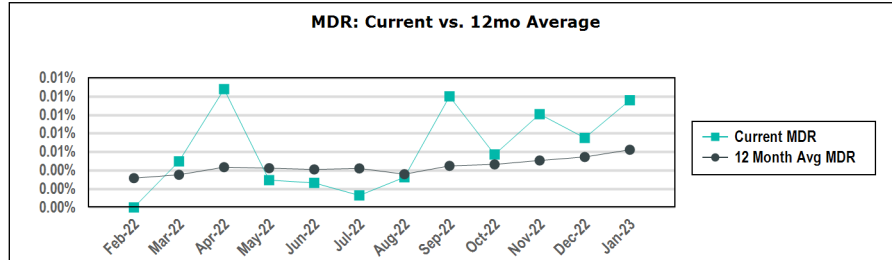
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Realized Loss Report - Collateral

Summary

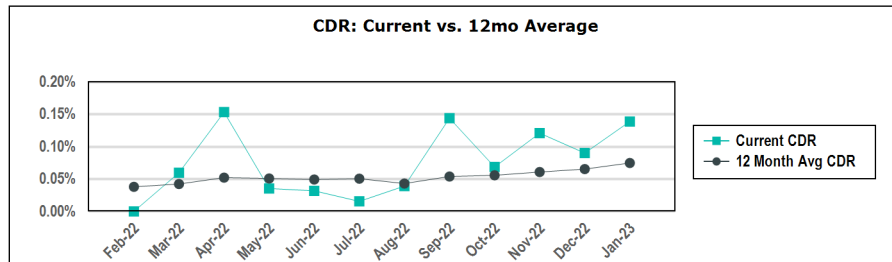
MDR

Current Month 0.012 %
 3 Month Average 0.010 %
 12 Month Average 0.006 %



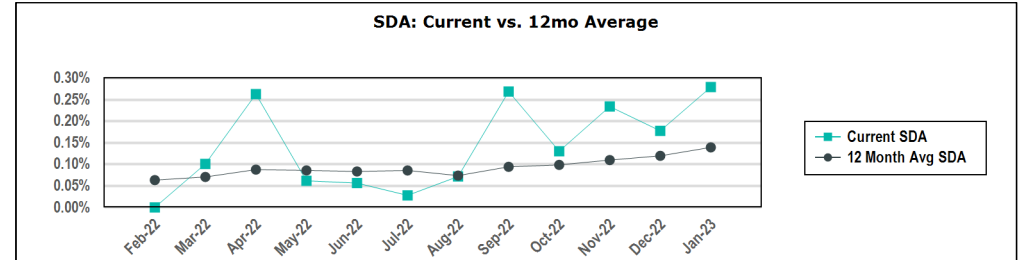
CDR

Current Month 0.139 %
 3 Month Average 0.117 %
 12 Month Average 0.075 %



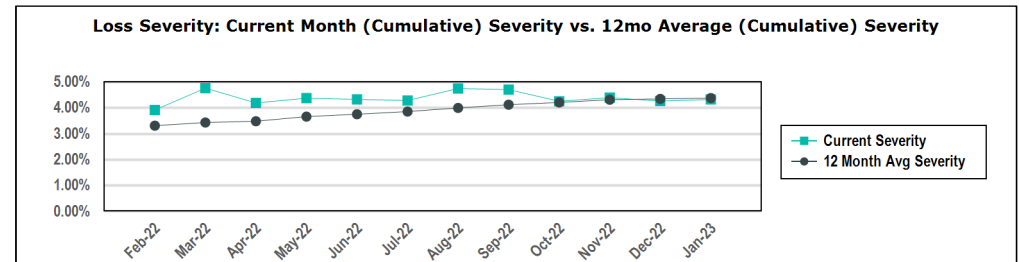
SDA

Current Month 0.279 %
 3 Month Average 0.230 %
 12 Month Average 0.139 %



Loss Severity

Current Month (Cumulative) 4.330 %
 3 Month Average (Cumulative) 4.333 %
 12 Month Average (Cumulative) 4.384 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

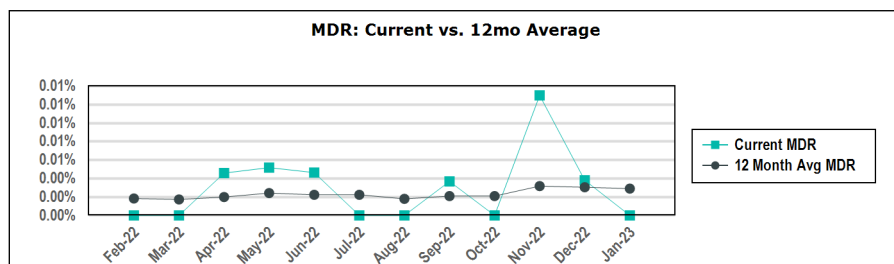
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Realized Loss Report - Collateral

Group 1

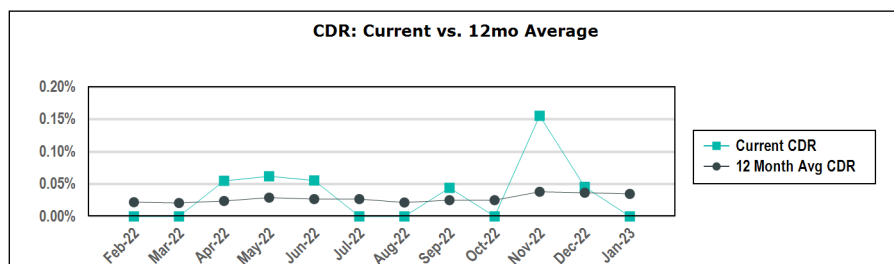
MDR

Current Month 0.000 %
 3 Month Average 0.006 %
 12 Month Average 0.003 %



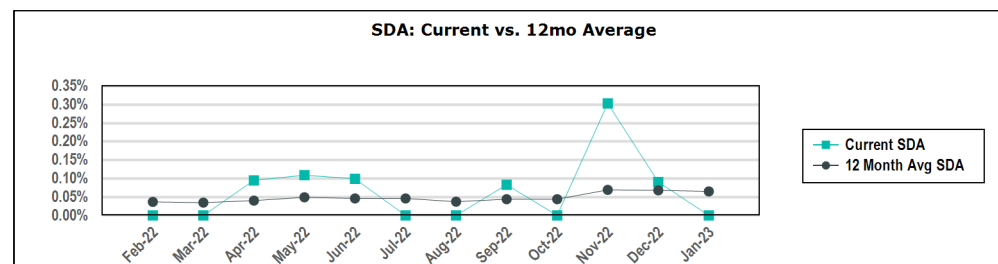
CDR

Current Month 0.000 %
 3 Month Average 0.067 %
 12 Month Average 0.035 %



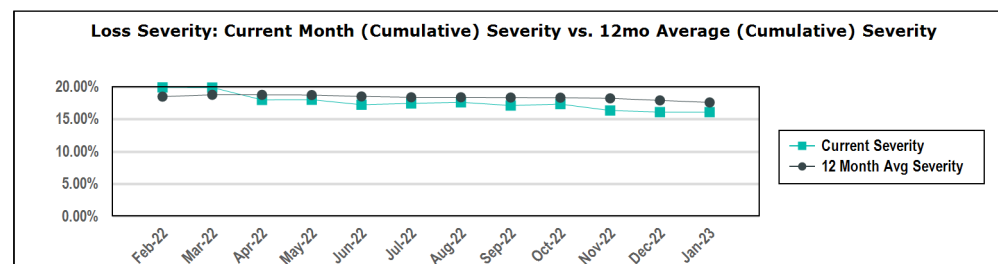
SDA

Current Month 0.000 %
 3 Month Average 0.131 %
 12 Month Average 0.065 %



Loss Severity

Current Month (Cumulative) 16.147 %
 3 Month Average (Cumulative) 16.227 %
 12 Month Average (Cumulative) 17.635 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

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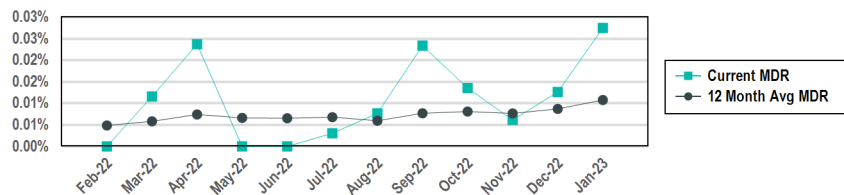
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.027 %
3 Month Average 0.015 %
12 Month Average 0.011 %

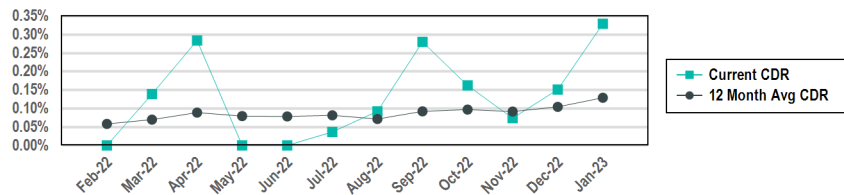
MDR: Current vs. 12mo Average



CDR

Current Month 0.329 %
3 Month Average 0.185 %
12 Month Average 0.129 %

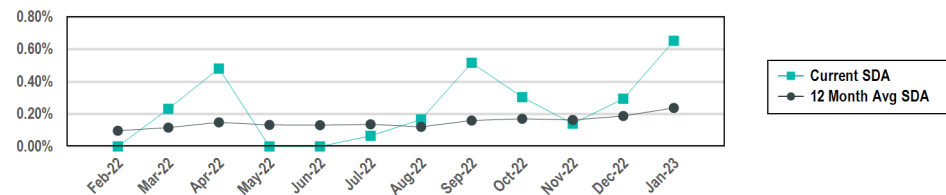
CDR: Current vs. 12mo Average



SDA

Current Month 0.653 %
3 Month Average 0.363 %
12 Month Average 0.238 %

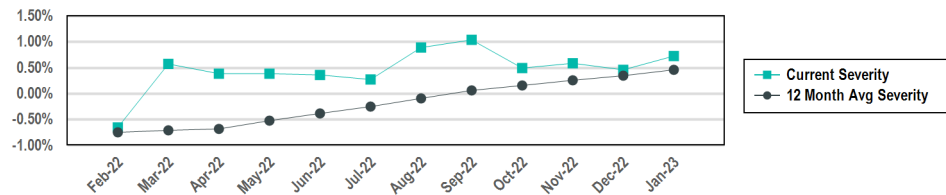
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 0.728 %
3 Month Average (Cumulative) 0.593 %
12 Month Average (Cumulative) 0.462 %

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



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 25-Jan-2023
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Prepayment Rates

Summary

SMM

Current Month	0.601 %
3 Month Average	0.700 %
12 Month Average	1.498 %

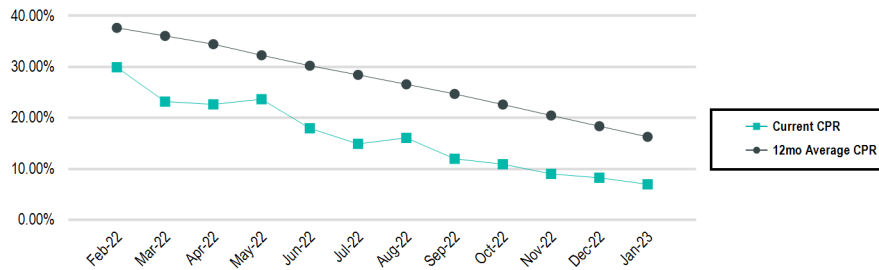
CPR

Current Month	6.981 %
3 Month Average	8.078 %
12 Month Average	16.288 %

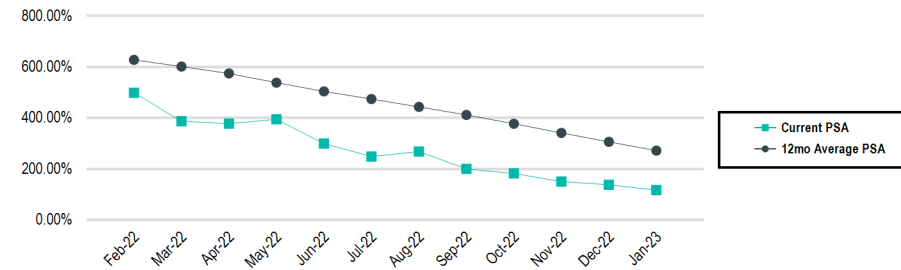
PSA

Current Month	116.358 %
3 Month Average	134.640 %
12 Month Average	271.472 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.552 %
3 Month Average	0.647 %
12 Month Average	1.355 %

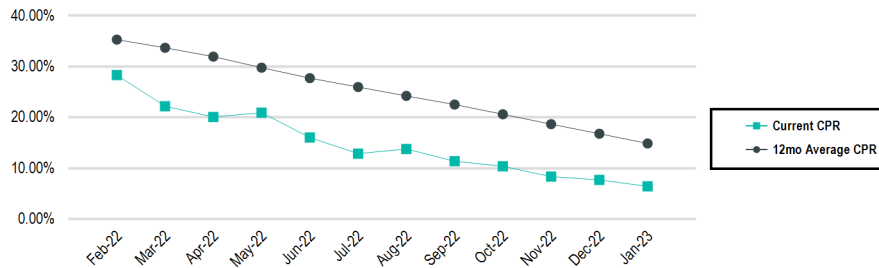
CPR

Current Month	6.422 %
3 Month Average	7.487 %
12 Month Average	14.866 %

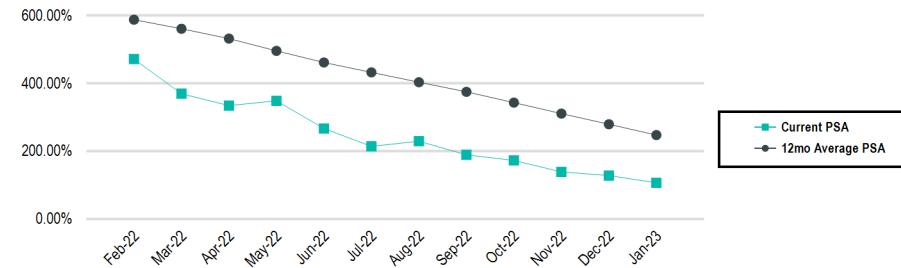
PSA

Current Month	107.029 %
3 Month Average	124.790 %
12 Month Average	247.768 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



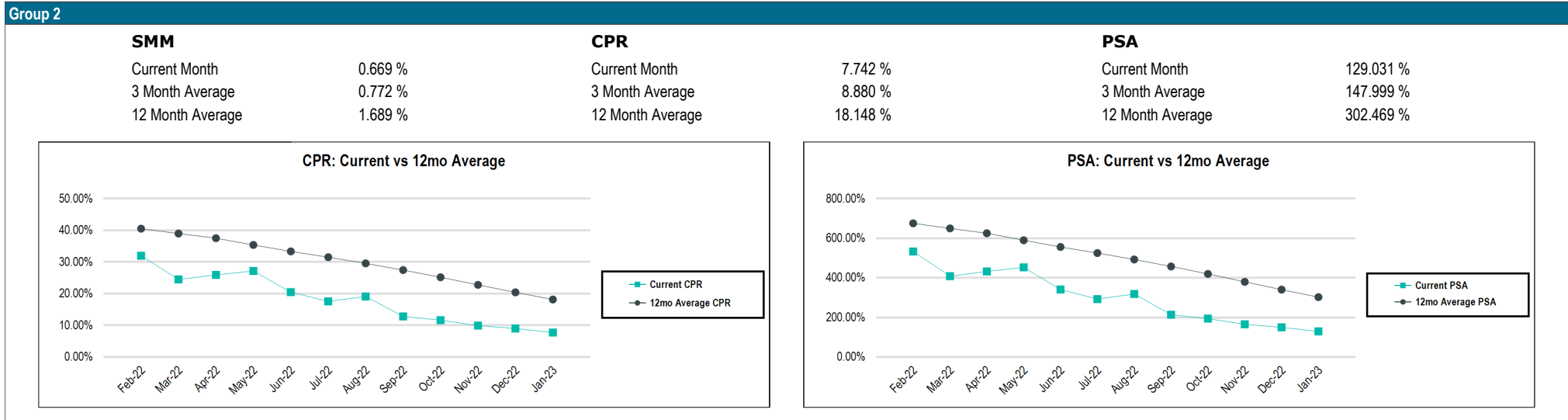
Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

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Prepayment Rates



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
183	34,207,114.68

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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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>