

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-Oct-2023
 18-Oct-2023 12:21:45 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		09/29/2023	0.00000 %	3,575,009,491.19	0.00	27,383,969.51	0.00	3,547,625,521.68	27,383,969.51	0.00
1M-1	30711XQS6	10/24/2023	6.17943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	10/24/2023	8.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	10/24/2023	8.07943 %	8,959,028.92	60,319.87	455,748.58	0.00	8,503,280.34	516,068.45	0.00
1M-BH		09/29/2023	0.00000 %	36,825,617.09	0.00	1,873,330.56	0.00	34,952,286.53	1,873,330.56	0.00
1M-2C	30711XQV9	10/24/2023	8.07943 %	19,359,089.00	130,342.00	0.00	0.00	19,359,089.00	130,342.00	0.00
1M-CH		09/29/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	10/24/2023	8.07943 %	28,318,117.92	190,661.88	455,748.58	0.00	27,862,369.34	646,410.46	0.00
1M-2H		09/29/2023	0.00000 %	116,400,134.09	0.00	1,873,330.56	0.00	114,526,803.53	1,873,330.56	0.00
1B-1	30711XQW7	10/24/2023	9.57943 %	78,322,000.00	355,617.15	0.00	0.00	44,547,596.00	355,617.15	0.00
1B-1H		09/29/2023	0.00000 %	4,122,672.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		09/29/2023	0.00000 %	80,893,298.77	0.00	0.00	(212,995.26)	81,106,294.03	0.00	1,338,377.97
1A-I1	30711XQZ0	10/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	10/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	10/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	10/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	10/24/2023	1.80000 %	0.00	13,438.54	0.00	0.00	0.00	13,438.54	0.00
1B-I2	30711XRK2	10/24/2023	1.40000 %	0.00	10,452.20	0.00	0.00	0.00	10,452.20	0.00
1B-I3	30711XRM8	10/24/2023	1.00000 %	0.00	7,465.86	0.00	0.00	0.00	7,465.86	0.00
1B-I4	30711XRP1	10/24/2023	0.60000 %	0.00	4,479.51	0.00	0.00	0.00	4,479.51	0.00
1C-I1	30711XRR7	10/24/2023	1.80000 %	0.00	29,038.63	0.00	0.00	0.00	29,038.63	0.00
1C-I2	30711XRT3	10/24/2023	1.40000 %	0.00	22,585.60	0.00	0.00	0.00	22,585.60	0.00
1C-I3	30711XRV8	10/24/2023	1.00000 %	0.00	16,132.57	0.00	0.00	0.00	16,132.57	0.00
1C-I4	30711XRX4	10/24/2023	0.60000 %	0.00	9,679.54	0.00	0.00	0.00	9,679.54	0.00
1E-A1	30711XQY3	10/24/2023	6.27943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	10/24/2023	6.67943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	10/24/2023	7.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	10/24/2023	7.47943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	10/24/2023	6.27943 %	8,959,028.92	46,881.33	455,748.58	0.00	8,503,280.34	502,629.91	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-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	10/24/2023	6.67943 %	8,959,028.92	49,867.67	455,748.58	0.00	8,503,280.34	505,616.25	0.00
1E-B3	30711XRL0	10/24/2023	7.07943 %	8,959,028.92	52,854.02	455,748.58	0.00	8,503,280.34	508,602.60	0.00
1E-B4	30711XRN6	10/24/2023	7.47943 %	8,959,028.92	55,840.36	455,748.58	0.00	8,503,280.34	511,588.94	0.00
1E-C1	30711XRQ9	10/24/2023	6.27943 %	19,359,089.00	101,303.37	0.00	0.00	19,359,089.00	101,303.37	0.00
1E-C2	30711XRS5	10/24/2023	6.67943 %	19,359,089.00	107,756.40	0.00	0.00	19,359,089.00	107,756.40	0.00
1E-C3	30711XRU0	10/24/2023	7.07943 %	19,359,089.00	114,209.43	0.00	0.00	19,359,089.00	114,209.43	0.00
1E-C4	30711XRW6	10/24/2023	7.47943 %	19,359,089.00	120,662.46	0.00	0.00	19,359,089.00	120,662.46	0.00
1E-D1	30711XRY2	10/24/2023	6.27943 %	8,959,028.92	46,881.33	455,748.58	0.00	8,503,280.34	502,629.91	0.00
1E-D2	30711XRZ9	10/24/2023	6.67943 %	8,959,028.92	49,867.67	455,748.58	0.00	8,503,280.34	505,616.25	0.00
1E-D3	30711XSA3	10/24/2023	7.07943 %	8,959,028.92	52,854.02	455,748.58	0.00	8,503,280.34	508,602.60	0.00
1E-D4	30711XSB1	10/24/2023	7.47943 %	8,959,028.92	55,840.36	455,748.58	0.00	8,503,280.34	511,588.94	0.00
1E-D5	30711XSC9	10/24/2023	8.07943 %	8,959,028.92	60,319.87	455,748.58	0.00	8,503,280.34	516,068.45	0.00
1E-F1	30711XSD7	10/24/2023	6.27943 %	28,318,117.92	148,184.70	455,748.58	0.00	27,862,369.34	603,933.28	0.00
1E-F2	30711XSE5	10/24/2023	6.67943 %	28,318,117.92	157,624.07	455,748.58	0.00	27,862,369.34	613,372.65	0.00
1E-F3	30711XSF2	10/24/2023	7.07943 %	28,318,117.92	167,063.44	455,748.58	0.00	27,862,369.34	622,812.02	0.00
1E-F4	30711XSG0	10/24/2023	7.47943 %	28,318,117.92	176,502.82	455,748.58	0.00	27,862,369.34	632,251.40	0.00
1E-F5	30711XSH8	10/24/2023	8.07943 %	28,318,117.92	190,661.88	455,748.58	0.00	27,862,369.34	646,410.46	0.00
1X-1	30711XSJ4	10/24/2023	1.80000 %	0.00	13,438.54	0.00	0.00	0.00	13,438.54	0.00
1X-2	30711XSK1	10/24/2023	1.40000 %	0.00	10,452.20	0.00	0.00	0.00	10,452.20	0.00
1X-3	30711XSL9	10/24/2023	1.00000 %	0.00	7,465.86	0.00	0.00	0.00	7,465.86	0.00
1X-4	30711XSM7	10/24/2023	0.60000 %	0.00	4,479.51	0.00	0.00	0.00	4,479.51	0.00
1Y-1	30711XSN5	10/24/2023	1.80000 %	0.00	42,477.18	0.00	0.00	0.00	42,477.18	0.00
1Y-2	30711XSP0	10/24/2023	1.40000 %	0.00	33,037.80	0.00	0.00	0.00	33,037.80	0.00
1Y-3	30711XSQ8	10/24/2023	1.00000 %	0.00	23,598.43	0.00	0.00	0.00	23,598.43	0.00
1Y-4	30711XSR6	10/24/2023	0.60000 %	0.00	14,159.06	0.00	0.00	0.00	14,159.06	0.00
2A-H		09/29/2023	0.00000 %	2,488,518,209.18	0.00	21,241,190.21	0.00	2,467,277,018.97	21,241,190.21	0.00
2M-1	30711XSS4	10/24/2023	6.17943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	10/24/2023	8.22943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	10/24/2023	8.22943 %	7,078,839.77	48,545.68	695,792.70	0.00	6,383,047.07	744,338.38	0.00

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2M-BH		09/29/2023	0.00000 %	18,958,107.60	0.00	1,863,428.65	0.00	17,094,678.95	1,863,428.65	0.00
2M-2C	30711XSV7	10/24/2023	8.22943 %	34,575,936.42	237,116.87	0.00	0.00	34,575,936.42	237,116.87	0.00
2M-CH		09/29/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	10/24/2023	8.22943 %	41,654,776.19	285,662.55	695,792.70	0.00	40,958,983.49	981,455.25	0.00
2M-2H		09/29/2023	0.00000 %	111,557,226.18	0.00	1,863,428.65	0.00	109,693,797.53	1,863,428.65	0.00
2B-1	30711XSW5	10/24/2023	9.87943 %	19,316,000.00	159,025.89	0.00	0.00	19,316,000.00	159,025.89	0.00
2B-1H		09/29/2023	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		09/29/2023	0.00000 %	77,037,627.40	0.00	0.00	(42,741.97)	77,080,369.37	0.00	465,395.63
2A-I1	30711XSZ8	10/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	10/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	10/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	10/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	10/24/2023	1.80000 %	0.00	10,618.26	0.00	0.00	0.00	10,618.26	0.00
2B-I2	30711XTK0	10/24/2023	1.40000 %	0.00	8,258.65	0.00	0.00	0.00	8,258.65	0.00
2B-I3	30711XTM6	10/24/2023	1.00000 %	0.00	5,899.03	0.00	0.00	0.00	5,899.03	0.00
2B-I4	30711XTP9	10/24/2023	0.60000 %	0.00	3,539.42	0.00	0.00	0.00	3,539.42	0.00
2C-I1	30711XTR5	10/24/2023	1.80000 %	0.00	51,863.90	0.00	0.00	0.00	51,863.90	0.00
2C-I2	30711XTT1	10/24/2023	1.40000 %	0.00	40,338.59	0.00	0.00	0.00	40,338.59	0.00
2C-I3	30711XTV6	10/24/2023	1.00000 %	0.00	28,813.28	0.00	0.00	0.00	28,813.28	0.00
2C-I4	30711XTX2	10/24/2023	0.60000 %	0.00	17,287.97	0.00	0.00	0.00	17,287.97	0.00
2E-A1	30711XSY1	10/24/2023	6.42943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	10/24/2023	6.82943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	10/24/2023	7.22943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	10/24/2023	7.62943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	10/24/2023	6.42943 %	7,078,839.77	37,927.42	695,792.70	0.00	6,383,047.07	733,720.12	0.00
2E-B2	30711XTJ3	10/24/2023	6.82943 %	7,078,839.77	40,287.03	695,792.70	0.00	6,383,047.07	736,079.73	0.00
2E-B3	30711XTL8	10/24/2023	7.22943 %	7,078,839.77	42,646.65	695,792.70	0.00	6,383,047.07	738,439.35	0.00
2E-B4	30711XTN4	10/24/2023	7.62943 %	7,078,839.77	45,006.26	695,792.70	0.00	6,383,047.07	740,798.96	0.00
2E-C1	30711XTQ7	10/24/2023	6.42943 %	34,575,936.42	185,252.97	0.00	0.00	34,575,936.42	185,252.97	0.00
2E-C2	30711XTS3	10/24/2023	6.82943 %	34,575,936.42	196,778.28	0.00	0.00	34,575,936.42	196,778.28	0.00
2E-C3	30711XTU8	10/24/2023	7.22943 %	34,575,936.42	208,303.59	0.00	0.00	34,575,936.42	208,303.59	0.00

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2E-C4	30711XTW4	10/24/2023	7.62943 %	34,575,936.42	219,828.91	0.00	0.00	34,575,936.42	219,828.91	0.00
2E-D1	30711XTY0	10/24/2023	6.42943 %	7,078,839.77	37,927.42	695,792.70	0.00	6,383,047.07	733,720.12	0.00
2E-D2	30711XTZ7	10/24/2023	6.82943 %	7,078,839.77	40,287.03	695,792.70	0.00	6,383,047.07	736,079.73	0.00
2E-D3	30711XUA0	10/24/2023	7.22943 %	7,078,839.77	42,646.65	695,792.70	0.00	6,383,047.07	738,439.35	0.00
2E-D4	30711XUB8	10/24/2023	7.62943 %	7,078,839.77	45,006.26	695,792.70	0.00	6,383,047.07	740,798.96	0.00
2E-D5	30711XUC6	10/24/2023	8.22943 %	7,078,839.77	48,545.68	695,792.70	0.00	6,383,047.07	744,338.38	0.00
2E-F1	30711XUD4	10/24/2023	6.42943 %	41,654,776.19	223,180.39	695,792.70	0.00	40,958,983.49	918,973.09	0.00
2E-F2	30711XUE2	10/24/2023	6.82943 %	41,654,776.19	237,065.32	695,792.70	0.00	40,958,983.49	932,858.02	0.00
2E-F3	30711XUF9	10/24/2023	7.22943 %	41,654,776.19	250,950.24	695,792.70	0.00	40,958,983.49	946,742.94	0.00
2E-F4	30711XUG7	10/24/2023	7.62943 %	41,654,776.19	264,835.17	695,792.70	0.00	40,958,983.49	960,627.87	0.00
2E-F5	30711XUH5	10/24/2023	8.22943 %	41,654,776.19	285,662.55	695,792.70	0.00	40,958,983.49	981,455.25	0.00
2X-1	30711XUJ1	10/24/2023	1.80000 %	0.00	10,618.26	0.00	0.00	0.00	10,618.26	0.00
2X-2	30711XUK8	10/24/2023	1.40000 %	0.00	8,258.65	0.00	0.00	0.00	8,258.65	0.00
2X-3	30711XUL6	10/24/2023	1.00000 %	0.00	5,899.03	0.00	0.00	0.00	5,899.03	0.00
2X-4	30711XUM4	10/24/2023	0.60000 %	0.00	3,539.42	0.00	0.00	0.00	3,539.42	0.00
2Y-1	30711XUN2	10/24/2023	1.80000 %	0.00	62,482.16	0.00	0.00	0.00	62,482.16	0.00
2Y-2	30711XUP7	10/24/2023	1.40000 %	0.00	48,597.24	0.00	0.00	0.00	48,597.24	0.00
2Y-3	30711XUQ5	10/24/2023	1.00000 %	0.00	34,712.31	0.00	0.00	0.00	34,712.31	0.00
2Y-4	30711XUR3	10/24/2023	0.60000 %	0.00	20,827.39	0.00	0.00	0.00	20,827.39	0.00
Totals				7,687,254,962.74	6,298,539.50	74,523,338.62	(255,737.23)	7,612,987,361.35	80,821,878.12	1,803,773.60

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

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

NOTE: Ending Balances for 1B-1/1B-1H were adjusted in the amount of \$33,774,404.00 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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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	3,575,009,491.19	8,255,528.27	19,128,441.24	0.00	0.00	27,383,969.51	3,547,625,521.68	0.22365062	27,383,969.51
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	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.43923969	455,748.58
1M-BH	79,574,517.00	36,825,617.09	572,173.62	1,301,156.94	0.00	0.00	1,873,330.56	34,952,286.53	0.43923969	1,873,330.56
1M-2C	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-CH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2	58,077,267.00	28,318,117.92	139,199.84	316,548.74	0.00	0.00	455,748.58	27,862,369.34	0.47974656	455,748.58
1M-2H	238,723,551.00	116,400,134.09	572,173.62	1,301,156.94	0.00	0.00	1,873,330.56	114,526,803.53	0.47974656	1,873,330.56
1B-1	44,547,596.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	44,547,596.00	1.00000000	0.00
1B-1H	37,897,076.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	37,897,076.00	1.00000000	0.00
1B-2H	82,444,672.00	80,893,298.77	0.00	0.00	0.00	(212,995.26)	(212,995.26)	81,106,294.03	0.98376635	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	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.43923969	455,748.58
1E-B2	19,359,089.00	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.43923969	455,748.58
1E-B3	19,359,089.00	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.43923969	455,748.58

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2023
18-Oct-2023 12:21:46 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.43923969	455,748.58
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	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.21961985	455,748.58
1E-D2	38,718,178.00	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.21961985	455,748.58
1E-D3	38,718,178.00	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.21961985	455,748.58
1E-D4	38,718,178.00	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.21961985	455,748.58
1E-D5	38,718,178.00	8,959,028.92	139,199.84	316,548.74	0.00	0.00	455,748.58	8,503,280.34	0.21961985	455,748.58
1E-F1	38,718,178.00	28,318,117.92	139,199.84	316,548.74	0.00	0.00	455,748.58	27,862,369.34	0.71961985	455,748.58
1E-F2	38,718,178.00	28,318,117.92	139,199.84	316,548.74	0.00	0.00	455,748.58	27,862,369.34	0.71961985	455,748.58
1E-F3	38,718,178.00	28,318,117.92	139,199.84	316,548.74	0.00	0.00	455,748.58	27,862,369.34	0.71961985	455,748.58
1E-F4	38,718,178.00	28,318,117.92	139,199.84	316,548.74	0.00	0.00	455,748.58	27,862,369.34	0.71961985	455,748.58
1E-F5	38,718,178.00	28,318,117.92	139,199.84	316,548.74	0.00	0.00	455,748.58	27,862,369.34	0.71961985	455,748.58
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	2,488,518,209.18	5,247,363.23	15,993,826.98	0.00	0.00	21,241,190.21	2,467,277,018.97	0.16614644	21,241,190.21
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.18460952	695,792.70
2M-BH	92,599,118.58	18,958,107.60	472,571.30	1,390,857.35	0.00	0.00	1,863,428.65	17,094,678.95	0.18460952	1,863,428.65
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	41,654,776.19	176,455.19	519,337.51	0.00	0.00	695,792.70	40,958,983.49	0.39648225	695,792.70

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2023
 18-Oct-2023 12:21:46 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	111,557,226.18	472,571.30	1,390,857.35	0.00	0.00	1,863,428.65	109,693,797.53	0.39648129	1,863,428.65
2B-1	19,316,000.00	19,316,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	58,229,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,037,627.40	0.00	0.00	0.00	(42,741.97)	(42,741.97)	77,080,369.37	0.99399844	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.18460952	695,792.70
2E-B2	34,575,936.42	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.18460952	695,792.70
2E-B3	34,575,936.42	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.18460952	695,792.70
2E-B4	34,575,936.42	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.18460952	695,792.70
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.09287129	695,792.70
2E-D2	68,730,033.58	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.09287129	695,792.70
2E-D3	68,730,033.58	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.09287129	695,792.70
2E-D4	68,730,033.58	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.09287129	695,792.70
2E-D5	68,730,033.58	7,078,839.77	176,455.19	519,337.51	0.00	0.00	695,792.70	6,383,047.07	0.09287129	695,792.70

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Oct-2023
 18-Oct-2023 12:21:46 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	41,654,776.19	176,455.19	519,337.51	0.00	0.00	695,792.70	40,958,983.49	0.59230476	695,792.70
2E-F2	69,151,872.83	41,654,776.19	176,455.19	519,337.51	0.00	0.00	695,792.70	40,958,983.49	0.59230476	695,792.70
2E-F3	69,151,872.83	41,654,776.19	176,455.19	519,337.51	0.00	0.00	695,792.70	40,958,983.49	0.59230476	695,792.70
2E-F4	69,151,872.83	41,654,776.19	176,455.19	519,337.51	0.00	0.00	695,792.70	40,958,983.49	0.59230476	695,792.70
2E-F5	69,151,872.83	41,654,776.19	176,455.19	519,337.51	0.00	0.00	695,792.70	40,958,983.49	0.59230476	695,792.70
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	7,687,254,962.74	20,642,861.82	53,880,476.80	0.00	(255,737.23)	74,267,601.39	7,612,987,361.35	0.22132716	74,523,338.62

NOTE: Original Face Amounts for 1M-2/1M-2H and 2M-2/2M-2H were adjusted in the amounts of \$223,880,733 and \$257,668,030, respectively, as a result of CAS 2017-C06 tender offers. See Supplemental Reporting at the end of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$54,352,000 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$33,774,404 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-Oct-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	225.37697047	0.52044784	1.20590173	0.00000000	0.00000000	1.72634957	223.65062090	0.22365062	1.72634957
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	462.78153481	7.19041273	16.35142749	0.00000000	0.00000000	23.54184022	439.23969460	0.43923969	23.54184022
1M-BH	79,574,517.00	462.78153457	7.19041273	16.35142743	0.00000000	0.00000000	23.54184016	439.23969441	0.43923969	23.54184016
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	487.59384494	2.39680424	5.45047583	0.00000000	0.00000000	7.84728007	479.74656487	0.47974656	7.84728007
1M-2H	238,723,551.00	487.59384486	2.39680424	5.45047581	0.00000000	0.00000000	7.84728005	479.74656480	0.47974656	7.84728005
1B-1	44,547,596.00	1758.16445853	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	37,897,076.00	108.78601821	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	981.18285643	0.00000000	0.00000000	0.00000000	(2.58349333)	(2.58349333)	983.76634975	0.98376635	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	462.78153481	7.19041273	16.35142749	0.00000000	0.00000000	23.54184022	439.23969460	0.43923969	23.54184022
1E-B2	19,359,089.00	462.78153481	7.19041273	16.35142749	0.00000000	0.00000000	23.54184022	439.23969460	0.43923969	23.54184022
1E-B3	19,359,089.00	462.78153481	7.19041273	16.35142749	0.00000000	0.00000000	23.54184022	439.23969460	0.43923969	23.54184022

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Distribution Date: 25-Oct-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	462.78153481	7.19041273	16.35142749	0.00000000	0.00000000	23.54184022	439.23969460	0.43923969	23.54184022
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	231.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	219.61984730	0.21961985	11.77092011
1E-D2	38,718,178.00	231.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	219.61984730	0.21961985	11.77092011
1E-D3	38,718,178.00	231.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	219.61984730	0.21961985	11.77092011
1E-D4	38,718,178.00	231.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	219.61984730	0.21961985	11.77092011
1E-D5	38,718,178.00	231.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	219.61984730	0.21961985	11.77092011
1E-F1	38,718,178.00	731.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	719.61984730	0.71961985	11.77092011
1E-F2	38,718,178.00	731.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	719.61984730	0.71961985	11.77092011
1E-F3	38,718,178.00	731.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	719.61984730	0.71961985	11.77092011
1E-F4	38,718,178.00	731.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	719.61984730	0.71961985	11.77092011
1E-F5	38,718,178.00	731.39076741	3.59520637	8.17571374	0.00000000	0.00000000	11.77092011	719.61984730	0.71961985	11.77092011
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	167.57682544	0.35335746	1.07702437	0.00000000	0.00000000	1.43038183	166.14644361	0.16614644	1.43038183
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	204.73313243	5.10341030	15.02020086	0.00000000	0.00000000	20.12361116	184.60952127	0.18460952	20.12361116
2M-BH	92,599,118.58	204.73313235	5.10341035	15.02020075	0.00000000	0.00000000	20.12361109	184.60952126	0.18460952	20.12361109
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	403.21751192	1.70808318	5.02717810	0.00000000	0.00000000	6.73526128	396.48225064	0.39648225	6.73526128

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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	403.21653852	1.70807908	5.02716593	0.00000000	0.00000000	6.73524500	396.48129352	0.39648129	6.73524500
2B-1	19,316,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,229,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	993.44725531	0.00000000	0.00000000	0.00000000	(0.55118381)	(0.55118381)	993.99843912	0.99399844	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	204.73313243	5.10341030	15.02020086	0.00000000	0.00000000	20.12361116	184.60952127	0.18460952	20.12361116
2E-B2	34,575,936.42	204.73313243	5.10341030	15.02020086	0.00000000	0.00000000	20.12361116	184.60952127	0.18460952	20.12361116
2E-B3	34,575,936.42	204.73313243	5.10341030	15.02020086	0.00000000	0.00000000	20.12361116	184.60952127	0.18460952	20.12361116
2E-B4	34,575,936.42	204.73313243	5.10341030	15.02020086	0.00000000	0.00000000	20.12361116	184.60952127	0.18460952	20.12361116
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	102.99485394	2.56736656	7.55619462	0.00000000	0.00000000	10.12356118	92.87129276	0.09287129	10.12356118
2E-D2	68,730,033.58	102.99485394	2.56736656	7.55619462	0.00000000	0.00000000	10.12356118	92.87129276	0.09287129	10.12356118
2E-D3	68,730,033.58	102.99485394	2.56736656	7.55619462	0.00000000	0.00000000	10.12356118	92.87129276	0.09287129	10.12356118
2E-D4	68,730,033.58	102.99485394	2.56736656	7.55619462	0.00000000	0.00000000	10.12356118	92.87129276	0.09287129	10.12356118
2E-D5	68,730,033.58	102.99485394	2.56736656	7.55619462	0.00000000	0.00000000	10.12356118	92.87129276	0.09287129	10.12356118

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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	602.36656630	2.55170515	7.51010043	0.00000000	0.00000000	10.06180558	592.30476072	0.59230476	10.06180558
2E-F2	69,151,872.83	602.36656630	2.55170515	7.51010043	0.00000000	0.00000000	10.06180558	592.30476072	0.59230476	10.06180558
2E-F3	69,151,872.83	602.36656630	2.55170515	7.51010043	0.00000000	0.00000000	10.06180558	592.30476072	0.59230476	10.06180558
2E-F4	69,151,872.83	602.36656630	2.55170515	7.51010043	0.00000000	0.00000000	10.06180558	592.30476072	0.59230476	10.06180558
2E-F5	69,151,872.83	602.36656630	2.55170515	7.51010043	0.00000000	0.00000000	10.06180558	592.30476072	0.59230476	10.06180558
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 %	3,575,009,491.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,547,625,521.68
1M-1	N/A	N/A	6.17943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	8.07943 %	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	09/25/23 - 10/24/23	30	8.07943 %	8,959,028.92	60,319.87	0.00	0.00	0.00	0.00	60,319.87	0.00	8,503,280.34
1M-BH	N/A	N/A	0.00000 %	36,825,617.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	34,952,286.53
1M-2C	09/25/23 - 10/24/23	30	8.07943 %	19,359,089.00	130,342.00	0.00	0.00	0.00	0.00	130,342.00	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	09/25/23 - 10/24/23	30	8.07943 %	28,318,117.92	190,661.88	0.00	0.00	0.00	0.00	190,661.88	0.00	27,862,369.34
1M-2H	N/A	N/A	0.00000 %	116,400,134.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	114,526,803.53
1B-1	09/25/23 - 10/24/23	30	9.57943 %	78,322,000.00	355,617.15	0.00	0.00	0.00	0.00	355,617.15	0.00	44,547,596.00
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	37,897,076.00
1B-2H	N/A	N/A	0.00000 %	80,893,298.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,106,294.03
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	09/25/23 - 10/24/23	30	1.80000 %	8,959,028.92	13,438.54	0.00	0.00	0.00	0.00	13,438.54	0.00	8,503,280.34
1B-I2	09/25/23 - 10/24/23	30	1.40000 %	8,959,028.92	10,452.20	0.00	0.00	0.00	0.00	10,452.20	0.00	8,503,280.34
1B-I3	09/25/23 - 10/24/23	30	1.00000 %	8,959,028.92	7,465.86	0.00	0.00	0.00	0.00	7,465.86	0.00	8,503,280.34
1B-I4	09/25/23 - 10/24/23	30	0.60000 %	8,959,028.92	4,479.51	0.00	0.00	0.00	0.00	4,479.51	0.00	8,503,280.34
1C-I1	09/25/23 - 10/24/23	30	1.80000 %	19,359,089.00	29,038.63	0.00	0.00	0.00	0.00	29,038.63	0.00	19,359,089.00
1C-I2	09/25/23 - 10/24/23	30	1.40000 %	19,359,089.00	22,585.60	0.00	0.00	0.00	0.00	22,585.60	0.00	19,359,089.00
1C-I3	09/25/23 - 10/24/23	30	1.00000 %	19,359,089.00	16,132.57	0.00	0.00	0.00	0.00	16,132.57	0.00	19,359,089.00
1C-I4	09/25/23 - 10/24/23	30	0.60000 %	19,359,089.00	9,679.54	0.00	0.00	0.00	0.00	9,679.54	0.00	19,359,089.00
1E-A1	N/A	N/A	6.27943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.67943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.47943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/25/23 - 10/24/23	30	6.27943 %	8,959,028.92	46,881.33	0.00	0.00	0.00	0.00	46,881.33	0.00	8,503,280.34
1E-B2	09/25/23 - 10/24/23	30	6.67943 %	8,959,028.92	49,867.67	0.00	0.00	0.00	0.00	49,867.67	0.00	8,503,280.34

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2023
 18-Oct-2023 12:21:46 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/25/23 - 10/24/23	30	7.07943 %	8,959,028.92	52,854.02	0.00	0.00	0.00	0.00	52,854.02	0.00	8,503,280.34
1E-B4	09/25/23 - 10/24/23	30	7.47943 %	8,959,028.92	55,840.36	0.00	0.00	0.00	0.00	55,840.36	0.00	8,503,280.34
1E-C1	09/25/23 - 10/24/23	30	6.27943 %	19,359,089.00	101,303.37	0.00	0.00	0.00	0.00	101,303.37	0.00	19,359,089.00
1E-C2	09/25/23 - 10/24/23	30	6.67943 %	19,359,089.00	107,756.40	0.00	0.00	0.00	0.00	107,756.40	0.00	19,359,089.00
1E-C3	09/25/23 - 10/24/23	30	7.07943 %	19,359,089.00	114,209.43	0.00	0.00	0.00	0.00	114,209.43	0.00	19,359,089.00
1E-C4	09/25/23 - 10/24/23	30	7.47943 %	19,359,089.00	120,662.46	0.00	0.00	0.00	0.00	120,662.46	0.00	19,359,089.00
1E-D1	09/25/23 - 10/24/23	30	6.27943 %	8,959,028.92	46,881.33	0.00	0.00	0.00	0.00	46,881.33	0.00	8,503,280.34
1E-D2	09/25/23 - 10/24/23	30	6.67943 %	8,959,028.92	49,867.67	0.00	0.00	0.00	0.00	49,867.67	0.00	8,503,280.34
1E-D3	09/25/23 - 10/24/23	30	7.07943 %	8,959,028.92	52,854.02	0.00	0.00	0.00	0.00	52,854.02	0.00	8,503,280.34
1E-D4	09/25/23 - 10/24/23	30	7.47943 %	8,959,028.92	55,840.36	0.00	0.00	0.00	0.00	55,840.36	0.00	8,503,280.34
1E-D5	09/25/23 - 10/24/23	30	8.07943 %	8,959,028.92	60,319.87	0.00	0.00	0.00	0.00	60,319.87	0.00	8,503,280.34
1E-F1	09/25/23 - 10/24/23	30	6.27943 %	28,318,117.92	148,184.70	0.00	0.00	0.00	0.00	148,184.70	0.00	27,862,369.34
1E-F2	09/25/23 - 10/24/23	30	6.67943 %	28,318,117.92	157,624.07	0.00	0.00	0.00	0.00	157,624.07	0.00	27,862,369.34
1E-F3	09/25/23 - 10/24/23	30	7.07943 %	28,318,117.92	167,063.44	0.00	0.00	0.00	0.00	167,063.44	0.00	27,862,369.34
1E-F4	09/25/23 - 10/24/23	30	7.47943 %	28,318,117.92	176,502.82	0.00	0.00	0.00	0.00	176,502.82	0.00	27,862,369.34
1E-F5	09/25/23 - 10/24/23	30	8.07943 %	28,318,117.92	190,661.88	0.00	0.00	0.00	0.00	190,661.88	0.00	27,862,369.34
1X-1	09/25/23 - 10/24/23	30	1.80000 %	8,959,028.92	13,438.54	0.00	0.00	0.00	0.00	13,438.54	0.00	8,503,280.34
1X-2	09/25/23 - 10/24/23	30	1.40000 %	8,959,028.92	10,452.20	0.00	0.00	0.00	0.00	10,452.20	0.00	8,503,280.34
1X-3	09/25/23 - 10/24/23	30	1.00000 %	8,959,028.92	7,465.86	0.00	0.00	0.00	0.00	7,465.86	0.00	8,503,280.34
1X-4	09/25/23 - 10/24/23	30	0.60000 %	8,959,028.92	4,479.51	0.00	0.00	0.00	0.00	4,479.51	0.00	8,503,280.34
1Y-1	09/25/23 - 10/24/23	30	1.80000 %	28,318,117.92	42,477.18	0.00	0.00	0.00	0.00	42,477.18	0.00	27,862,369.34
1Y-2	09/25/23 - 10/24/23	30	1.40000 %	28,318,117.92	33,037.80	0.00	0.00	0.00	0.00	33,037.80	0.00	27,862,369.34
1Y-3	09/25/23 - 10/24/23	30	1.00000 %	28,318,117.92	23,598.43	0.00	0.00	0.00	0.00	23,598.43	0.00	27,862,369.34
1Y-4	09/25/23 - 10/24/23	30	0.60000 %	28,318,117.92	14,159.06	0.00	0.00	0.00	0.00	14,159.06	0.00	27,862,369.34
2A-H	N/A	N/A	0.00000 %	2,488,518,209.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,467,277,018.97
2M-1	N/A	N/A	6.17943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	8.22943 %	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	09/25/23 - 10/24/23	30	8.22943 %	7,078,839.77	48,545.68	0.00	0.00	0.00	0.00	48,545.68	0.00	6,383,047.07
2M-BH	N/A	N/A	0.00000 %	18,958,107.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17,094,678.95
2M-2C	09/25/23 - 10/24/23	30	8.22943 %	34,575,936.42	237,116.87	0.00	0.00	0.00	0.00	237,116.87	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2023
 18-Oct-2023 12:21:46 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	09/25/23 - 10/24/23	30	8.22943 %	41,654,776.19	285,662.55	0.00	0.00	0.00	0.00	285,662.55	0.00	40,958,983.49
2M-2H	N/A	N/A	0.00000 %	111,557,226.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,693,797.53
2B-1	09/25/23 - 10/24/23	30	9.87943 %	19,316,000.00	159,025.89	0.00	0.00	0.00	0.00	159,025.89	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	77,037,627.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,080,369.37
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	09/25/23 - 10/24/23	30	1.80000 %	7,078,839.77	10,618.26	0.00	0.00	0.00	0.00	10,618.26	0.00	6,383,047.07
2B-I2	09/25/23 - 10/24/23	30	1.40000 %	7,078,839.77	8,258.65	0.00	0.00	0.00	0.00	8,258.65	0.00	6,383,047.07
2B-I3	09/25/23 - 10/24/23	30	1.00000 %	7,078,839.77	5,899.03	0.00	0.00	0.00	0.00	5,899.03	0.00	6,383,047.07
2B-I4	09/25/23 - 10/24/23	30	0.60000 %	7,078,839.77	3,539.42	0.00	0.00	0.00	0.00	3,539.42	0.00	6,383,047.07
2C-I1	09/25/23 - 10/24/23	30	1.80000 %	34,575,936.42	51,863.90	0.00	0.00	0.00	0.00	51,863.90	0.00	34,575,936.42
2C-I2	09/25/23 - 10/24/23	30	1.40000 %	34,575,936.42	40,338.59	0.00	0.00	0.00	0.00	40,338.59	0.00	34,575,936.42
2C-I3	09/25/23 - 10/24/23	30	1.00000 %	34,575,936.42	28,813.28	0.00	0.00	0.00	0.00	28,813.28	0.00	34,575,936.42
2C-I4	09/25/23 - 10/24/23	30	0.60000 %	34,575,936.42	17,287.97	0.00	0.00	0.00	0.00	17,287.97	0.00	34,575,936.42
2E-A1	N/A	N/A	6.42943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.82943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.22943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.62943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/25/23 - 10/24/23	30	6.42943 %	7,078,839.77	37,927.42	0.00	0.00	0.00	0.00	37,927.42	0.00	6,383,047.07
2E-B2	09/25/23 - 10/24/23	30	6.82943 %	7,078,839.77	40,287.03	0.00	0.00	0.00	0.00	40,287.03	0.00	6,383,047.07
2E-B3	09/25/23 - 10/24/23	30	7.22943 %	7,078,839.77	42,646.65	0.00	0.00	0.00	0.00	42,646.65	0.00	6,383,047.07
2E-B4	09/25/23 - 10/24/23	30	7.62943 %	7,078,839.77	45,006.26	0.00	0.00	0.00	0.00	45,006.26	0.00	6,383,047.07
2E-C1	09/25/23 - 10/24/23	30	6.42943 %	34,575,936.42	185,252.97	0.00	0.00	0.00	0.00	185,252.97	0.00	34,575,936.42
2E-C2	09/25/23 - 10/24/23	30	6.82943 %	34,575,936.42	196,778.28	0.00	0.00	0.00	0.00	196,778.28	0.00	34,575,936.42
2E-C3	09/25/23 - 10/24/23	30	7.22943 %	34,575,936.42	208,303.59	0.00	0.00	0.00	0.00	208,303.59	0.00	34,575,936.42
2E-C4	09/25/23 - 10/24/23	30	7.62943 %	34,575,936.42	219,828.91	0.00	0.00	0.00	0.00	219,828.91	0.00	34,575,936.42
2E-D1	09/25/23 - 10/24/23	30	6.42943 %	7,078,839.77	37,927.42	0.00	0.00	0.00	0.00	37,927.42	0.00	6,383,047.07
2E-D2	09/25/23 - 10/24/23	30	6.82943 %	7,078,839.77	40,287.03	0.00	0.00	0.00	0.00	40,287.03	0.00	6,383,047.07

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2023
 18-Oct-2023 12:21:46 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	09/25/23 - 10/24/23	30	7.22943 %	7,078,839.77	42,646.65	0.00	0.00	0.00	0.00	42,646.65	0.00	6,383,047.07
2E-D4	09/25/23 - 10/24/23	30	7.62943 %	7,078,839.77	45,006.26	0.00	0.00	0.00	0.00	45,006.26	0.00	6,383,047.07
2E-D5	09/25/23 - 10/24/23	30	8.22943 %	7,078,839.77	48,545.68	0.00	0.00	0.00	0.00	48,545.68	0.00	6,383,047.07
2E-F1	09/25/23 - 10/24/23	30	6.42943 %	41,654,776.19	223,180.39	0.00	0.00	0.00	0.00	223,180.39	0.00	40,958,983.49
2E-F2	09/25/23 - 10/24/23	30	6.82943 %	41,654,776.19	237,065.32	0.00	0.00	0.00	0.00	237,065.32	0.00	40,958,983.49
2E-F3	09/25/23 - 10/24/23	30	7.22943 %	41,654,776.19	250,950.24	0.00	0.00	0.00	0.00	250,950.24	0.00	40,958,983.49
2E-F4	09/25/23 - 10/24/23	30	7.62943 %	41,654,776.19	264,835.17	0.00	0.00	0.00	0.00	264,835.17	0.00	40,958,983.49
2E-F5	09/25/23 - 10/24/23	30	8.22943 %	41,654,776.19	285,662.55	0.00	0.00	0.00	0.00	285,662.55	0.00	40,958,983.49
2X-1	09/25/23 - 10/24/23	30	1.80000 %	7,078,839.77	10,618.26	0.00	0.00	0.00	0.00	10,618.26	0.00	6,383,047.07
2X-2	09/25/23 - 10/24/23	30	1.40000 %	7,078,839.77	8,258.65	0.00	0.00	0.00	0.00	8,258.65	0.00	6,383,047.07
2X-3	09/25/23 - 10/24/23	30	1.00000 %	7,078,839.77	5,899.03	0.00	0.00	0.00	0.00	5,899.03	0.00	6,383,047.07
2X-4	09/25/23 - 10/24/23	30	0.60000 %	7,078,839.77	3,539.42	0.00	0.00	0.00	0.00	3,539.42	0.00	6,383,047.07
2Y-1	09/25/23 - 10/24/23	30	1.80000 %	41,654,776.18	62,482.16	0.00	0.00	0.00	0.00	62,482.16	0.00	40,958,983.48
2Y-2	09/25/23 - 10/24/23	30	1.40000 %	41,654,776.18	48,597.24	0.00	0.00	0.00	0.00	48,597.24	0.00	40,958,983.48
2Y-3	09/25/23 - 10/24/23	30	1.00000 %	41,654,776.18	34,712.31	0.00	0.00	0.00	0.00	34,712.31	0.00	40,958,983.48
2Y-4	09/25/23 - 10/24/23	30	0.60000 %	41,654,776.18	20,827.39	0.00	0.00	0.00	0.00	20,827.39	0.00	40,958,983.48
Totals					6,298,539.50	0.00	0.00	0.00	0.00	6,298,539.50	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Oct-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 %	225.37697047	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	223.65062090
1M-1	156,644,000.00	6.17943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	8.07943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	8.07943 %	462.78153481	3.11584238	0.00000000	0.00000000	0.00000000	0.00000000	3.11584238	0.00000000	439.23969460
1M-BH	79,574,517.00	0.00000 %	462.78153457	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	439.23969441
1M-2C	19,359,089.00	8.07943 %	1000.00000000	6.73285814	0.00000000	0.00000000	0.00000000	0.00000000	6.73285814	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	8.07943 %	487.59384494	3.28290035	0.00000000	0.00000000	0.00000000	0.00000000	3.28290035	0.00000000	479.74656487
1M-2H	238,723,551.00	0.00000 %	487.59384486	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	479.74656480
1B-1	44,547,596.00	9.57943 %	1758.16445853	7.98285838	0.00000000	0.00000000	0.00000000	0.00000000	7.98285838	0.00000000	1000.00000000
1B-1H	37,897,076.00	0.00000 %	108.78601821	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	981.18285643	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.76634975
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 %	462.78153481	0.69417213	0.00000000	0.00000000	0.00000000	0.00000000	0.69417213	0.00000000	439.23969460
1B-I2	0.00	1.40000 %	462.78153481	0.53991177	0.00000000	0.00000000	0.00000000	0.00000000	0.53991177	0.00000000	439.23969460
1B-I3	0.00	1.00000 %	462.78153481	0.38565141	0.00000000	0.00000000	0.00000000	0.00000000	0.38565141	0.00000000	439.23969460
1B-I4	0.00	0.60000 %	462.78153481	0.23139054	0.00000000	0.00000000	0.00000000	0.00000000	0.23139054	0.00000000	439.23969460
1C-I1	0.00	1.80000 %	1000.00000000	1.49999982	0.00000000	0.00000000	0.00000000	0.00000000	1.49999982	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666647	0.00000000	0.00000000	0.00000000	0.00000000	1.16666647	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333312	0.00000000	0.00000000	0.00000000	0.00000000	0.83333312	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999977	0.00000000	0.00000000	0.00000000	0.00000000	0.49999977	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.27943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.67943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.07943 %	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-Oct-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	7.47943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.27943 %	462.78153481	2.42167026	0.00000000	0.00000000	0.00000000	0.00000000	2.42167026	0.00000000	439.23969460
1E-B2	19,359,089.00	6.67943 %	462.78153481	2.57593061	0.00000000	0.00000000	0.00000000	0.00000000	2.57593061	0.00000000	439.23969460
1E-B3	19,359,089.00	7.07943 %	462.78153481	2.73019149	0.00000000	0.00000000	0.00000000	0.00000000	2.73019149	0.00000000	439.23969460
1E-B4	19,359,089.00	7.47943 %	462.78153481	2.88445185	0.00000000	0.00000000	0.00000000	0.00000000	2.88445185	0.00000000	439.23969460
1E-C1	19,359,089.00	6.27943 %	1000.00000000	5.23285832	0.00000000	0.00000000	0.00000000	0.00000000	5.23285832	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.67943 %	1000.00000000	5.56619167	0.00000000	0.00000000	0.00000000	0.00000000	5.56619167	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.07943 %	1000.00000000	5.89952502	0.00000000	0.00000000	0.00000000	0.00000000	5.89952502	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.47943 %	1000.00000000	6.23285837	0.00000000	0.00000000	0.00000000	0.00000000	6.23285837	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.27943 %	231.39076741	1.21083513	0.00000000	0.00000000	0.00000000	0.00000000	1.21083513	0.00000000	219.61984730
1E-D2	38,718,178.00	6.67943 %	231.39076741	1.28796531	0.00000000	0.00000000	0.00000000	0.00000000	1.28796531	0.00000000	219.61984730
1E-D3	38,718,178.00	7.07943 %	231.39076741	1.36509574	0.00000000	0.00000000	0.00000000	0.00000000	1.36509574	0.00000000	219.61984730
1E-D4	38,718,178.00	7.47943 %	231.39076741	1.44222592	0.00000000	0.00000000	0.00000000	0.00000000	1.44222592	0.00000000	219.61984730
1E-D5	38,718,178.00	8.07943 %	231.39076741	1.55792119	0.00000000	0.00000000	0.00000000	0.00000000	1.55792119	0.00000000	219.61984730
1E-F1	38,718,178.00	6.27943 %	731.39076741	3.82726429	0.00000000	0.00000000	0.00000000	0.00000000	3.82726429	0.00000000	719.61984730
1E-F2	38,718,178.00	6.67943 %	731.39076741	4.07106114	0.00000000	0.00000000	0.00000000	0.00000000	4.07106114	0.00000000	719.61984730
1E-F3	38,718,178.00	7.07943 %	731.39076741	4.31485800	0.00000000	0.00000000	0.00000000	0.00000000	4.31485800	0.00000000	719.61984730
1E-F4	38,718,178.00	7.47943 %	731.39076741	4.55865511	0.00000000	0.00000000	0.00000000	0.00000000	4.55865511	0.00000000	719.61984730
1E-F5	38,718,178.00	8.07943 %	731.39076741	4.92435052	0.00000000	0.00000000	0.00000000	0.00000000	4.92435052	0.00000000	719.61984730
1X-1	0.00	1.80000 %	231.39076741	0.34708606	0.00000000	0.00000000	0.00000000	0.00000000	0.34708606	0.00000000	219.61984730
1X-2	0.00	1.40000 %	231.39076741	0.26995588	0.00000000	0.00000000	0.00000000	0.00000000	0.26995588	0.00000000	219.61984730
1X-3	0.00	1.00000 %	231.39076741	0.19282571	0.00000000	0.00000000	0.00000000	0.00000000	0.19282571	0.00000000	219.61984730
1X-4	0.00	0.60000 %	231.39076741	0.11569527	0.00000000	0.00000000	0.00000000	0.00000000	0.11569527	0.00000000	219.61984730
1Y-1	0.00	1.80000 %	731.39076741	1.09708623	0.00000000	0.00000000	0.00000000	0.00000000	1.09708623	0.00000000	719.61984730
1Y-2	0.00	1.40000 %	731.39076741	0.85328912	0.00000000	0.00000000	0.00000000	0.00000000	0.85328912	0.00000000	719.61984730
1Y-3	0.00	1.00000 %	731.39076741	0.60949226	0.00000000	0.00000000	0.00000000	0.00000000	0.60949226	0.00000000	719.61984730
1Y-4	0.00	0.60000 %	731.39076741	0.36569541	0.00000000	0.00000000	0.00000000	0.00000000	0.36569541	0.00000000	719.61984730
2A-H	14,850,014,032.00	0.00000 %	167.57682544	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	166.14644361
2M-1	117,869,000.00	6.17943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.22943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.22943 %	204.73313243	1.40403081	0.00000000	0.00000000	0.00000000	0.00000000	1.40403081	0.00000000	184.60952127
2M-BH	92,599,118.58	0.00000 %	204.73313235	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.60952126
2M-2C	34,575,936.42	8.22943 %	1000.00000000	6.85785823	0.00000000	0.00000000	0.00000000	0.00000000	6.85785823	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	8.22943 %	403.21751192	2.76520854	0.00000000	0.00000000	0.00000000	0.00000000	2.76520854	0.00000000	396.48225064
2M-2H	276,668,280.00	0.00000 %	403.21653852	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	396.48129352
2B-1	19,316,000.00	9.87943 %	1000.00000000	8.23285825	0.00000000	0.00000000	0.00000000	0.00000000	8.23285825	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	993.44725531	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.99843912
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 %	204.73313243	0.30709971	0.00000000	0.00000000	0.00000000	0.00000000	0.30709971	0.00000000	184.60952127
2B-I2	0.00	1.40000 %	204.73313243	0.23885543	0.00000000	0.00000000	0.00000000	0.00000000	0.23885543	0.00000000	184.60952127
2B-I3	0.00	1.00000 %	204.73313243	0.17061085	0.00000000	0.00000000	0.00000000	0.00000000	0.17061085	0.00000000	184.60952127
2B-I4	0.00	0.60000 %	204.73313243	0.10236657	0.00000000	0.00000000	0.00000000	0.00000000	0.10236657	0.00000000	184.60952127
2C-I1	0.00	1.80000 %	1000.00000000	1.49999987	0.00000000	0.00000000	0.00000000	0.00000000	1.49999987	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666659	0.00000000	0.00000000	0.00000000	0.00000000	1.16666659	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000005	0.00000000	0.00000000	0.00000000	0.00000000	0.50000005	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.42943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.82943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.22943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.62943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.42943 %	204.73313243	1.09693110	0.00000000	0.00000000	0.00000000	0.00000000	1.09693110	0.00000000	184.60952127

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	6.82943 %	204.73313243	1.16517538	0.00000000	0.00000000	0.00000000	0.00000000	1.16517538	0.00000000	184.60952127
2E-B3	34,575,936.42	7.22943 %	204.73313243	1.23341996	0.00000000	0.00000000	0.00000000	0.00000000	1.23341996	0.00000000	184.60952127
2E-B4	34,575,936.42	7.62943 %	204.73313243	1.30166424	0.00000000	0.00000000	0.00000000	0.00000000	1.30166424	0.00000000	184.60952127
2E-C1	34,575,936.42	6.42943 %	1000.00000000	5.35785836	0.00000000	0.00000000	0.00000000	0.00000000	5.35785836	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.82943 %	1000.00000000	5.69119163	0.00000000	0.00000000	0.00000000	0.00000000	5.69119163	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.22943 %	1000.00000000	6.02452490	0.00000000	0.00000000	0.00000000	0.00000000	6.02452490	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.62943 %	1000.00000000	6.35785846	0.00000000	0.00000000	0.00000000	0.00000000	6.35785846	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.42943 %	102.99485394	0.55183183	0.00000000	0.00000000	0.00000000	0.00000000	0.55183183	0.00000000	92.87129276
2E-D2	68,730,033.58	6.82943 %	102.99485394	0.58616340	0.00000000	0.00000000	0.00000000	0.00000000	0.58616340	0.00000000	92.87129276
2E-D3	68,730,033.58	7.22943 %	102.99485394	0.62049511	0.00000000	0.00000000	0.00000000	0.00000000	0.62049511	0.00000000	92.87129276
2E-D4	68,730,033.58	7.62943 %	102.99485394	0.65482668	0.00000000	0.00000000	0.00000000	0.00000000	0.65482668	0.00000000	92.87129276
2E-D5	68,730,033.58	8.22943 %	102.99485394	0.70632411	0.00000000	0.00000000	0.00000000	0.00000000	0.70632411	0.00000000	92.87129276
2E-F1	69,151,872.83	6.42943 %	602.36656630	3.22739473	0.00000000	0.00000000	0.00000000	0.00000000	3.22739473	0.00000000	592.30476072
2E-F2	69,151,872.83	6.82943 %	602.36656630	3.42818365	0.00000000	0.00000000	0.00000000	0.00000000	3.42818365	0.00000000	592.30476072
2E-F3	69,151,872.83	7.22943 %	602.36656630	3.62897243	0.00000000	0.00000000	0.00000000	0.00000000	3.62897243	0.00000000	592.30476072
2E-F4	69,151,872.83	7.62943 %	602.36656630	3.82976135	0.00000000	0.00000000	0.00000000	0.00000000	3.82976135	0.00000000	592.30476072
2E-F5	69,151,872.83	8.22943 %	602.36656630	4.13094452	0.00000000	0.00000000	0.00000000	0.00000000	4.13094452	0.00000000	592.30476072
2X-1	0.00	1.80000 %	102.99485394	0.15449229	0.00000000	0.00000000	0.00000000	0.00000000	0.15449229	0.00000000	92.87129276
2X-2	0.00	1.40000 %	102.99485394	0.12016072	0.00000000	0.00000000	0.00000000	0.00000000	0.12016072	0.00000000	92.87129276
2X-3	0.00	1.00000 %	102.99485394	0.08582900	0.00000000	0.00000000	0.00000000	0.00000000	0.08582900	0.00000000	92.87129276
2X-4	0.00	0.60000 %	102.99485394	0.05149743	0.00000000	0.00000000	0.00000000	0.00000000	0.05149743	0.00000000	92.87129276
2Y-1	0.00	1.80000 %	602.36656616	0.90354979	0.00000000	0.00000000	0.00000000	0.00000000	0.90354979	0.00000000	592.30476058
2Y-2	0.00	1.40000 %	602.36656616	0.70276101	0.00000000	0.00000000	0.00000000	0.00000000	0.70276101	0.00000000	592.30476058
2Y-3	0.00	1.00000 %	602.36656616	0.50197209	0.00000000	0.00000000	0.00000000	0.00000000	0.50197209	0.00000000	592.30476058
2Y-4	0.00	0.60000 %	602.36656616	0.30118331	0.00000000	0.00000000	0.00000000	0.00000000	0.30118331	0.00000000	592.30476058

(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	1,905,938.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	255,737.23
Total Deposits	2,161,675.41
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,142,508.75
Total Withdrawals (Pool Distribution Amount)	2,161,675.41
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.429430%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	29,500,053.39
Total Principal Reduction Cumulative	12,635,368,744.10
Scheduled Principal Current	8,966,901.73
Scheduled Principal Cumulative	1,231,187,083.63
Unscheduled Principal Current	20,746,146.92
Unscheduled Principal Cumulative	11,402,843,280.83
Senior Reduction Amount	27,383,969.51
Subordinate Reduction Amount	2,329,079.14
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	212,995.26
Modification Loss Amount	52,471.46
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,077.66
Group 2	
Total Principal Reduction Current	23,757,669.59
Total Principal Reduction Cumulative	12,736,597,101.92
Scheduled Principal Current	5,896,389.72
Scheduled Principal Cumulative	1,021,874,617.73
Unscheduled Principal Current	17,904,021.84
Unscheduled Principal Cumulative	11,714,259,658.79
Senior Reduction Amount	21,241,190.21
Subordinate Reduction Amount	2,559,221.35
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	42,741.97
Modification Loss Amount	81,428.78
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	61,811.87

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	21546
Period Reference Pool Removal Loan Count	122
Period Ending Loan Count	21424
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,853,565,660.56
Period PIF Loan Count Current	121
PIF Loan Count Cumulative	47788
Period PIF Loan UPB Current	18,166,374.01
PIF Loan UPB Cumulative	10,996,265,236.94
Period Partial Prepayment Amount	2,302,036.36
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	141,882.16
Credit Event Amount Cumulative	8,077,540.64
Total Active Modified Loan Count	457
Total Active Modified Loan UPB	115,513,998.00
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	16537
Period Reference Pool Removal Loan Count	111
Period Ending Loan Count	16426
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,772,555,934.36
Period PIF Loan Count Current	109
PIF Loan Count Cumulative	49854
Period PIF Loan UPB Current	16,111,568.32
PIF Loan UPB Cumulative	11,453,385,022.01
Period Partial Prepayment Amount	1,294,361.53
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,580,351.12
Credit Event Amount Current	507,206.48
Credit Event Amount Cumulative	22,134,489.20
Total Active Modified Loan Count	619
Total Active Modified Loan UPB	146,400,816.99
Structural Reporting	
Group 1	
Senior Percentage	92.066675%
Subordinate Percentage	7.933325%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.992816%
Subordinate Percentage	11.007184%
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 %	7.930000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.930000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.930000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.930000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	6.750000 %	6.810000 %
1M-2C	0.00	0.00	1.000000 %	4.210000 %	4.240000 %
1M-2	0.00	0.00	1.000000 %	4.210000 %	4.240000 %
1M-2H	0.00	0.00	1.000000 %	4.210000 %	4.240000 %
1B-1	0.00	0.00	0.500000 %	2.080000 %	2.100000 %
1B-1H	0.00	0.00	0.500000 %	2.080000 %	2.100000 %
1B-2H	0.00	212,995.26	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.010000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.010000 %
2M-2B	0.00	0.00	1.820000 %	10.080000 %	10.160000 %
2M-2C	0.00	0.00	1.000000 %	5.530000 %	5.580000 %
2M-2	0.00	0.00	1.000000 %	5.530000 %	5.580000 %
2M-2H	0.00	0.00	1.000000 %	5.530000 %	5.580000 %
2B-1	0.00	0.00	0.500000 %	2.750000 %	2.780000 %
2B-1H	0.00	0.00	0.500000 %	2.750000 %	2.780000 %
2B-2H	0.00	42,741.97	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	539	97,933,351.49	1.424042 %	1.477989 %
60 Days	141	25,817,659.75	0.372523 %	0.389635 %
90 Days	69	13,652,270.40	0.182299 %	0.206037 %
120 Days	45	9,290,579.13	0.118890 %	0.140211 %
150 Days	35	6,354,899.40	0.092470 %	0.095907 %
180+ Days	217	41,792,613.21	0.573316 %	0.630725 %
Totals	1046	194,841,373.38	2.763540 %	2.940504 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	216	40,070,244.32	1.008215 %	1.039823 %
60 Days	59	10,501,323.32	0.275392 %	0.272509 %
90 Days	28	5,130,077.92	0.130695 %	0.133125 %
120 Days	18	4,036,437.26	0.084018 %	0.104746 %
150 Days	11	1,769,526.88	0.051344 %	0.045919 %
180+ Days	88	17,687,686.96	0.410754 %	0.458995 %
Totals	420	79,195,296.66	1.960418 %	2.055117 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	323	57,863,107.17	1.966395 %	2.086995 %
60 Days	82	15,316,336.43	0.499209 %	0.552427 %
90 Days	41	8,522,192.48	0.249604 %	0.307377 %
120 Days	27	5,254,141.87	0.164374 %	0.189505 %
150 Days	24	4,585,372.52	0.146110 %	0.165384 %
180+ Days	129	24,104,926.25	0.785340 %	0.869412 %
Totals	626	115,646,076.72	3.811031 %	4.171100 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	174	51,170,573.75	52,471.46	0.102542
Group 2	322	81,688,340.60	81,428.78	0.099682

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	269,718.60	168.57	0.062498
Group 1	0043741717	638,518.55	731.64	0.114584
Group 1	0043741803	175,844.80	191.23	0.108749
Group 1	0043741811	397,189.32	206.87	0.052083
Group 1	0043741842	240,024.02	200.02	0.083333
Group 1	0043741847	276,265.67	300.44	0.108750
Group 1	0043741912	216,328.36	157.74	0.072917
Group 1	0043742802	198,059.14	330.10	0.166667
Group 1	0043743198	371,082.23	309.24	0.083335
Group 1	0043743312	530,320.24	552.42	0.104167
Group 1	0043744171	528,808.12	495.76	0.093750
Group 1	0043744667	111,182.93	104.23	0.093746
Group 1	0043744717	328,275.22	239.37	0.072917
Group 1	0043744990	272,483.74	283.84	0.104168
Group 1	0043745711	231,233.81	140.67	0.060835
Group 1	0043746280	195,974.97	224.55	0.114581
Group 1	0043747325	389,321.06	243.33	0.062501
Group 1	0043747774	189,619.54	8.11	0.004277
Group 1	0043748067	108,276.73	90.23	0.083333
Group 1	0043748080	395,831.51	430.47	0.108751
Group 1	0043748397	316,927.94	231.09	0.072916
Group 1	0043748595	382,099.78	199.01	0.052083
Group 1	0043748648	346,005.19	252.30	0.072918
Group 1	0043749157	217,401.74	226.46	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749513	139,970.79	204.12	0.145830
Group 1	0043749583	403,030.09	167.93	0.041667
Group 1	0043750649	231,687.84	193.07	0.083332
Group 1	0043750831	360,274.77	375.29	0.104168
Group 1	0043751815	281,225.08	146.47	0.052083
Group 1	0043751956	333,825.85	173.87	0.052084
Group 1	0043752088	378,314.65	275.85	0.072915
Group 1	0043752245	375,175.78	195.40	0.052082
Group 1	0043752294	382,873.66	279.18	0.072917
Group 1	0043752537	598,701.48	249.46	0.041667
Group 1	0043753875	165,664.38	120.80	0.072919
Group 1	0043754729	151,957.70	79.14	0.052080
Group 1	0043755940	290,427.45	358.51	0.123442
Group 1	0043756688	189,080.76	295.44	0.156251
Group 1	0043756930	473,624.46	148.01	0.031250
Group 1	0043757682	635,389.34	397.12	0.062500
Group 1	0043758962	415,244.68	216.27	0.052083
Group 1	0043759310	465,786.49	630.75	0.135416
Group 1	0043760194	420,318.23	394.05	0.093750
Group 1	0043760203	271,843.29	283.17	0.104167
Group 1	0043760736	95,324.19	87.19	0.091467
Group 1	0043760860	730,138.02	684.50	0.093749
Group 1	0043762103	287,764.90	119.90	0.041666
Group 1	0043762648	198,731.97	248.41	0.124998
Group 1	0043763507	387,513.24	403.66	0.104167
Group 1	0043763774	511,765.72	693.02	0.135417
Group 1	0043763800	334,078.52	556.80	0.166667
Group 1	0043763807	323,483.47	101.09	0.031250
Group 1	0043763835	312,943.85	421.17	0.134583
Group 1	0043763845	110,498.84	69.06	0.062498
Group 1	0043763905	477,748.24	497.65	0.104166
Group 1	0043764021	540,213.23	675.27	0.125001
Group 1	0043764055	184,856.87	134.79	0.072916
Group 1	0043764158	250,110.16	312.64	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764167	178,953.65	59.79	0.033411
Group 1	0043764254	320,062.49	266.72	0.083334
Group 1	0043764855	374,770.63	585.58	0.156250
Group 1	0043764972	80,311.33	100.39	0.125001
Group 1	0043765137	108,895.56	124.78	0.114587
Group 1	0043765220	107,459.94	145.52	0.135418
Group 1	0043765354	136,245.13	170.31	0.125003
Group 1	0043765419	300,316.17	62.57	0.020835
Group 1	0043765488	213,335.49	244.45	0.114585
Group 1	0043765536	263,578.21	82.37	0.031251
Group 1	0043766893	462,561.86	251.56	0.054384
Group 1	0043766912	262,134.18	218.45	0.083335
Group 1	0043767061	221,810.33	207.95	0.093751
Group 1	0043767420	285,118.83	89.10	0.031250
Group 1	0043769931	271,026.84	251.83	0.092917
Group 1	0043770001	282,297.15	323.47	0.114585
Group 1	0043770011	255,903.70	293.22	0.114582
Group 1	0043770312	135,833.43	113.19	0.083330
Group 1	0043770597	124,913.24	91.08	0.072915
Group 1	0043770662	287,851.03	149.92	0.052082
Group 1	0043770741	483,897.11	554.47	0.114584
Group 1	0043770892	320,102.61	233.41	0.072917
Group 1	0043771610	300,927.01	110.82	0.036826
Group 1	0043771773	204,893.84	183.55	0.089583
Group 1	0043772916	166,657.98	190.96	0.114582
Group 1	0043773020	108,502.92	165.82	0.152825
Group 1	0043773441	291,395.31	394.60	0.135417
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043774796	193,942.88	37.94	0.019562
Group 1	0043775080	208,454.28	148.20	0.071095
Group 1	0043775090	513,944.02	642.43	0.125000
Group 1	0043775184	79,314.56	107.41	0.135423
Group 1	0043775529	295,919.98	246.60	0.083333
Group 1	0043775583	312,267.46	422.86	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775625	351,991.68	513.32	0.145833
Group 1	0043775696	228,722.99	309.73	0.135417
Group 1	0043776252	369,576.37	423.47	0.114583
Group 1	0043776577	376,624.64	706.17	0.187500
Group 1	0043777757	281,860.76	205.52	0.072915
Group 1	0043778043	441,990.68	414.37	0.093751
Group 1	0043778473	163,665.47	187.53	0.114581
Group 1	0043778634	216,539.00	157.89	0.072915
Group 1	0043779563	348,075.19	181.29	0.052084
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	268,412.93	335.52	0.125001
Group 1	0043780466	131,216.78	150.35	0.114581
Group 1	0043780755	420,215.96	481.50	0.114584
Group 1	0043780956	154,549.48	257.58	0.166665
Group 1	0043780965	210,185.71	370.45	0.176249
Group 1	0043780989	84,931.25	70.07	0.082502
Group 1	0043781089	98,293.58	20.48	0.020836
Group 1	0043781355	159,743.18	236.29	0.147919
Group 1	0043781481	383,646.58	279.74	0.072916
Group 1	0043781760	558,064.98	755.71	0.135416
Group 1	0043781939	203,169.88	122.75	0.060417
Group 1	0043782461	290,535.38	512.07	0.176250
Group 1	0043782557	330,647.40	275.54	0.083333
Group 1	0043782594	141,111.96	102.89	0.072914
Group 1	0043782631	427,069.34	400.38	0.093751
Group 1	0043782785	369,205.76	615.34	0.166666
Group 1	0043783003	483,201.28	1,055.30	0.218398
Group 1	0043783174	658,568.81	1,191.19	0.180876
Group 1	0043783379	157,703.21	197.13	0.125001
Group 1	0043784458	193,458.72	128.99	0.066676
Group 1	0043784924	277,179.06	433.09	0.156249
Group 1	0043785240	442,075.61	322.35	0.072917
Group 1	0043785398	521,025.76	435.60	0.083604
Group 1	0043786176	257,829.19	295.43	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043787598	373,480.97	42.36	0.011342
Group 1	0043788068	228,383.50	261.69	0.114584
Group 1	0043789927	959,333.36	1,498.96	0.156250
Group 1	0043790258	223,156.89	302.19	0.135416
Group 1	0043790596	45,424.94	75.71	0.166671
Group 1	0043790968	214,244.58	245.49	0.114584
Group 1	0043791487	221,814.24	254.16	0.114582
Group 1	0043791538	175,508.76	201.10	0.114581
Group 1	0043791539	222,331.07	254.75	0.114581
Group 1	0043792284	217,274.71	316.86	0.145834
Group 1	0043793126	156,640.55	49.59	0.031658
Group 1	0043793703	472,480.87	442.95	0.093750
Group 1	0043793732	174,159.92	290.27	0.166669
Group 1	0043794105	397,675.73	165.70	0.041667
Group 1	0043794181	287,083.12	448.57	0.156251
Group 1	0043794587	606,072.53	820.72	0.135416
Group 1	0043794733	295,361.89	461.50	0.156249
Group 1	0043795102	126,450.31	131.72	0.104167
Group 1	0043795127	349,439.60	388.69	0.111232
Group 1	0043796276	206,117.66	322.06	0.156251
Group 1	0043797123	274,766.97	257.59	0.093749
Group 1	0043797144	69,014.55	176.15	0.255236
Group 1	0043798216	277,111.58	288.66	0.104167
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	761,950.11	1,190.55	0.156250
Group 1	0043798671	363,855.19	339.38	0.093273
Group 1	0043800131	103,367.85	139.98	0.135419
Group 1	0043800581	363,509.50	337.76	0.092916
Group 1	0043801398	409,131.99	681.89	0.166667
Group 1	0043801646	120,463.11	87.84	0.072919
Group 1	0043802030	366,160.08	457.70	0.125000
Group 1	0043802190	429,136.81	402.32	0.093751
Group 1	0043803568	148,074.52	154.24	0.104164
Group 1	0043804576	385,217.45	642.03	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043804577	257,643.72	375.73	0.145833
Group 1	0043804873	205,993.61	193.12	0.093750
Group 1	0043805962	91,604.94	104.96	0.114579
Group 1	0043806018	331,148.03	172.47	0.052082
Group 1	0043806483	80,173.83	66.14	0.082496
Group 1	0043807086	170,213.68	177.31	0.104169
Group 1	0043807423	239,016.94	174.28	0.072915
Group 1	0043807864	475,914.65	892.34	0.187500
Group 1	0043807946	263,027.96	301.39	0.114585
Group 1	0043808710	353,572.23	257.81	0.072916
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	379,148.82	631.91	0.166665
Group 1	0043809028	401,847.26	460.45	0.114583
Group 1	0043809932	144,053.95	180.07	0.125002
Group 2	0043810044	335,441.21	174.71	0.052084
Group 2	0043810102	53,842.96	39.26	0.072916
Group 2	0043810251	364,685.91	75.98	0.020834
Group 2	0043810453	198,636.47	310.37	0.156250
Group 2	0043810574	318,251.06	132.60	0.041665
Group 2	0043811403	240,267.77	223.25	0.092917
Group 2	0043811525	492,835.84	513.37	0.104167
Group 2	0043811782	249,655.43	312.07	0.125000
Group 2	0043811806	57,306.57	29.88	0.052141
Group 2	0043811815	83,417.48	79.52	0.095328
Group 2	0043811841	274,564.76	220.76	0.080404
Group 2	0043811939	72,379.52	22.62	0.031252
Group 2	0043812652	317,672.66	397.09	0.125000
Group 2	0043812680	341,332.96	426.67	0.125001
Group 2	0043812792	160,822.73	167.52	0.104164
Group 2	0043813033	71,776.71	97.20	0.135420
Group 2	0043813555	342,034.43	225.20	0.065841
Group 2	0043813782	133,429.76	147.45	0.110508
Group 2	0043813786	190,290.13	317.15	0.166667
Group 2	0043814293	279,239.95	5.10	0.001826

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043814648	65,099.83	48.39	0.074332
Group 2	0043814923	310,075.91	23.29	0.007511
Group 2	0043815303	586,676.73	484.93	0.082657
Group 2	0043815617	271,764.61	252.51	0.092915
Group 2	0043816083	228,119.06	107.82	0.047265
Group 2	0043816704	381,802.87	43.58	0.011414
Group 2	0043817320	290,321.24	323.19	0.111322
Group 2	0043817615	249,299.12	337.59	0.135416
Group 2	0043817628	338,660.47	388.05	0.114584
Group 2	0043817703	141,932.48	118.28	0.083335
Group 2	0043818005	270,746.98	338.43	0.124999
Group 2	0043818038	150,149.43	53.55	0.035664
Group 2	0043818101	60,123.59	87.68	0.145833
Group 2	0043818187	120,113.57	150.14	0.124998
Group 2	0043818399	205,040.03	192.90	0.094079
Group 2	0043818443	33,100.63	18.48	0.055830
Group 2	0043818878	374,771.86	429.43	0.114584
Group 2	0043819497	226,097.69	314.02	0.138887
Group 2	0043819932	346,882.49	289.07	0.083334
Group 2	0043819994	189,157.31	137.93	0.072918
Group 2	0043820331	155,447.02	80.96	0.052082
Group 2	0043820355	66,691.66	27.79	0.041669
Group 2	0043820372	363,258.52	454.07	0.124999
Group 2	0043820387	215,304.75	22.43	0.010418
Group 2	0043820611	159,800.73	316.27	0.197915
Group 2	0043820657	119,226.01	211.13	0.177084
Group 2	0043820673	163,857.65	93.76	0.057220
Group 2	0043820681	349,891.53	328.02	0.093749
Group 2	0043820837	82,873.64	69.06	0.083332
Group 2	0043820847	167,630.31	122.23	0.072916
Group 2	0043820917	165,539.65	155.19	0.093748
Group 2	0043821023	208,479.21	282.32	0.135419
Group 2	0043821151	165,790.39	249.56	0.150527
Group 2	0043821488	247,318.37	283.39	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821705	317,005.99	363.24	0.114585
Group 2	0043822060	366,060.14	114.68	0.031328
Group 2	0043822458	344,018.49	63.00	0.018313
Group 2	0043822800	162,778.10	152.60	0.093747
Group 2	0043822869	87,442.79	118.41	0.135414
Group 2	0043823143	289,629.79	207.26	0.071560
Group 2	0043823269	328,391.90	53.89	0.016410
Group 2	0043823297	577,552.10	721.94	0.125000
Group 2	0043823352	341,095.41	497.43	0.145833
Group 2	0043824039	153,890.90	192.36	0.124998
Group 2	0043824046	179,317.86	298.86	0.166665
Group 2	0043824515	44,834.04	60.71	0.135411
Group 2	0043825098	272,516.66	48.56	0.017819
Group 2	0043825176	176,883.28	297.12	0.167975
Group 2	0043825279	221,511.22	23.87	0.010776
Group 2	0043825287	339,888.66	82.49	0.024270
Group 2	0043825438	140,941.20	161.50	0.114587
Group 2	0043825446	235,613.36	98.17	0.041666
Group 2	0043825485	120,380.22	15.76	0.013092
Group 2	0043825631	59,817.78	74.77	0.124996
Group 2	0043825634	227,691.71	306.35	0.134546
Group 2	0043825814	177,124.87	202.96	0.114586
Group 2	0043826034	239,171.95	274.05	0.114583
Group 2	0043826207	392,945.51	286.52	0.072916
Group 2	0043826271	359,650.82	92.47	0.025711
Group 2	0043826535	328,870.95	549.77	0.167169
Group 2	0043826576	226,303.86	142.16	0.062818
Group 2	0043826580	258,732.94	485.12	0.187498
Group 2	0043826648	94,285.49	98.36	0.104321
Group 2	0043827245	186,853.75	97.32	0.052084
Group 2	0043827505	236,927.60	45.50	0.019204
Group 2	0043827637	257,538.08	26.83	0.010418
Group 2	0043827787	112,499.19	82.03	0.072916
Group 2	0043827802	427,442.05	623.35	0.145833

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043827804	277,897.04	376.32	0.135417
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	169,066.93	397.10	0.234877
Group 2	0043828289	235,696.20	270.07	0.114584
Group 2	0043828648	544,004.73	793.34	0.145833
Group 2	0043828910	405,361.27	307.65	0.075895
Group 2	0043829112	336,518.52	560.86	0.166665
Group 2	0043829651	353,310.78	441.64	0.125000
Group 2	0043830057	61,040.61	25.43	0.041661
Group 2	0043830267	319,446.68	199.65	0.062499
Group 2	0043830309	117,813.92	64.81	0.055010
Group 2	0043830410	305,249.11	283.63	0.092918
Group 2	0043830477	267,493.62	391.18	0.146239
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	321,816.24	725.36	0.225396
Group 2	0043830994	333,993.58	673.20	0.201561
Group 2	0043831029	551,939.72	919.90	0.166667
Group 2	0043831073	342,093.64	376.59	0.110084
Group 2	0043831210	237,751.69	21.33	0.008972
Group 2	0043831472	213,093.59	198.42	0.093114
Group 2	0043831806	130,589.42	122.43	0.093752
Group 2	0043832066	155,246.07	95.13	0.061277
Group 2	0043832263	272,554.39	214.77	0.078799
Group 2	0043832276	361,617.24	699.66	0.193481
Group 2	0043832303	226,811.19	141.76	0.062501
Group 2	0043832345	415,796.03	753.08	0.181118
Group 2	0043832701	211,428.26	154.17	0.072918
Group 2	0043832851	419,972.29	393.72	0.093749
Group 2	0043832918	141,765.79	251.04	0.177081
Group 2	0043833297	223,062.14	441.48	0.197918
Group 2	0043833611	79,940.62	41.64	0.052089
Group 2	0043833703	278,246.80	128.23	0.046085
Group 2	0043834118	135,047.57	56.73	0.042007
Group 2	0043834485	481,645.90	652.23	0.135417

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Group 2	0043834759	183,762.98	210.56	0.114582
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834944	168,369.49	175.38	0.104164
Group 2	0043835038	232,147.59	362.73	0.156250
Group 2	0043835081	328,904.66	208.19	0.063298
Group 2	0043835151	393,756.27	492.20	0.125001
Group 2	0043835181	297,376.86	185.86	0.062500
Group 2	0043835305	262,694.97	191.55	0.072917
Group 2	0043835359	349,827.90	510.17	0.145835
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	74,851.40	109.16	0.145836
Group 2	0043836074	86,295.22	120.16	0.139243
Group 2	0043836143	492,198.05	1,620.95	0.329329
Group 2	0043836349	185,456.88	332.13	0.179087
Group 2	0043836552	167,648.89	34.93	0.020835
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	121,157.14	164.07	0.135419
Group 2	0043837149	205,453.45	108.77	0.052941
Group 2	0043837183	314,655.68	78.65	0.024996
Group 2	0043837233	428,977.89	491.54	0.114584
Group 2	0043837618	116,453.82	206.22	0.177083
Group 2	0043837686	393,739.01	492.17	0.124999
Group 2	0043837742	158,243.61	346.16	0.218751
Group 2	0043837815	272,914.21	500.80	0.183501
Group 2	0043838114	483,421.72	453.21	0.093750
Group 2	0043838291	423,202.24	573.09	0.135418
Group 2	0043838810	207,271.67	302.27	0.145833
Group 2	0043838891	378,833.42	630.52	0.166437
Group 2	0043838925	191,499.46	123.56	0.064522
Group 2	0043839629	327,247.53	272.71	0.083334
Group 2	0043840095	237,642.36	198.04	0.083335
Group 2	0043840157	279,381.97	436.53	0.156248
Group 2	0043840199	431,084.01	763.38	0.177084

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Group 2	0043840534	103,396.83	21.54	0.020832
Group 2	0043840550	295,685.87	215.60	0.072915
Group 2	0043840884	234,806.13	269.05	0.114584
Group 2	0043840986	298,364.35	372.96	0.125002
Group 2	0043841036	214,407.30	201.01	0.093751
Group 2	0043841424	365,833.00	92.62	0.025318
Group 2	0043841869	165,383.94	289.16	0.174842
Group 2	0043841923	138,861.61	86.79	0.062501
Group 2	0043841961	137,467.16	100.24	0.072919
Group 2	0043842399	387,110.91	113.90	0.029423
Group 2	0043842635	218,120.25	295.37	0.135416
Group 2	0043842691	288,677.69	151.81	0.052588
Group 2	0043842714	134,449.07	112.04	0.083333
Group 2	0043842734	271,263.21	152.01	0.056038
Group 2	0043842784	237,066.64	357.99	0.151008
Group 2	0043842919	237,922.87	49.57	0.020834
Group 2	0043843425	151,180.00	110.24	0.072920
Group 2	0043843491	182,723.04	152.27	0.083334
Group 2	0043843776	313,783.69	359.54	0.114582
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	409,992.64	298.95	0.072916
Group 2	0043844351	366,100.08	457.63	0.125001
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	378,883.96	276.27	0.072917
Group 2	0043844635	273,967.61	326.48	0.119167
Group 2	0043844687	125,026.77	94.92	0.075920
Group 2	0043844901	296,085.07	141.80	0.047892
Group 2	0043844934	278,663.34	377.36	0.135418
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	348,469.69	399.29	0.114584
Group 2	0043845163	224,530.75	39.39	0.017543
Group 2	0043845191	368,533.93	499.06	0.135418
Group 2	0043845908	567,544.34	31.75	0.005594
Group 2	0043846610	281,390.41	175.87	0.062500

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Modification Loss Detail

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Group 2	0043846727	201,076.45	251.35	0.125002
Group 2	0043846785	316,058.31	493.84	0.156250
Group 2	0043846856	100,518.52	18.43	0.018335
Group 2	0043846913	182,394.45	40.63	0.022276
Group 2	0043847345	165,367.21	80.82	0.048873
Group 2	0043847434	200,353.24	91.94	0.045889
Group 2	0043847472	223,067.78	278.83	0.124998
Group 2	0043847635	219,112.87	251.07	0.114585
Group 2	0043848445	227,486.91	71.09	0.031250
Group 2	0043848491	280,219.02	544.91	0.194459
Group 2	0043848525	441,388.80	289.48	0.065584
Group 2	0043848608	399,192.35	180.57	0.045234
Group 2	0043848927	212,196.30	47.04	0.022168
Group 2	0043848946	284,845.74	207.70	0.072917
Group 2	0043849048	295,433.23	369.29	0.124999
Group 2	0043849270	230,029.12	54.25	0.023584
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	164,985.37	164.30	0.099585
Group 2	0043849984	55,140.44	13.76	0.024954
Group 2	0043850435	89,777.57	140.28	0.156253
Group 2	0043850534	426,948.63	578.16	0.135417
Group 2	0043851263	443,796.51	521.58	0.117527
Group 2	0043851625	214,668.09	201.25	0.093749
Group 2	0043852384	331,101.19	344.90	0.104168
Group 2	0043852465	113,797.62	69.06	0.060687
Group 2	0043852910	404,703.58	590.19	0.145833
Group 2	0043853072	363,097.87	249.41	0.068689
Group 2	0043853250	137,572.94	200.63	0.145835
Group 2	0043853690	254,684.89	265.30	0.104168
Group 2	0043853744	253,711.60	317.14	0.125000
Group 2	0043853813	248,111.07	155.07	0.062500
Group 2	0043854070	165,159.57	161.14	0.097566
Group 2	0043854594	420,491.71	155.67	0.037021
Group 2	0043854633	237,605.25	74.25	0.031249

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Group 2	0043854730	339,054.62	388.50	0.114583
Group 2	0043855655	173,799.61	40.40	0.023245
Group 2	0043855733	139,943.94	54.64	0.039044
Group 2	0043855917	288,459.05	270.43	0.093750
Group 2	0043856088	234,115.57	329.21	0.140619
Group 2	0043856237	496,625.67	644.10	0.129695
Group 2	0043856611	292,698.59	304.89	0.104165
Group 2	0043857079	178,823.71	279.41	0.156249
Group 2	0043857123	240,622.59	25.06	0.010415
Group 2	0043857612	122,850.13	140.77	0.114587
Group 2	0043857750	184,867.89	38.51	0.020831
Group 2	0043857889	325,714.75	644.64	0.197916
Group 2	0043858295	165,975.86	22.85	0.013767
Group 2	0043858379	246,057.97	252.82	0.102748
Group 2	0043858652	197,412.56	267.33	0.135417
Group 2	0043858758	275,361.53	389.48	0.141443
Group 2	0043858888	194,711.49	121.11	0.062200
Group 2	0043859091	351,018.58	511.90	0.145833
Group 2	0043859262	292,904.90	4.67	0.001594
Group 2	0043859317	322,816.00	605.28	0.187500
Group 2	0043859453	383,509.99	599.23	0.156249
Group 2	0043859477	568,072.31	944.21	0.166213
Group 2	0043859698	247,555.30	386.81	0.156252
Group 2	0043860139	319,867.79	305.20	0.095414
Group 2	0043860145	375,417.50	469.27	0.125000
Group 2	0043860484	331,955.20	102.71	0.030941
Group 2	0043860810	424,788.35	398.24	0.093750
Group 2	0043860909	164,896.83	217.90	0.132143
Group 2	0043860964	69,356.58	85.60	0.123420
Group 2	0043861265	424,761.95	442.46	0.104167
Group 2	0043861691	117,952.98	147.44	0.124999
Group 2	0043861739	340,342.42	58.06	0.017059
Group 2	0043861777	263,666.80	380.52	0.144319
Group 2	0043862024	141,282.12	176.60	0.124998

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Group 2	0043862050	153,529.97	175.92	0.114583
Group 2	0043862125	337,076.75	203.03	0.060233
Group 2	0043862156	404,794.11	421.66	0.104167
Group 2	0043862174	421,010.74	306.99	0.072917
Group 2	0043862302	224,010.21	233.34	0.104165
Group 2	0043862332	171,541.57	178.69	0.104167
Group 2	0043862372	67,251.09	28.02	0.041665
Group 2	0043862402	156,327.19	86.12	0.055090
Group 2	0043862560	242,311.78	328.13	0.135416
Group 2	0043862569	125,084.75	114.36	0.091426
Group 2	0043862745	296,390.67	200.83	0.067759
Group 2	0043863009	385,875.50	160.78	0.041666
Group 2	0043863485	563,816.30	746.91	0.132474
Group 2	0043864325	49,632.49	21.58	0.043480
Group 2	0043864328	199,314.50	260.32	0.130608
Group 2	0043864416	217,359.51	294.34	0.135416
Group 2	0043864646	307,708.85	128.21	0.041666
Group 2	0043864678	366,606.40	458.26	0.125001
Group 2	0043864887	432,672.04	630.98	0.145833
Group 2	0043865091	170,131.86	141.78	0.083335
Group 2	0043865301	274,516.48	170.35	0.062055
Group 2	0043866060	285,547.14	416.42	0.145832
Group 2	0043866523	71,879.75	7.49	0.010420
Group 2	0043866777	125,457.72	91.48	0.072917
Group 2	0043866972	265,703.95	415.16	0.156249
Group 2	0043867128	356,634.95	148.60	0.041667
Group 2	0043867665	154,869.52	16.13	0.010415
Group 2	0043867968	121,815.21	164.96	0.135418
Group 2	0043868265	128,945.18	134.32	0.104168
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	206,546.72	86.06	0.041666
Group 2	0043868918	406,250.09	423.18	0.104167
Group 2	0043869266	204,841.14	213.38	0.104169
Group 2	0043869417	137,299.96	71.51	0.052083

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Group 2	0043869700	277,126.76	490.75	0.177085
Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	332,376.05	69.24	0.020832
Group 2	0043871323	263,183.55	246.73	0.093748
Group 2	0043871515	305,349.58	222.65	0.072916
Group 2	0043871516	524,656.16	660.56	0.125903
Group 2	0043872042	86,810.81	42.70	0.049187
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,430.99	102.24	0.156256
Group 2	0043872811	181,175.05	339.70	0.187498
Group 2	0043872834	587,372.02	428.29	0.072916
Group 2	0043872963	121,257.56	113.68	0.093751
Group 2	0043873014	438,616.43	318.02	0.072505
Group 2	0043873126	200,142.67	145.94	0.072918
Group 2	0043873279	157,431.11	229.59	0.145835
Group 2	0043873365	194,223.73	92.73	0.047744
Group 2	0043873581	190,082.17	237.60	0.124999
Group 2	0043873736	618,329.51	772.91	0.125000
Group 2	0043874082	264,320.99	103.44	0.039134
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	159,864.01	283.09	0.177082
Group 2	0043874431	396,809.01	459.41	0.115776
Group 2	0043874656	375,086.74	182.56	0.048671
Group 2	0043874740	62,216.58	103.69	0.166660
Group 2	0043874891	194,943.47	73.11	0.037503
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	372,559.79	620.93	0.166666
Group 2	0043876004	155,697.43	91.08	0.058498
Group 2	0043876037	209,709.00	312.59	0.149059
Group 2	0043876485	314,356.47	163.73	0.052084

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2023
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	649,088.64	(36,416.20)	(5.610)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043770913	141,882.16	6,625.77	4.670
0043835268	399,279.77	(159,461.42)	(39.937)
0043838989	107,926.71	116,419.45	107.869

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	280,432.56	(219,321.03)	(21,638.88)	(7.716)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043803659	179,321.24	(219,621.03)	(21,581.66)	(12.035)
0043862335	101,111.32	300.00	(57.22)	(0.057)

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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
180	30,212,029.84	1,803,775.55	5.970

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749119	484,739.87	122,271.32	25.224
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	27,132.58	12.434
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	27,521.32	19.878
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043768226	90,358.69	14,618.47	16.178
0043770913	141,882.16	6,625.77	4.670
0043771012	159,027.24	15,889.79	9.992
0043773268	258,768.31	37,920.47	14.654
0043774952	162,561.29	23,526.08	14.472
0043775162	164,527.69	60,863.15	36.993

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	49,072.87	22.903
0043777646	70,722.49	48,398.95	68.435
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	64,035.99	21.874
0043782899	289,962.37	105,765.47	36.476
0043783365	100,279.31	3,123.64	3.115
0043784500	116,358.56	1,312.10	1.128
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043793711	161,069.94	53,275.12	33.076
0043795314	239,056.10	29,444.15	12.317
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801640	47,519.66	1,565.94	3.295
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803060	197,112.88	1,556.76	0.790
0043803566	145,823.61	(5,939.51)	(4.073)
0043803659	179,321.24	(21,581.66)	(12.035)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(23,658.40)	(21.912)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812265	160,633.04	38,829.46	24.173
0043812998	79,566.22	5,197.81	6.533
0043813228	118,930.20	13,690.86	11.512
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	30,231.89	15.690
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)
0043818105	80,915.32	2,236.01	2.763
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	(2,237.02)	(1.207)
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823161	301,464.35	64,950.14	21.545
0043823400	351,441.08	(2,139.66)	(0.609)
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824583	153,561.26	5,499.91	3.582
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(65,272.92)	(23.300)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829552	130,348.22	21,698.83	16.647
0043829607	298,382.23	(14,013.74)	(4.697)
0043830055	42,776.45	15,916.32	37.208
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(159,461.42)	(39.937)
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	11,395.06	12.859
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043838074	158,722.51	24,283.15	15.299
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	116,419.45	107.869
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	28,728.91	25.777
0043842522	155,292.35	(6,662.14)	(4.290)
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	4,527.93	3.419
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,619.83	8.950
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	(5,968.06)	(5.384)
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,660.56)	(48.498)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(57.22)	(0.057)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043863837	52,337.88	10,391.65	19.855
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(41,034.10)	(10.628)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	321,203.40	(212,995.26)	(0.006 %)	0	0.00	0.00	0.000 %	2	321,203.40	(212,995.26)	(0.006 %)
Group 2	3	608,317.80	(42,741.97)	(0.002 %)	0	0.00	0.00	0.000 %	3	608,317.80	(42,741.97)	(0.002 %)
Total	5	929,521.20	(255,737.23)	(0.004 %)	0	0.00	0.00	0.000 %	5	929,521.20	(255,737.23)	(0.004 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043770913	152,000.00	3.500 %	SC	80.00	360	141,882.16	09/30/2023	6,625.77	6,625.77
Group 1	0043803659	192,000.00	4.125 %	OH	73.00	360	179,321.24	08/31/2023	(219,621.03)	(21,581.66)
Group 2	0043835268	411,000.00	4.375 %	TX	95.00	360	399,279.77	09/30/2023	(159,461.42)	(159,461.42)
Group 2	0043838989	117,000.00	4.250 %	NY	90.00	360	107,926.71	09/30/2023	116,419.45	116,419.45
Group 2	0043862335	107,000.00	5.125 %	MI	95.00	360	101,111.32	08/31/2022	300.00	(57.22)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

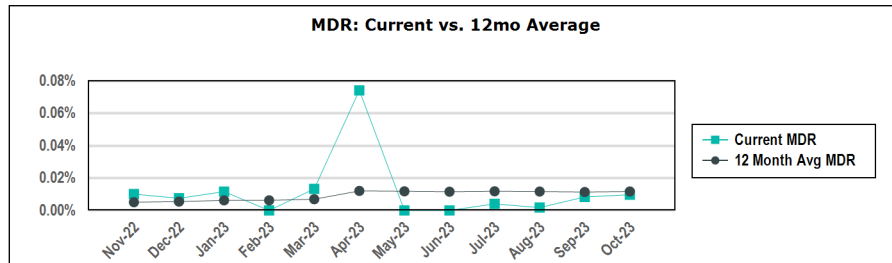
Distribution Date: 25-Oct-2023
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Realized Loss Report - Collateral

Summary

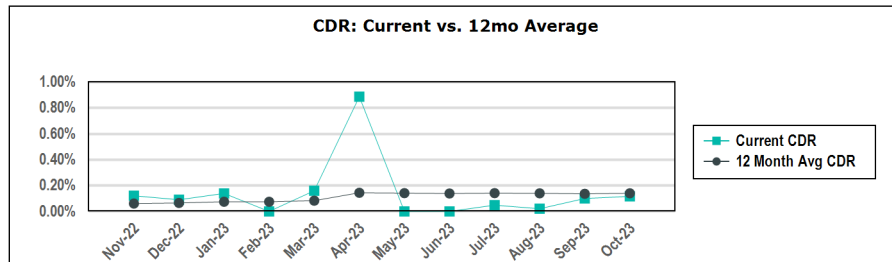
MDR

Current Month 0.010 %
 3 Month Average 0.007 %
 12 Month Average 0.012 %



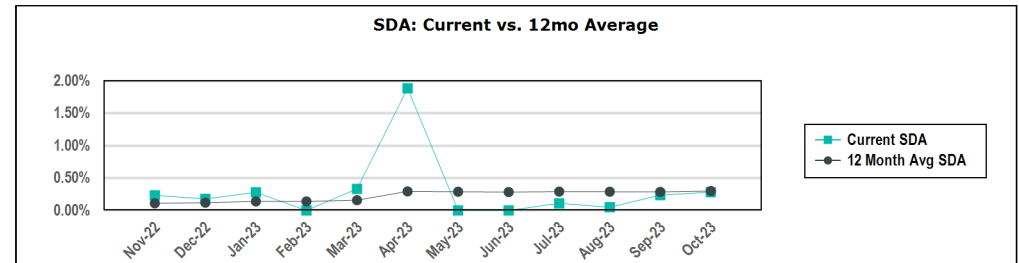
CDR

Current Month 0.117 %
 3 Month Average 0.079 %
 12 Month Average 0.140 %



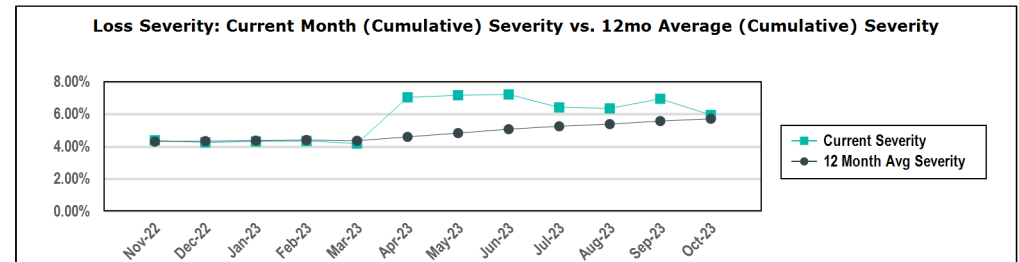
SDA

Current Month 0.282 %
 3 Month Average 0.189 %
 12 Month Average 0.299 %



Loss Severity

Current Month (Cumulative) 5.970 %
 3 Month Average (Cumulative) 6.438 %
 12 Month Average (Cumulative) 5.733 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

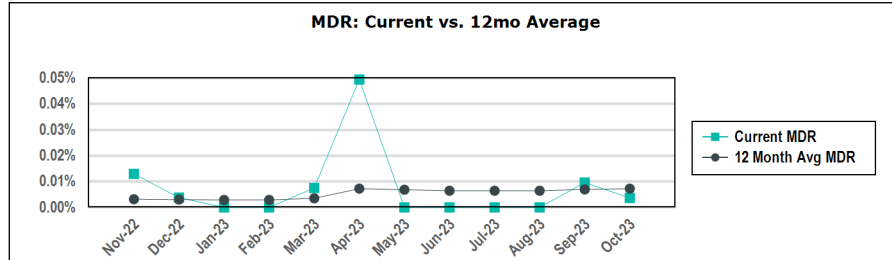
Distribution Date: 25-Oct-2023
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Realized Loss Report - Collateral

Group 1

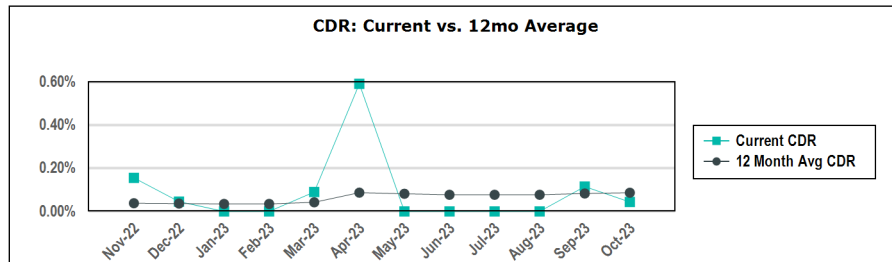
MDR

Current Month	0.004 %
3 Month Average	0.004 %
12 Month Average	0.007 %



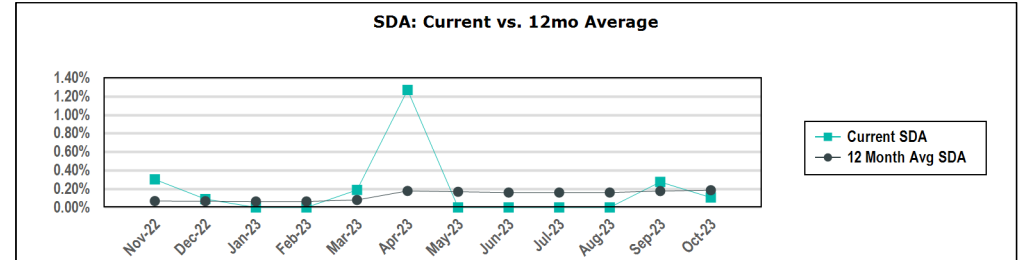
CDR

Current Month	0.044 %
3 Month Average	0.053 %
12 Month Average	0.087 %



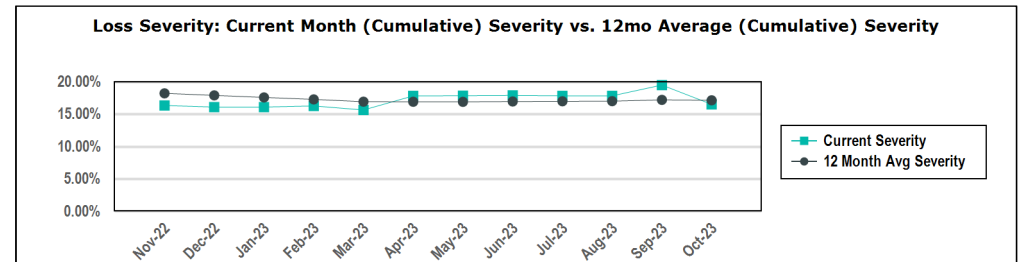
SDA

Current Month	0.107 %
3 Month Average	0.128 %
12 Month Average	0.186 %



Loss Severity

Current Month (Cumulative)	16.569 %
3 Month Average (Cumulative)	18.000 %
12 Month Average (Cumulative)	17.192 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

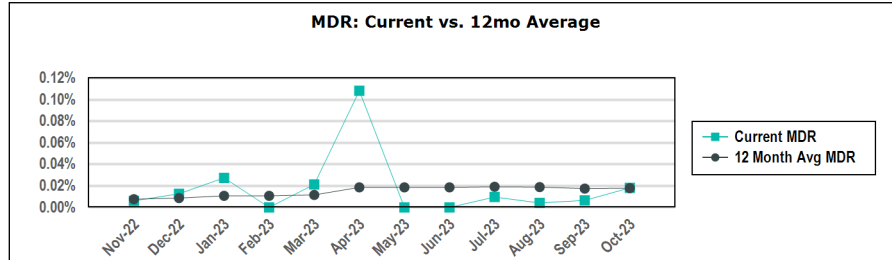
Distribution Date: 25-Oct-2023
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Realized Loss Report - Collateral

Group 2

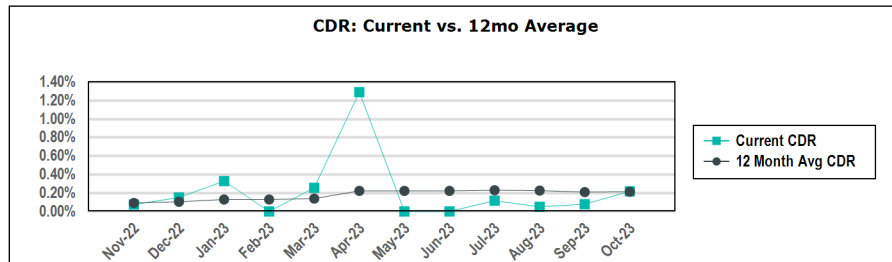
MDR

Current Month 0.018 %
3 Month Average 0.010 %
12 Month Average 0.018 %



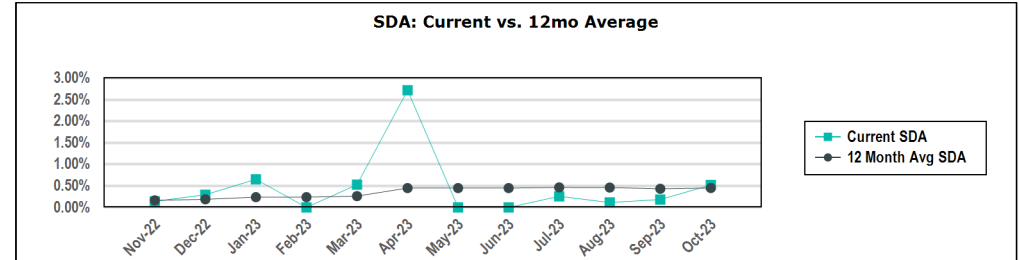
CDR

Current Month 0.217 %
3 Month Average 0.115 %
12 Month Average 0.214 %



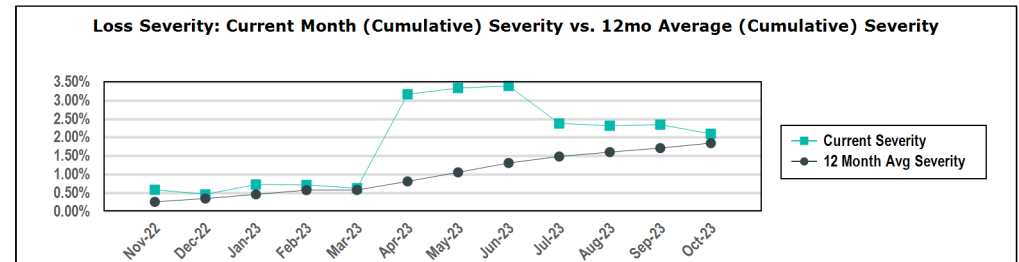
SDA

Current Month 0.520 %
3 Month Average 0.272 %
12 Month Average 0.451 %



Loss Severity

Current Month (Cumulative) 2.103 %
3 Month Average (Cumulative) 2.257 %
12 Month Average (Cumulative) 1.849 %



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

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Prepayment Rates

Summary

SMM

Current Month	0.576 %
3 Month Average	0.620 %
12 Month Average	0.611 %

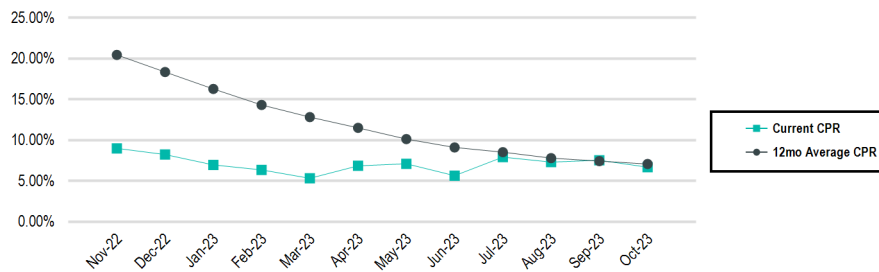
CPR

Current Month	6.698 %
3 Month Average	7.191 %
12 Month Average	7.090 %

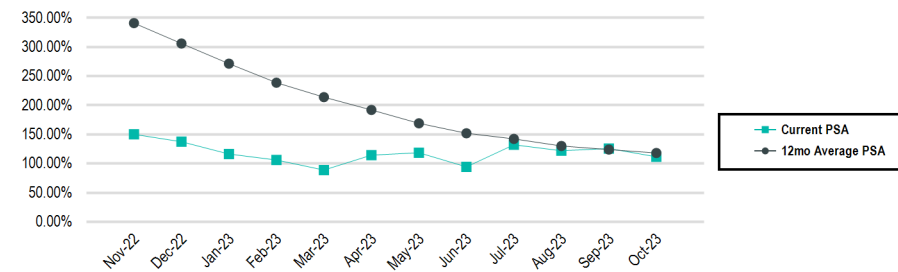
PSA

Current Month	111.639 %
3 Month Average	119.846 %
12 Month Average	118.174 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.530 %
3 Month Average	0.557 %
12 Month Average	0.540 %

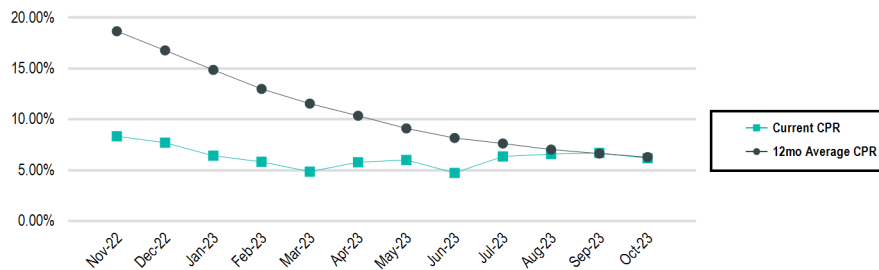
CPR

Current Month	6.178 %
3 Month Average	6.486 %
12 Month Average	6.289 %

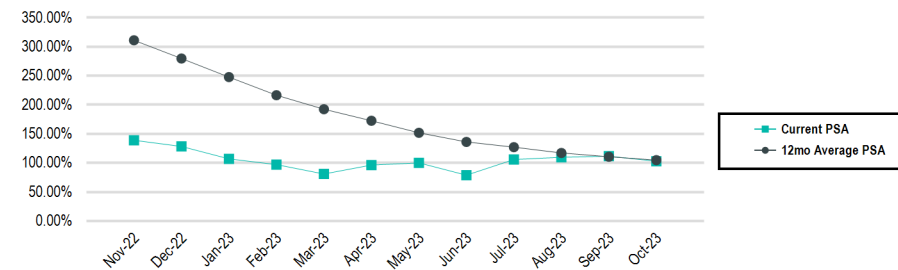
PSA

Current Month	102.966 %
3 Month Average	108.104 %
12 Month Average	104.821 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.640 %
3 Month Average	0.707 %
12 Month Average	0.709 %

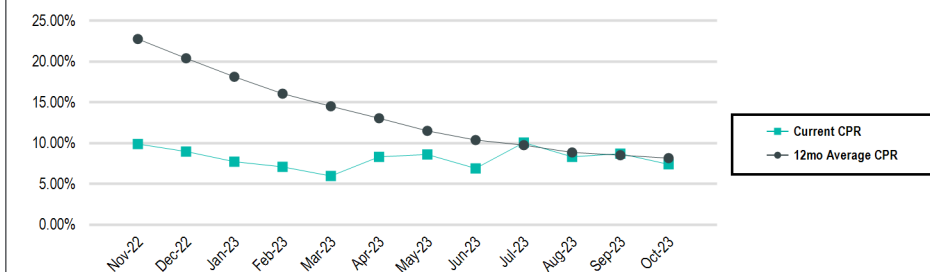
CPR

Current Month	7.416 %
3 Month Average	8.159 %
12 Month Average	8.181 %

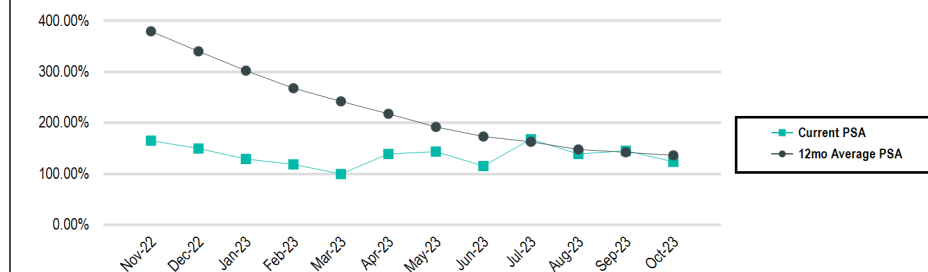
PSA

Current Month	123.607 %
3 Month Average	135.980 %
12 Month Average	136.345 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2023
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Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XQW7	78,322,000	33,774,404	44,547,596
1B-1H	N/A	4,122,672	(33,774,404)	37,897,076

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