

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-May-2022
 05-May-2022 10:49:48 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/29/2022	0.00000 %	4,252,958,672.19	0.00	91,230,213.96	0.00	4,161,728,458.22	91,230,213.96	0.00
1M-1	30711XQS6	05/24/2022	1.41786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	05/24/2022	3.31786 %	994,793.62	2,750.49	994,793.62	0.00	0.00	997,544.11	0.00
1M-AH		04/29/2022	0.00000 %	4,089,046.83	0.00	4,089,046.83	0.00	0.00	4,089,046.83	0.00
1M-2B	30711XQU1	05/24/2022	3.31786 %	19,359,089.00	53,525.62	542,940.63	0.00	18,816,148.37	596,466.25	0.00
1M-BH		04/29/2022	0.00000 %	79,574,517.00	0.00	2,231,728.89	0.00	77,342,788.11	2,231,728.89	0.00
1M-2C	30711XQV9	05/24/2022	3.31786 %	19,359,089.00	53,525.62	0.00	0.00	19,359,089.00	53,525.62	0.00
1M-CH		04/29/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	05/24/2022	3.31786 %	39,712,971.62	109,801.73	1,537,734.24	0.00	38,175,237.37	1,647,535.97	0.00
1M-2H		04/29/2022	0.00000 %	163,238,080.83	0.00	6,320,775.72	0.00	156,917,305.11	6,320,775.72	0.00
1B-1	30711XQW7	05/24/2022	4.81786 %	78,322,000.00	314,453.69	0.00	0.00	78,322,000.00	314,453.69	0.00
1B-1H		04/29/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		04/29/2022	0.00000 %	81,736,341.09	0.00	0.00	43,979.69	81,692,361.40	0.00	752,310.60
1A-I1	30711XQZ0	05/24/2022	1.80000 %	0.00	1,492.19	0.00	0.00	0.00	1,492.19	0.00
1A-I2	30711XRB2	05/24/2022	1.40000 %	0.00	1,160.59	0.00	0.00	0.00	1,160.59	0.00
1A-I3	30711XRD8	05/24/2022	1.00000 %	0.00	828.99	0.00	0.00	0.00	828.99	0.00
1A-I4	30711XRF3	05/24/2022	0.60000 %	0.00	497.40	0.00	0.00	0.00	497.40	0.00
1B-I1	30711XRH9	05/24/2022	1.80000 %	0.00	29,038.63	0.00	0.00	0.00	29,038.63	0.00
1B-I2	30711XRK2	05/24/2022	1.40000 %	0.00	22,585.60	0.00	0.00	0.00	22,585.60	0.00
1B-I3	30711XRM8	05/24/2022	1.00000 %	0.00	16,132.57	0.00	0.00	0.00	16,132.57	0.00
1B-I4	30711XRP1	05/24/2022	0.60000 %	0.00	9,679.54	0.00	0.00	0.00	9,679.54	0.00
1C-I1	30711XRR7	05/24/2022	1.80000 %	0.00	29,038.63	0.00	0.00	0.00	29,038.63	0.00
1C-I2	30711XRT3	05/24/2022	1.40000 %	0.00	22,585.60	0.00	0.00	0.00	22,585.60	0.00
1C-I3	30711XRV8	05/24/2022	1.00000 %	0.00	16,132.57	0.00	0.00	0.00	16,132.57	0.00
1C-I4	30711XRX4	05/24/2022	0.60000 %	0.00	9,679.54	0.00	0.00	0.00	9,679.54	0.00
1E-A1	30711XQY3	05/24/2022	1.51786 %	994,793.62	1,258.30	994,793.62	0.00	0.00	996,051.92	0.00
1E-A2	30711XRA4	05/24/2022	1.91786 %	994,793.62	1,589.90	994,793.62	0.00	0.00	996,383.52	0.00
1E-A3	30711XRC0	05/24/2022	2.31786 %	994,793.62	1,921.49	994,793.62	0.00	0.00	996,715.11	0.00
1E-A4	30711XRE6	05/24/2022	2.71786 %	994,793.62	2,253.09	994,793.62	0.00	0.00	997,046.71	0.00
1E-B1	30711XRG1	05/24/2022	1.51786 %	19,359,089.00	24,486.99	542,940.63	0.00	18,816,148.37	567,427.62	0.00

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Series 2017-C06



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	05/24/2022	1.91786 %	19,359,089.00	30,940.02	542,940.63	0.00	18,816,148.37	573,880.65	0.00
1E-B3	30711XRL0	05/24/2022	2.31786 %	19,359,089.00	37,393.05	542,940.63	0.00	18,816,148.37	580,333.68	0.00
1E-B4	30711XRN6	05/24/2022	2.71786 %	19,359,089.00	43,846.08	542,940.63	0.00	18,816,148.37	586,786.71	0.00
1E-C1	30711XRQ9	05/24/2022	1.51786 %	19,359,089.00	24,486.99	0.00	0.00	19,359,089.00	24,486.99	0.00
1E-C2	30711XRS5	05/24/2022	1.91786 %	19,359,089.00	30,940.02	0.00	0.00	19,359,089.00	30,940.02	0.00
1E-C3	30711XRU0	05/24/2022	2.31786 %	19,359,089.00	37,393.05	0.00	0.00	19,359,089.00	37,393.05	0.00
1E-C4	30711XRW6	05/24/2022	2.71786 %	19,359,089.00	43,846.08	0.00	0.00	19,359,089.00	43,846.08	0.00
1E-D1	30711XRY2	05/24/2022	1.51786 %	20,353,882.62	25,745.29	1,537,734.24	0.00	18,816,148.37	1,563,479.53	0.00
1E-D2	30711XRZ9	05/24/2022	1.91786 %	20,353,882.62	32,529.91	1,537,734.24	0.00	18,816,148.37	1,570,264.15	0.00
1E-D3	30711XSA3	05/24/2022	2.31786 %	20,353,882.62	39,314.54	1,537,734.24	0.00	18,816,148.37	1,577,048.78	0.00
1E-D4	30711XSB1	05/24/2022	2.71786 %	20,353,882.62	46,099.17	1,537,734.24	0.00	18,816,148.37	1,583,833.41	0.00
1E-D5	30711XSC9	05/24/2022	3.31786 %	20,353,882.62	56,276.11	1,537,734.24	0.00	18,816,148.37	1,594,010.35	0.00
1E-F1	30711XSD7	05/24/2022	1.51786 %	38,718,178.00	48,973.98	542,940.63	0.00	38,175,237.37	591,914.61	0.00
1E-F2	30711XSE5	05/24/2022	1.91786 %	38,718,178.00	61,880.04	542,940.63	0.00	38,175,237.37	604,820.67	0.00
1E-F3	30711XSF2	05/24/2022	2.31786 %	38,718,178.00	74,786.10	542,940.63	0.00	38,175,237.37	617,726.73	0.00
1E-F4	30711XSG0	05/24/2022	2.71786 %	38,718,178.00	87,692.16	542,940.63	0.00	38,175,237.37	630,632.79	0.00
1E-F5	30711XSH8	05/24/2022	3.31786 %	38,718,178.00	107,051.25	542,940.63	0.00	38,175,237.37	649,991.88	0.00
1X-1	30711XSJ4	05/24/2022	1.80000 %	0.00	30,530.82	0.00	0.00	0.00	30,530.82	0.00
1X-2	30711XSK1	05/24/2022	1.40000 %	0.00	23,746.20	0.00	0.00	0.00	23,746.20	0.00
1X-3	30711XSL9	05/24/2022	1.00000 %	0.00	16,961.57	0.00	0.00	0.00	16,961.57	0.00
1X-4	30711XSM7	05/24/2022	0.60000 %	0.00	10,176.94	0.00	0.00	0.00	10,176.94	0.00
1Y-1	30711XSN5	05/24/2022	1.80000 %	0.00	58,077.27	0.00	0.00	0.00	58,077.27	0.00
1Y-2	30711XSP0	05/24/2022	1.40000 %	0.00	45,171.21	0.00	0.00	0.00	45,171.21	0.00
1Y-3	30711XSQ8	05/24/2022	1.00000 %	0.00	32,265.15	0.00	0.00	0.00	32,265.15	0.00
1Y-4	30711XSR6	05/24/2022	0.60000 %	0.00	19,359.09	0.00	0.00	0.00	19,359.09	0.00
2A-H		04/29/2022	0.00000 %	3,082,849,237.50	0.00	86,031,686.56	0.00	2,996,817,550.94	86,031,686.56	0.00
2M-1	30711XSS4	05/24/2022	1.41786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	05/24/2022	3.46786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	05/24/2022	3.46786 %	93,696,440.28	270,771.78	10,096,490.94	0.00	83,599,949.34	10,367,262.72	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		04/29/2022	0.00000 %	4,931,638.33	0.00	531,420.85	0.00	4,400,217.49	531,420.85	0.00
2M-2C	30711XSV7	05/24/2022	3.46786 %	120,816,000.00	349,144.14	0.00	0.00	120,816,000.00	349,144.14	0.00
2M-CH		04/29/2022	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	05/24/2022	3.46786 %	214,512,440.28	619,915.93	10,096,490.94	0.00	204,415,949.34	10,716,406.87	0.00
2M-2H		04/29/2022	0.00000 %	11,290,693.33	0.00	531,420.85	0.00	10,759,272.49	531,420.85	0.00
2B-1	30711XSW5	05/24/2022	5.11786 %	73,668,000.00	314,185.43	0.00	0.00	73,668,000.00	314,185.43	0.00
2B-1H		04/29/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		04/29/2022	0.00000 %	77,490,429.88	0.00	0.00	0.00	77,490,429.88	0.00	55,335.12
2A-I1	30711XSZ8	05/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	05/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	05/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	05/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	05/24/2022	1.80000 %	0.00	140,544.66	0.00	0.00	0.00	140,544.66	0.00
2B-I2	30711XTK0	05/24/2022	1.40000 %	0.00	109,312.51	0.00	0.00	0.00	109,312.51	0.00
2B-I3	30711XTM6	05/24/2022	1.00000 %	0.00	78,080.37	0.00	0.00	0.00	78,080.37	0.00
2B-I4	30711XTP9	05/24/2022	0.60000 %	0.00	46,848.22	0.00	0.00	0.00	46,848.22	0.00
2C-I1	30711XTR5	05/24/2022	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	05/24/2022	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	05/24/2022	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	05/24/2022	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	05/24/2022	1.66786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	05/24/2022	2.06786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	05/24/2022	2.46786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	05/24/2022	2.86786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	05/24/2022	1.66786 %	93,696,440.28	130,227.12	10,096,490.94	0.00	83,599,949.34	10,226,718.06	0.00
2E-B2	30711XTJ3	05/24/2022	2.06786 %	93,696,440.28	161,459.27	10,096,490.94	0.00	83,599,949.34	10,257,950.21	0.00
2E-B3	30711XTL8	05/24/2022	2.46786 %	93,696,440.28	192,691.41	10,096,490.94	0.00	83,599,949.34	10,289,182.35	0.00
2E-B4	30711XTN4	05/24/2022	2.86786 %	93,696,440.28	223,923.56	10,096,490.94	0.00	83,599,949.34	10,320,414.50	0.00
2E-C1	30711XTQ7	05/24/2022	1.66786 %	120,816,000.00	167,920.14	0.00	0.00	120,816,000.00	167,920.14	0.00
2E-C2	30711XTS3	05/24/2022	2.06786 %	120,816,000.00	208,192.14	0.00	0.00	120,816,000.00	208,192.14	0.00
2E-C3	30711XTU8	05/24/2022	2.46786 %	120,816,000.00	248,464.14	0.00	0.00	120,816,000.00	248,464.14	0.00

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2E-C4	30711XTW4	05/24/2022	2.86786 %	120,816,000.00	288,736.14	0.00	0.00	120,816,000.00	288,736.14	0.00
2E-D1	30711XTY0	05/24/2022	1.66786 %	93,696,440.28	130,227.12	10,096,490.94	0.00	83,599,949.34	10,226,718.06	0.00
2E-D2	30711XTZ7	05/24/2022	2.06786 %	93,696,440.28	161,459.27	10,096,490.94	0.00	83,599,949.34	10,257,950.21	0.00
2E-D3	30711XUA0	05/24/2022	2.46786 %	93,696,440.28	192,691.41	10,096,490.94	0.00	83,599,949.34	10,289,182.35	0.00
2E-D4	30711XUB8	05/24/2022	2.86786 %	93,696,440.28	223,923.56	10,096,490.94	0.00	83,599,949.34	10,320,414.50	0.00
2E-D5	30711XUC6	05/24/2022	3.46786 %	93,696,440.28	270,771.78	10,096,490.94	0.00	83,599,949.34	10,367,262.72	0.00
2E-F1	30711XUD4	05/24/2022	1.66786 %	214,512,440.28	298,147.27	10,096,490.94	0.00	204,415,949.34	10,394,638.21	0.00
2E-F2	30711XUE2	05/24/2022	2.06786 %	214,512,440.28	369,651.41	10,096,490.94	0.00	204,415,949.34	10,466,142.35	0.00
2E-F3	30711XUF9	05/24/2022	2.46786 %	214,512,440.28	441,155.56	10,096,490.94	0.00	204,415,949.34	10,537,646.50	0.00
2E-F4	30711XUG7	05/24/2022	2.86786 %	214,512,440.28	512,659.71	10,096,490.94	0.00	204,415,949.34	10,609,150.65	0.00
2E-F5	30711XUH5	05/24/2022	3.46786 %	214,512,440.28	619,915.93	10,096,490.94	0.00	204,415,949.34	10,716,406.87	0.00
2X-1	30711XUJ1	05/24/2022	1.80000 %	0.00	140,544.66	0.00	0.00	0.00	140,544.66	0.00
2X-2	30711XUK8	05/24/2022	1.40000 %	0.00	109,312.51	0.00	0.00	0.00	109,312.51	0.00
2X-3	30711XUL6	05/24/2022	1.00000 %	0.00	78,080.37	0.00	0.00	0.00	78,080.37	0.00
2X-4	30711XUM4	05/24/2022	0.60000 %	0.00	46,848.22	0.00	0.00	0.00	46,848.22	0.00
2Y-1	30711XUN2	05/24/2022	1.80000 %	0.00	321,768.66	0.00	0.00	0.00	321,768.66	0.00
2Y-2	30711XUP7	05/24/2022	1.40000 %	0.00	250,264.51	0.00	0.00	0.00	250,264.51	0.00
2Y-3	30711XUQ5	05/24/2022	1.00000 %	0.00	178,760.37	0.00	0.00	0.00	178,760.37	0.00
2Y-4	30711XUR3	05/24/2022	0.60000 %	0.00	107,256.22	0.00	0.00	0.00	107,256.22	0.00
Totals				11,365,839,843.28	10,277,020.36	372,139,928.54	43,979.69	10,993,655,935.00	382,416,948.90	807,645.72

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

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

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Distribution Date: 25-May-2022
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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	4,252,958,672.19	9,002,387.93	82,227,826.03	0.00	0.00	91,230,213.96	4,161,728,458.22	0.26236511	91,230,213.96
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	994,793.62	98,374.30	896,419.31	0.00	0.00	994,793.62	0.00	0.00000000	994,793.62
1M-AH	79,574,517.00	4,089,046.83	404,362.39	3,684,684.44	0.00	0.00	4,089,046.83	0.00	0.00000000	4,089,046.83
1M-2B	19,359,089.00	19,359,089.00	53,690.94	489,249.69	0.00	0.00	542,940.63	18,816,148.37	0.97195423	542,940.63
1M-BH	79,574,517.00	79,574,517.00	220,693.79	2,011,035.10	0.00	0.00	2,231,728.89	77,342,788.11	0.97195423	2,231,728.89
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	39,712,971.62	152,065.24	1,385,669.00	0.00	0.00	1,537,734.24	38,175,237.37	0.65731808	1,537,734.24
1M-2H	238,723,551.00	163,238,080.83	625,056.18	5,695,719.54	0.00	0.00	6,320,775.72	156,917,305.11	0.65731808	6,320,775.72
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	81,736,341.09	0.00	0.00	0.00	43,979.69	43,979.69	81,692,361.40	0.99087496	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	994,793.62	98,374.30	896,419.31	0.00	0.00	994,793.62	0.00	0.00000000	994,793.62
1E-A2	19,359,089.00	994,793.62	98,374.30	896,419.31	0.00	0.00	994,793.62	0.00	0.00000000	994,793.62
1E-A3	19,359,089.00	994,793.62	98,374.30	896,419.31	0.00	0.00	994,793.62	0.00	0.00000000	994,793.62
1E-A4	19,359,089.00	994,793.62	98,374.30	896,419.31	0.00	0.00	994,793.62	0.00	0.00000000	994,793.62
1E-B1	19,359,089.00	19,359,089.00	53,690.94	489,249.69	0.00	0.00	542,940.63	18,816,148.37	0.97195423	542,940.63
1E-B2	19,359,089.00	19,359,089.00	53,690.94	489,249.69	0.00	0.00	542,940.63	18,816,148.37	0.97195423	542,940.63
1E-B3	19,359,089.00	19,359,089.00	53,690.94	489,249.69	0.00	0.00	542,940.63	18,816,148.37	0.97195423	542,940.63

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
 05-May-2022 10:49:48 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	19,359,089.00	53,690.94	489,249.69	0.00	0.00	542,940.63	18,816,148.37	0.97195423	542,940.63
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	20,353,882.62	152,065.24	1,385,669.00	0.00	0.00	1,537,734.24	18,816,148.37	0.48597711	1,537,734.24
1E-D2	38,718,178.00	20,353,882.62	152,065.24	1,385,669.00	0.00	0.00	1,537,734.24	18,816,148.37	0.48597711	1,537,734.24
1E-D3	38,718,178.00	20,353,882.62	152,065.24	1,385,669.00	0.00	0.00	1,537,734.24	18,816,148.37	0.48597711	1,537,734.24
1E-D4	38,718,178.00	20,353,882.62	152,065.24	1,385,669.00	0.00	0.00	1,537,734.24	18,816,148.37	0.48597711	1,537,734.24
1E-D5	38,718,178.00	20,353,882.62	152,065.24	1,385,669.00	0.00	0.00	1,537,734.24	18,816,148.37	0.48597711	1,537,734.24
1E-F1	38,718,178.00	38,718,178.00	53,690.94	489,249.69	0.00	0.00	542,940.63	38,175,237.37	0.98597711	542,940.63
1E-F2	38,718,178.00	38,718,178.00	53,690.94	489,249.69	0.00	0.00	542,940.63	38,175,237.37	0.98597711	542,940.63
1E-F3	38,718,178.00	38,718,178.00	53,690.94	489,249.69	0.00	0.00	542,940.63	38,175,237.37	0.98597711	542,940.63
1E-F4	38,718,178.00	38,718,178.00	53,690.94	489,249.69	0.00	0.00	542,940.63	38,175,237.37	0.98597711	542,940.63
1E-F5	38,718,178.00	38,718,178.00	53,690.94	489,249.69	0.00	0.00	542,940.63	38,175,237.37	0.98597711	542,940.63
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	3,082,849,237.50	5,784,515.97	80,247,170.59	0.00	0.00	86,031,686.56	2,996,817,550.94	0.20180570	86,031,686.56
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	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.69196091	10,096,490.94
2M-BH	6,359,055.00	4,931,638.33	35,731.16	495,689.68	0.00	0.00	531,420.85	4,400,217.49	0.69196091	531,420.85
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	214,512,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	204,415,949.34	0.56628995	10,096,490.94

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
 05-May-2022 10:49:48 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,290,693.33	35,731.16	495,689.68	0.00	0.00	531,420.85	10,759,272.49	0.56627005	531,420.85
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,490,429.88	0.00	0.00	0.00	0.00	0.00	77,490,429.88	0.99928642	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	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.69196091	10,096,490.94
2E-B2	120,816,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.69196091	10,096,490.94
2E-B3	120,816,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.69196091	10,096,490.94
2E-B4	120,816,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.69196091	10,096,490.94
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.34810395	10,096,490.94
2E-D2	240,158,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.34810395	10,096,490.94
2E-D3	240,158,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.34810395	10,096,490.94
2E-D4	240,158,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.34810395	10,096,490.94
2E-D5	240,158,000.00	93,696,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	83,599,949.34	0.34810395	10,096,490.94

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
05-May-2022 10:49:48 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	214,512,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	204,415,949.34	0.84598046	10,096,490.94
2E-F2	241,632,000.00	214,512,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	204,415,949.34	0.84598046	10,096,490.94
2E-F3	241,632,000.00	214,512,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	204,415,949.34	0.84598046	10,096,490.94
2E-F4	241,632,000.00	214,512,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	204,415,949.34	0.84598046	10,096,490.94
2E-F5	241,632,000.00	214,512,440.28	678,858.17	9,417,632.77	0.00	0.00	10,096,490.94	204,415,949.34	0.84598046	10,096,490.94
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	37,147,199,355.00	11,365,839,843.28	28,911,381.64	343,228,546.83	0.00	43,979.69	372,183,908.23	10,993,655,935.00	0.29594845	372,139,928.54

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
05-May-2022 10:49:48 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	268.11647450	0.56753162	5.18383472	0.00000000	0.00000000	5.75136634	262.36510816	0.26236511	5.75136634
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	51.38638600	5.08155627	46.30482922	0.00000000	0.00000000	51.38638600	0.00000000	0.00000000	51.38638600
1M-AH	79,574,517.00	51.38638579	5.08155632	46.30482947	0.00000000	0.00000000	51.38638579	0.00000000	0.00000000	51.38638579
1M-2B	19,359,089.00	1000.00000000	2.77342286	25.27235088	0.00000000	0.00000000	28.04577374	971.95422626	0.97195423	28.04577374
1M-BH	79,574,517.00	1000.00000000	2.77342293	25.27235069	0.00000000	0.00000000	28.04577362	971.95422638	0.97195423	28.04577362
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	683.79546200	2.61832638	23.85906003	0.00000000	0.00000000	26.47738641	657.31807542	0.65731808	26.47738641
1M-2H	238,723,551.00	683.79546193	2.61832642	23.85906006	0.00000000	0.00000000	26.47738647	657.31807546	0.65731808	26.47738647
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	991.40840890	0.00000000	0.00000000	0.00000000	0.53344490	0.53344490	990.87496400	0.99087496	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	51.38638600	5.08155627	46.30482922	0.00000000	0.00000000	51.38638600	0.00000000	0.00000000	51.38638600
1E-A2	19,359,089.00	51.38638600	5.08155627	46.30482922	0.00000000	0.00000000	51.38638600	0.00000000	0.00000000	51.38638600
1E-A3	19,359,089.00	51.38638600	5.08155627	46.30482922	0.00000000	0.00000000	51.38638600	0.00000000	0.00000000	51.38638600
1E-A4	19,359,089.00	51.38638600	5.08155627	46.30482922	0.00000000	0.00000000	51.38638600	0.00000000	0.00000000	51.38638600
1E-B1	19,359,089.00	1000.00000000	2.77342286	25.27235088	0.00000000	0.00000000	28.04577374	971.95422626	0.97195423	28.04577374
1E-B2	19,359,089.00	1000.00000000	2.77342286	25.27235088	0.00000000	0.00000000	28.04577374	971.95422626	0.97195423	28.04577374
1E-B3	19,359,089.00	1000.00000000	2.77342286	25.27235088	0.00000000	0.00000000	28.04577374	971.95422626	0.97195423	28.04577374

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Distribution Date: 25-May-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	1000.00000000	2.77342286	25.27235088	0.00000000	0.00000000	28.04577374	971.95422626	0.97195423	28.04577374
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	525.69319300	3.92748956	35.78859005	0.00000000	0.00000000	39.71607962	485.97711313	0.48597711	39.71607962
1E-D2	38,718,178.00	525.69319300	3.92748956	35.78859005	0.00000000	0.00000000	39.71607962	485.97711313	0.48597711	39.71607962
1E-D3	38,718,178.00	525.69319300	3.92748956	35.78859005	0.00000000	0.00000000	39.71607962	485.97711313	0.48597711	39.71607962
1E-D4	38,718,178.00	525.69319300	3.92748956	35.78859005	0.00000000	0.00000000	39.71607962	485.97711313	0.48597711	39.71607962
1E-D5	38,718,178.00	525.69319300	3.92748956	35.78859005	0.00000000	0.00000000	39.71607962	485.97711313	0.48597711	39.71607962
1E-F1	38,718,178.00	1000.00000000	1.38671143	12.63617544	0.00000000	0.00000000	14.02288687	985.97711313	0.98597711	14.02288687
1E-F2	38,718,178.00	1000.00000000	1.38671143	12.63617544	0.00000000	0.00000000	14.02288687	985.97711313	0.98597711	14.02288687
1E-F3	38,718,178.00	1000.00000000	1.38671143	12.63617544	0.00000000	0.00000000	14.02288687	985.97711313	0.98597711	14.02288687
1E-F4	38,718,178.00	1000.00000000	1.38671143	12.63617544	0.00000000	0.00000000	14.02288687	985.97711313	0.98597711	14.02288687
1E-F5	38,718,178.00	1000.00000000	1.38671143	12.63617544	0.00000000	0.00000000	14.02288687	985.97711313	0.98597711	14.02288687
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	207.59907909	0.38952933	5.40384477	0.00000000	0.00000000	5.79337409	201.80570500	0.20180570	5.79337409
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	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	775.53006456	5.61894261	77.95021164	0.00000000	0.00000000	83.56915425	691.96091031	0.69196091	83.56915425
2M-BH	6,359,055.00	775.53006382	5.61894181	77.95021116	0.00000000	0.00000000	83.56915454	691.96091086	0.69196091	83.56915454
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	594.26008599	1.88062899	26.08950442	0.00000000	0.00000000	27.97013342	566.28995257	0.56628995	27.97013342

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Distribution Date: 25-May-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	594.23919843	1.88056262	26.08858726	0.00000000	0.00000000	27.96915041	566.27004855	0.56627005	27.96915041
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.28641983	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.28641983	0.99928642	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	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	775.53006456	5.61894261	77.95021164	0.00000000	0.00000000	83.56915425	691.96091031	0.69196091	83.56915425
2E-B2	120,816,000.00	775.53006456	5.61894261	77.95021164	0.00000000	0.00000000	83.56915425	691.96091031	0.69196091	83.56915425
2E-B3	120,816,000.00	775.53006456	5.61894261	77.95021164	0.00000000	0.00000000	83.56915425	691.96091031	0.69196091	83.56915425
2E-B4	120,816,000.00	775.53006456	5.61894261	77.95021164	0.00000000	0.00000000	83.56915425	691.96091031	0.69196091	83.56915425
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	390.14498905	2.82671479	39.21432045	0.00000000	0.00000000	42.04103524	348.10395381	0.34810395	42.04103524
2E-D2	240,158,000.00	390.14498905	2.82671479	39.21432045	0.00000000	0.00000000	42.04103524	348.10395381	0.34810395	42.04103524
2E-D3	240,158,000.00	390.14498905	2.82671479	39.21432045	0.00000000	0.00000000	42.04103524	348.10395381	0.34810395	42.04103524
2E-D4	240,158,000.00	390.14498905	2.82671479	39.21432045	0.00000000	0.00000000	42.04103524	348.10395381	0.34810395	42.04103524
2E-D5	240,158,000.00	390.14498905	2.82671479	39.21432045	0.00000000	0.00000000	42.04103524	348.10395381	0.34810395	42.04103524

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Distribution Date: 25-May-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	887.76503228	2.80947130	38.97510582	0.00000000	0.00000000	41.78457713	845.98045515	0.84598046	41.78457713
2E-F2	241,632,000.00	887.76503228	2.80947130	38.97510582	0.00000000	0.00000000	41.78457713	845.98045515	0.84598046	41.78457713
2E-F3	241,632,000.00	887.76503228	2.80947130	38.97510582	0.00000000	0.00000000	41.78457713	845.98045515	0.84598046	41.78457713
2E-F4	241,632,000.00	887.76503228	2.80947130	38.97510582	0.00000000	0.00000000	41.78457713	845.98045515	0.84598046	41.78457713
2E-F5	241,632,000.00	887.76503228	2.80947130	38.97510582	0.00000000	0.00000000	41.78457713	845.98045515	0.84598046	41.78457713
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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Distribution Date: 25-May-2022
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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 %	4,252,958,672.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,161,728,458.22
1M-1	N/A	N/A	1.41786 %	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	04/25/22 - 05/24/22	30	3.31786 %	994,793.62	2,750.49	0.00	0.00	0.00	0.00	2,750.49	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	4,089,046.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	04/25/22 - 05/24/22	30	3.31786 %	19,359,089.00	53,525.62	0.00	0.00	0.00	0.00	53,525.62	0.00	18,816,148.37
1M-BH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,342,788.11
1M-2C	04/25/22 - 05/24/22	30	3.31786 %	19,359,089.00	53,525.62	0.00	0.00	0.00	0.00	53,525.62	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	04/25/22 - 05/24/22	30	3.31786 %	39,712,971.62	109,801.73	0.00	0.00	0.00	0.00	109,801.73	0.00	38,175,237.37
1M-2H	N/A	N/A	0.00000 %	163,238,080.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	156,917,305.11
1B-1	04/25/22 - 05/24/22	30	4.81786 %	78,322,000.00	314,453.69	0.00	0.00	0.00	0.00	314,453.69	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,736,341.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,692,361.40
1A-I1	04/25/22 - 05/24/22	30	1.80000 %	994,793.62	1,492.19	0.00	0.00	0.00	0.00	1,492.19	0.00	0.00
1A-I2	04/25/22 - 05/24/22	30	1.40000 %	994,793.62	1,160.59	0.00	0.00	0.00	0.00	1,160.59	0.00	0.00
1A-I3	04/25/22 - 05/24/22	30	1.00000 %	994,793.62	828.99	0.00	0.00	0.00	0.00	828.99	0.00	0.00
1A-I4	04/25/22 - 05/24/22	30	0.60000 %	994,793.62	497.40	0.00	0.00	0.00	0.00	497.40	0.00	0.00
1B-I1	04/25/22 - 05/24/22	30	1.80000 %	19,359,089.00	29,038.63	0.00	0.00	0.00	0.00	29,038.63	0.00	18,816,148.37
1B-I2	04/25/22 - 05/24/22	30	1.40000 %	19,359,089.00	22,585.60	0.00	0.00	0.00	0.00	22,585.60	0.00	18,816,148.37
1B-I3	04/25/22 - 05/24/22	30	1.00000 %	19,359,089.00	16,132.57	0.00	0.00	0.00	0.00	16,132.57	0.00	18,816,148.37
1B-I4	04/25/22 - 05/24/22	30	0.60000 %	19,359,089.00	9,679.54	0.00	0.00	0.00	0.00	9,679.54	0.00	18,816,148.37
1C-I1	04/25/22 - 05/24/22	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	04/25/22 - 05/24/22	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	04/25/22 - 05/24/22	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	04/25/22 - 05/24/22	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	04/25/22 - 05/24/22	30	1.51786 %	994,793.62	1,258.30	0.00	0.00	0.00	0.00	1,258.30	0.00	0.00
1E-A2	04/25/22 - 05/24/22	30	1.91786 %	994,793.62	1,589.90	0.00	0.00	0.00	0.00	1,589.90	0.00	0.00
1E-A3	04/25/22 - 05/24/22	30	2.31786 %	994,793.62	1,921.49	0.00	0.00	0.00	0.00	1,921.49	0.00	0.00
1E-A4	04/25/22 - 05/24/22	30	2.71786 %	994,793.62	2,253.09	0.00	0.00	0.00	0.00	2,253.09	0.00	0.00
1E-B1	04/25/22 - 05/24/22	30	1.51786 %	19,359,089.00	24,486.99	0.00	0.00	0.00	0.00	24,486.99	0.00	18,816,148.37
1E-B2	04/25/22 - 05/24/22	30	1.91786 %	19,359,089.00	30,940.02	0.00	0.00	0.00	0.00	30,940.02	0.00	18,816,148.37

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
 05-May-2022 10:49:48 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/25/22 - 05/24/22	30	2.31786 %	19,359,089.00	37,393.05	0.00	0.00	0.00	0.00	37,393.05	0.00	18,816,148.37
1E-B4	04/25/22 - 05/24/22	30	2.71786 %	19,359,089.00	43,846.08	0.00	0.00	0.00	0.00	43,846.08	0.00	18,816,148.37
1E-C1	04/25/22 - 05/24/22	30	1.51786 %	19,359,089.00	24,486.99	0.00	0.00	0.00	0.00	24,486.99	0.00	19,359,089.00
1E-C2	04/25/22 - 05/24/22	30	1.91786 %	19,359,089.00	30,940.02	0.00	0.00	0.00	0.00	30,940.02	0.00	19,359,089.00
1E-C3	04/25/22 - 05/24/22	30	2.31786 %	19,359,089.00	37,393.05	0.00	0.00	0.00	0.00	37,393.05	0.00	19,359,089.00
1E-C4	04/25/22 - 05/24/22	30	2.71786 %	19,359,089.00	43,846.08	0.00	0.00	0.00	0.00	43,846.08	0.00	19,359,089.00
1E-D1	04/25/22 - 05/24/22	30	1.51786 %	20,353,882.62	25,745.29	0.00	0.00	0.00	0.00	25,745.29	0.00	18,816,148.37
1E-D2	04/25/22 - 05/24/22	30	1.91786 %	20,353,882.62	32,529.91	0.00	0.00	0.00	0.00	32,529.91	0.00	18,816,148.37
1E-D3	04/25/22 - 05/24/22	30	2.31786 %	20,353,882.62	39,314.54	0.00	0.00	0.00	0.00	39,314.54	0.00	18,816,148.37
1E-D4	04/25/22 - 05/24/22	30	2.71786 %	20,353,882.62	46,099.17	0.00	0.00	0.00	0.00	46,099.17	0.00	18,816,148.37
1E-D5	04/25/22 - 05/24/22	30	3.31786 %	20,353,882.62	56,276.11	0.00	0.00	0.00	0.00	56,276.11	0.00	18,816,148.37
1E-F1	04/25/22 - 05/24/22	30	1.51786 %	38,718,178.00	48,973.98	0.00	0.00	0.00	0.00	48,973.98	0.00	38,175,237.37
1E-F2	04/25/22 - 05/24/22	30	1.91786 %	38,718,178.00	61,880.04	0.00	0.00	0.00	0.00	61,880.04	0.00	38,175,237.37
1E-F3	04/25/22 - 05/24/22	30	2.31786 %	38,718,178.00	74,786.10	0.00	0.00	0.00	0.00	74,786.10	0.00	38,175,237.37
1E-F4	04/25/22 - 05/24/22	30	2.71786 %	38,718,178.00	87,692.16	0.00	0.00	0.00	0.00	87,692.16	0.00	38,175,237.37
1E-F5	04/25/22 - 05/24/22	30	3.31786 %	38,718,178.00	107,051.25	0.00	0.00	0.00	0.00	107,051.25	0.00	38,175,237.37
1X-1	04/25/22 - 05/24/22	30	1.80000 %	20,353,882.62	30,530.82	0.00	0.00	0.00	0.00	30,530.82	0.00	18,816,148.37
1X-2	04/25/22 - 05/24/22	30	1.40000 %	20,353,882.62	23,746.20	0.00	0.00	0.00	0.00	23,746.20	0.00	18,816,148.37
1X-3	04/25/22 - 05/24/22	30	1.00000 %	20,353,882.62	16,961.57	0.00	0.00	0.00	0.00	16,961.57	0.00	18,816,148.37
1X-4	04/25/22 - 05/24/22	30	0.60000 %	20,353,882.62	10,176.94	0.00	0.00	0.00	0.00	10,176.94	0.00	18,816,148.37
1Y-1	04/25/22 - 05/24/22	30	1.80000 %	38,718,178.00	58,077.27	0.00	0.00	0.00	0.00	58,077.27	0.00	38,175,237.37
1Y-2	04/25/22 - 05/24/22	30	1.40000 %	38,718,178.00	45,171.21	0.00	0.00	0.00	0.00	45,171.21	0.00	38,175,237.37
1Y-3	04/25/22 - 05/24/22	30	1.00000 %	38,718,178.00	32,265.15	0.00	0.00	0.00	0.00	32,265.15	0.00	38,175,237.37
1Y-4	04/25/22 - 05/24/22	30	0.60000 %	38,718,178.00	19,359.09	0.00	0.00	0.00	0.00	19,359.09	0.00	38,175,237.37
2A-H	N/A	N/A	0.00000 %	3,082,849,237.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,996,817,550.94
2M-1	N/A	N/A	1.41786 %	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	3.46786 %	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	04/25/22 - 05/24/22	30	3.46786 %	93,696,440.28	270,771.78	0.00	0.00	0.00	0.00	270,771.78	0.00	83,599,949.34
2M-BH	N/A	N/A	0.00000 %	4,931,638.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,400,217.49
2M-2C	04/25/22 - 05/24/22	30	3.46786 %	120,816,000.00	349,144.14	0.00	0.00	0.00	0.00	349,144.14	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
 05-May-2022 10:49:49 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	04/25/22 - 05/24/22	30	3.46786 %	214,512,440.28	619,915.93	0.00	0.00	0.00	0.00	619,915.93	0.00	204,415,949.34
2M-2H	N/A	N/A	0.00000 %	11,290,693.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,759,272.49
2B-1	04/25/22 - 05/24/22	30	5.11786 %	73,668,000.00	314,185.43	0.00	0.00	0.00	0.00	314,185.43	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,490,429.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,490,429.88
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	04/25/22 - 05/24/22	30	1.80000 %	93,696,440.28	140,544.66	0.00	0.00	0.00	0.00	140,544.66	0.00	83,599,949.34
2B-I2	04/25/22 - 05/24/22	30	1.40000 %	93,696,440.28	109,312.51	0.00	0.00	0.00	0.00	109,312.51	0.00	83,599,949.34
2B-I3	04/25/22 - 05/24/22	30	1.00000 %	93,696,440.28	78,080.37	0.00	0.00	0.00	0.00	78,080.37	0.00	83,599,949.34
2B-I4	04/25/22 - 05/24/22	30	0.60000 %	93,696,440.28	46,848.22	0.00	0.00	0.00	0.00	46,848.22	0.00	83,599,949.34
2C-I1	04/25/22 - 05/24/22	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	04/25/22 - 05/24/22	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	04/25/22 - 05/24/22	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	04/25/22 - 05/24/22	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	N/A	N/A	1.66786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	2.06786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.46786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.86786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/22 - 05/24/22	30	1.66786 %	93,696,440.28	130,227.12	0.00	0.00	0.00	0.00	130,227.12	0.00	83,599,949.34
2E-B2	04/25/22 - 05/24/22	30	2.06786 %	93,696,440.28	161,459.27	0.00	0.00	0.00	0.00	161,459.27	0.00	83,599,949.34
2E-B3	04/25/22 - 05/24/22	30	2.46786 %	93,696,440.28	192,691.41	0.00	0.00	0.00	0.00	192,691.41	0.00	83,599,949.34
2E-B4	04/25/22 - 05/24/22	30	2.86786 %	93,696,440.28	223,923.56	0.00	0.00	0.00	0.00	223,923.56	0.00	83,599,949.34
2E-C1	04/25/22 - 05/24/22	30	1.66786 %	120,816,000.00	167,920.14	0.00	0.00	0.00	0.00	167,920.14	0.00	120,816,000.00
2E-C2	04/25/22 - 05/24/22	30	2.06786 %	120,816,000.00	208,192.14	0.00	0.00	0.00	0.00	208,192.14	0.00	120,816,000.00
2E-C3	04/25/22 - 05/24/22	30	2.46786 %	120,816,000.00	248,464.14	0.00	0.00	0.00	0.00	248,464.14	0.00	120,816,000.00
2E-C4	04/25/22 - 05/24/22	30	2.86786 %	120,816,000.00	288,736.14	0.00	0.00	0.00	0.00	288,736.14	0.00	120,816,000.00
2E-D1	04/25/22 - 05/24/22	30	1.66786 %	93,696,440.28	130,227.12	0.00	0.00	0.00	0.00	130,227.12	0.00	83,599,949.34
2E-D2	04/25/22 - 05/24/22	30	2.06786 %	93,696,440.28	161,459.27	0.00	0.00	0.00	0.00	161,459.27	0.00	83,599,949.34

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
 05-May-2022 10:49:49 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	04/25/22 - 05/24/22	30	2.46786 %	93,696,440.28	192,691.41	0.00	0.00	0.00	0.00	192,691.41	0.00	83,599,949.34
2E-D4	04/25/22 - 05/24/22	30	2.86786 %	93,696,440.28	223,923.56	0.00	0.00	0.00	0.00	223,923.56	0.00	83,599,949.34
2E-D5	04/25/22 - 05/24/22	30	3.46786 %	93,696,440.28	270,771.78	0.00	0.00	0.00	0.00	270,771.78	0.00	83,599,949.34
2E-F1	04/25/22 - 05/24/22	30	1.66786 %	214,512,440.28	298,147.27	0.00	0.00	0.00	0.00	298,147.27	0.00	204,415,949.34
2E-F2	04/25/22 - 05/24/22	30	2.06786 %	214,512,440.28	369,651.41	0.00	0.00	0.00	0.00	369,651.41	0.00	204,415,949.34
2E-F3	04/25/22 - 05/24/22	30	2.46786 %	214,512,440.28	441,155.56	0.00	0.00	0.00	0.00	441,155.56	0.00	204,415,949.34
2E-F4	04/25/22 - 05/24/22	30	2.86786 %	214,512,440.28	512,659.71	0.00	0.00	0.00	0.00	512,659.71	0.00	204,415,949.34
2E-F5	04/25/22 - 05/24/22	30	3.46786 %	214,512,440.28	619,915.93	0.00	0.00	0.00	0.00	619,915.93	0.00	204,415,949.34
2X-1	04/25/22 - 05/24/22	30	1.80000 %	93,696,440.28	140,544.66	0.00	0.00	0.00	0.00	140,544.66	0.00	83,599,949.34
2X-2	04/25/22 - 05/24/22	30	1.40000 %	93,696,440.28	109,312.51	0.00	0.00	0.00	0.00	109,312.51	0.00	83,599,949.34
2X-3	04/25/22 - 05/24/22	30	1.00000 %	93,696,440.28	78,080.37	0.00	0.00	0.00	0.00	78,080.37	0.00	83,599,949.34
2X-4	04/25/22 - 05/24/22	30	0.60000 %	93,696,440.28	46,848.22	0.00	0.00	0.00	0.00	46,848.22	0.00	83,599,949.34
2Y-1	04/25/22 - 05/24/22	30	1.80000 %	214,512,440.28	321,768.66	0.00	0.00	0.00	0.00	321,768.66	0.00	204,415,949.34
2Y-2	04/25/22 - 05/24/22	30	1.40000 %	214,512,440.28	250,264.51	0.00	0.00	0.00	0.00	250,264.51	0.00	204,415,949.34
2Y-3	04/25/22 - 05/24/22	30	1.00000 %	214,512,440.28	178,760.37	0.00	0.00	0.00	0.00	178,760.37	0.00	204,415,949.34
2Y-4	04/25/22 - 05/24/22	30	0.60000 %	214,512,440.28	107,256.22	0.00	0.00	0.00	0.00	107,256.22	0.00	204,415,949.34
Totals					10,277,020.36	0.00	0.00	0.00	0.00	10,277,020.36	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-May-2022
05-May-2022 10:49:49 AM

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 %	268.11647450	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	262.36510816
1M-1	156,644,000.00	1.41786 %	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	3.31786 %	51.38638600	0.14207745	0.00000000	0.00000000	0.00000000	0.00000000	0.14207745	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	51.38638579	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	3.31786 %	1000.00000000	2.76488320	0.00000000	0.00000000	0.00000000	0.00000000	2.76488320	0.00000000	971.95422626
1M-BH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	971.95422638
1M-2C	19,359,089.00	3.31786 %	1000.00000000	2.76488320	0.00000000	0.00000000	0.00000000	0.00000000	2.76488320	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	3.31786 %	683.79546200	1.89061462	0.00000000	0.00000000	0.00000000	0.00000000	1.89061462	0.00000000	657.31807542
1M-2H	238,723,551.00	0.00000 %	683.79546193	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	657.31807546
1B-1	78,322,000.00	4.81786 %	1000.00000000	4.01488330	0.00000000	0.00000000	0.00000000	0.00000000	4.01488330	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	991.40840890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.87496400
1A-I1	0.00	1.80000 %	51.38638600	0.07707956	0.00000000	0.00000000	0.00000000	0.00000000	0.07707956	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	51.38638600	0.05995065	0.00000000	0.00000000	0.00000000	0.00000000	0.05995065	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	51.38638600	0.04282175	0.00000000	0.00000000	0.00000000	0.00000000	0.04282175	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	51.38638600	0.02569336	0.00000000	0.00000000	0.00000000	0.00000000	0.02569336	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.49999982	0.00000000	0.00000000	0.00000000	0.00000000	1.49999982	0.00000000	971.95422626
1B-I2	0.00	1.40000 %	1000.00000000	1.16666647	0.00000000	0.00000000	0.00000000	0.00000000	1.16666647	0.00000000	971.95422626
1B-I3	0.00	1.00000 %	1000.00000000	0.83333312	0.00000000	0.00000000	0.00000000	0.00000000	0.83333312	0.00000000	971.95422626
1B-I4	0.00	0.60000 %	1000.00000000	0.49999977	0.00000000	0.00000000	0.00000000	0.00000000	0.49999977	0.00000000	971.95422626
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	1.51786 %	51.38638600	0.06499789	0.00000000	0.00000000	0.00000000	0.00000000	0.06499789	0.00000000	0.00000000
1E-A2	19,359,089.00	1.91786 %	51.38638600	0.08212680	0.00000000	0.00000000	0.00000000	0.00000000	0.08212680	0.00000000	0.00000000
1E-A3	19,359,089.00	2.31786 %	51.38638600	0.09925519	0.00000000	0.00000000	0.00000000	0.00000000	0.09925519	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-May-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	2.71786 %	51.38638600	0.11638409	0.00000000	0.00000000	0.00000000	0.00000000	0.11638409	0.00000000	0.00000000
1E-B1	19,359,089.00	1.51786 %	1000.00000000	1.26488338	0.00000000	0.00000000	0.00000000	0.00000000	1.26488338	0.00000000	971.95422626
1E-B2	19,359,089.00	1.91786 %	1000.00000000	1.59821673	0.00000000	0.00000000	0.00000000	0.00000000	1.59821673	0.00000000	971.95422626
1E-B3	19,359,089.00	2.31786 %	1000.00000000	1.93155008	0.00000000	0.00000000	0.00000000	0.00000000	1.93155008	0.00000000	971.95422626
1E-B4	19,359,089.00	2.71786 %	1000.00000000	2.26488344	0.00000000	0.00000000	0.00000000	0.00000000	2.26488344	0.00000000	971.95422626
1E-C1	19,359,089.00	1.51786 %	1000.00000000	1.26488338	0.00000000	0.00000000	0.00000000	0.00000000	1.26488338	0.00000000	1000.00000000
1E-C2	19,359,089.00	1.91786 %	1000.00000000	1.59821673	0.00000000	0.00000000	0.00000000	0.00000000	1.59821673	0.00000000	1000.00000000
1E-C3	19,359,089.00	2.31786 %	1000.00000000	1.93155008	0.00000000	0.00000000	0.00000000	0.00000000	1.93155008	0.00000000	1000.00000000
1E-C4	19,359,089.00	2.71786 %	1000.00000000	2.26488344	0.00000000	0.00000000	0.00000000	0.00000000	2.26488344	0.00000000	1000.00000000
1E-D1	38,718,178.00	1.51786 %	525.69319300	0.66494064	0.00000000	0.00000000	0.00000000	0.00000000	0.66494064	0.00000000	485.97711313
1E-D2	38,718,178.00	1.91786 %	525.69319300	0.84017151	0.00000000	0.00000000	0.00000000	0.00000000	0.84017151	0.00000000	485.97711313
1E-D3	38,718,178.00	2.31786 %	525.69319300	1.01540264	0.00000000	0.00000000	0.00000000	0.00000000	1.01540264	0.00000000	485.97711313
1E-D4	38,718,178.00	2.71786 %	525.69319300	1.19063376	0.00000000	0.00000000	0.00000000	0.00000000	1.19063376	0.00000000	485.97711313
1E-D5	38,718,178.00	3.31786 %	525.69319300	1.45348033	0.00000000	0.00000000	0.00000000	0.00000000	1.45348033	0.00000000	485.97711313
1E-F1	38,718,178.00	1.51786 %	1000.00000000	1.26488338	0.00000000	0.00000000	0.00000000	0.00000000	1.26488338	0.00000000	985.97711313
1E-F2	38,718,178.00	1.91786 %	1000.00000000	1.59821673	0.00000000	0.00000000	0.00000000	0.00000000	1.59821673	0.00000000	985.97711313
1E-F3	38,718,178.00	2.31786 %	1000.00000000	1.93155008	0.00000000	0.00000000	0.00000000	0.00000000	1.93155008	0.00000000	985.97711313
1E-F4	38,718,178.00	2.71786 %	1000.00000000	2.26488344	0.00000000	0.00000000	0.00000000	0.00000000	2.26488344	0.00000000	985.97711313
1E-F5	38,718,178.00	3.31786 %	1000.00000000	2.76488346	0.00000000	0.00000000	0.00000000	0.00000000	2.76488346	0.00000000	985.97711313
1X-1	0.00	1.80000 %	525.69319300	0.78853969	0.00000000	0.00000000	0.00000000	0.00000000	0.78853969	0.00000000	485.97711313
1X-2	0.00	1.40000 %	525.69319300	0.61330882	0.00000000	0.00000000	0.00000000	0.00000000	0.61330882	0.00000000	485.97711313
1X-3	0.00	1.00000 %	525.69319300	0.43807769	0.00000000	0.00000000	0.00000000	0.00000000	0.43807769	0.00000000	485.97711313
1X-4	0.00	0.60000 %	525.69319300	0.26284656	0.00000000	0.00000000	0.00000000	0.00000000	0.26284656	0.00000000	485.97711313
1Y-1	0.00	1.80000 %	1000.00000000	1.50000008	0.00000000	0.00000000	0.00000000	0.00000000	1.50000008	0.00000000	985.97711313
1Y-2	0.00	1.40000 %	1000.00000000	1.16666673	0.00000000	0.00000000	0.00000000	0.00000000	1.16666673	0.00000000	985.97711313
1Y-3	0.00	1.00000 %	1000.00000000	0.83333338	0.00000000	0.00000000	0.00000000	0.00000000	0.83333338	0.00000000	985.97711313
1Y-4	0.00	0.60000 %	1000.00000000	0.50000003	0.00000000	0.00000000	0.00000000	0.00000000	0.50000003	0.00000000	985.97711313
2A-H	14,850,014,032.00	0.00000 %	207.59907909	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	201.80570500
2M-1	117,869,000.00	1.41786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-May-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	119,342,000.00	3.46786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	3.46786 %	775.53006456	2.24119140	0.00000000	0.00000000	0.00000000	0.00000000	2.24119140	0.00000000	691.96091031
2M-BH	6,359,055.00	0.00000 %	775.53006382	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	691.96091086
2M-2C	120,816,000.00	3.46786 %	1000.00000000	2.88988329	0.00000000	0.00000000	0.00000000	0.00000000	2.88988329	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	3.46786 %	594.26008599	1.71734233	0.00000000	0.00000000	0.00000000	0.00000000	1.71734233	0.00000000	566.28995257
2M-2H	19,000,250.00	0.00000 %	594.23919843	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	566.27004855
2B-1	73,668,000.00	5.11786 %	1000.00000000	4.26488340	0.00000000	0.00000000	0.00000000	0.00000000	4.26488340	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	999.28641983	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.28641983
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 %	775.53006456	1.16329509	0.00000000	0.00000000	0.00000000	0.00000000	1.16329509	0.00000000	691.96091031
2B-I2	0.00	1.40000 %	775.53006456	0.90478505	0.00000000	0.00000000	0.00000000	0.00000000	0.90478505	0.00000000	691.96091031
2B-I3	0.00	1.00000 %	775.53006456	0.64627508	0.00000000	0.00000000	0.00000000	0.00000000	0.64627508	0.00000000	691.96091031
2B-I4	0.00	0.60000 %	775.53006456	0.38776503	0.00000000	0.00000000	0.00000000	0.00000000	0.38776503	0.00000000	691.96091031
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.66786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	2.06786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	2.46786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.86786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.66786 %	775.53006456	1.07789631	0.00000000	0.00000000	0.00000000	0.00000000	1.07789631	0.00000000	691.96091031

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	2.06786 %	775.53006456	1.33640635	0.00000000	0.00000000	0.00000000	0.00000000	1.33640635	0.00000000	691.96091031
2E-B3	120,816,000.00	2.46786 %	775.53006456	1.59491632	0.00000000	0.00000000	0.00000000	0.00000000	1.59491632	0.00000000	691.96091031
2E-B4	120,816,000.00	2.86786 %	775.53006456	1.85342637	0.00000000	0.00000000	0.00000000	0.00000000	1.85342637	0.00000000	691.96091031
2E-C1	120,816,000.00	1.66786 %	1000.00000000	1.38988329	0.00000000	0.00000000	0.00000000	0.00000000	1.38988329	0.00000000	1000.00000000
2E-C2	120,816,000.00	2.06786 %	1000.00000000	1.72321663	0.00000000	0.00000000	0.00000000	0.00000000	1.72321663	0.00000000	1000.00000000
2E-C3	120,816,000.00	2.46786 %	1000.00000000	2.05654996	0.00000000	0.00000000	0.00000000	0.00000000	2.05654996	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.86786 %	1000.00000000	2.38988329	0.00000000	0.00000000	0.00000000	0.00000000	2.38988329	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.66786 %	390.14498905	0.54225601	0.00000000	0.00000000	0.00000000	0.00000000	0.54225601	0.00000000	348.10395381
2E-D2	240,158,000.00	2.06786 %	390.14498905	0.67230436	0.00000000	0.00000000	0.00000000	0.00000000	0.67230436	0.00000000	348.10395381
2E-D3	240,158,000.00	2.46786 %	390.14498905	0.80235266	0.00000000	0.00000000	0.00000000	0.00000000	0.80235266	0.00000000	348.10395381
2E-D4	240,158,000.00	2.86786 %	390.14498905	0.93240100	0.00000000	0.00000000	0.00000000	0.00000000	0.93240100	0.00000000	348.10395381
2E-D5	240,158,000.00	3.46786 %	390.14498905	1.12747350	0.00000000	0.00000000	0.00000000	0.00000000	1.12747350	0.00000000	348.10395381
2E-F1	241,632,000.00	1.66786 %	887.76503228	1.23388984	0.00000000	0.00000000	0.00000000	0.00000000	1.23388984	0.00000000	845.98045515
2E-F2	241,632,000.00	2.06786 %	887.76503228	1.52981149	0.00000000	0.00000000	0.00000000	0.00000000	1.52981149	0.00000000	845.98045515
2E-F3	241,632,000.00	2.46786 %	887.76503228	1.82573318	0.00000000	0.00000000	0.00000000	0.00000000	1.82573318	0.00000000	845.98045515
2E-F4	241,632,000.00	2.86786 %	887.76503228	2.12165487	0.00000000	0.00000000	0.00000000	0.00000000	2.12165487	0.00000000	845.98045515
2E-F5	241,632,000.00	3.46786 %	887.76503228	2.56553739	0.00000000	0.00000000	0.00000000	0.00000000	2.56553739	0.00000000	845.98045515
2X-1	0.00	1.80000 %	390.14498905	0.58521748	0.00000000	0.00000000	0.00000000	0.00000000	0.58521748	0.00000000	348.10395381
2X-2	0.00	1.40000 %	390.14498905	0.45516914	0.00000000	0.00000000	0.00000000	0.00000000	0.45516914	0.00000000	348.10395381
2X-3	0.00	1.00000 %	390.14498905	0.32512084	0.00000000	0.00000000	0.00000000	0.00000000	0.32512084	0.00000000	348.10395381
2X-4	0.00	0.60000 %	390.14498905	0.19507249	0.00000000	0.00000000	0.00000000	0.00000000	0.19507249	0.00000000	348.10395381
2Y-1	0.00	1.80000 %	887.76503228	1.33164755	0.00000000	0.00000000	0.00000000	0.00000000	1.33164755	0.00000000	845.98045515
2Y-2	0.00	1.40000 %	887.76503228	1.03572586	0.00000000	0.00000000	0.00000000	0.00000000	1.03572586	0.00000000	845.98045515
2Y-3	0.00	1.00000 %	887.76503228	0.73980421	0.00000000	0.00000000	0.00000000	0.00000000	0.73980421	0.00000000	845.98045515
2Y-4	0.00	0.60000 %	887.76503228	0.44388252	0.00000000	0.00000000	0.00000000	0.00000000	0.44388252	0.00000000	845.98045515

(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	13,055,728.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(43,979.69)
Total Deposits	13,011,748.62
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,992,581.96
Total Withdrawals (Pool Distribution Amount)	13,011,748.62
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.667860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	99,132,703.61
Total Principal Reduction Cumulative	11,967,976,370.56
Scheduled Principal Current	9,779,509.35
Scheduled Principal Cumulative	1,077,557,886.10
Unscheduled Principal Current	89,309,214.57
Unscheduled Principal Cumulative	10,889,666,172.19
Senior Reduction Amount	91,230,213.96
Subordinate Reduction Amount	7,858,509.96
Calculated Tranche Write-Down Amount	43,979.69
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	22,421.07
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,179.12
Group 2	
Total Principal Reduction Current	96,659,598.34
Total Principal Reduction Cumulative	12,142,124,068.64
Scheduled Principal Current	6,499,105.30
Scheduled Principal Cumulative	918,301,342.88
Unscheduled Principal Current	90,160,493.04
Unscheduled Principal Cumulative	11,223,769,960.87
Senior Reduction Amount	86,031,686.56
Subordinate Reduction Amount	10,627,911.78
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	59,198.41
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,948.78

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	24770
Period Reference Pool Removal Loan Count	465
Period Ending Loan Count	24305
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,520,958,034.10
Period PIF Loan Count Current	464
PIF Loan Count Cumulative	44930
Period PIF Loan UPB Current	85,514,198.18
PIF Loan UPB Cumulative	10,529,807,050.72
Period Partial Prepayment Amount	3,890,956.60
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	239,056.10
Credit Event Amount Cumulative	4,166,966.39
Total Active Modified Loan Count	338
Total Active Modified Loan UPB	81,057,142.61
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	19593
Period Reference Pool Removal Loan Count	456
Period Ending Loan Count	19137
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,367,028,967.64
Period PIF Loan Count Current	456
PIF Loan Count Cumulative	47188
Period PIF Loan UPB Current	88,831,173.60
PIF Loan UPB Cumulative	10,994,514,771.35
Period Partial Prepayment Amount	1,602,810.44
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	14,278,641.63
Total Active Modified Loan Count	553
Total Active Modified Loan UPB	129,445,081.46
Structural Reporting	
Group 1	
Senior Percentage	92.053575%
Subordinate Percentage	7.946425%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.004805%
Subordinate Percentage	10.995195%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.840000 %	7.950000 %
1M-2B	0.00	0.00	1.600000 %	5.700000 %	5.820000 %
1M-2C	0.00	0.00	1.000000 %	3.550000 %	3.630000 %
1M-2	0.00	0.00	1.000000 %	3.550000 %	3.630000 %
1M-2H	0.00	0.00	1.000000 %	3.550000 %	3.630000 %
1B-1	0.00	0.00	0.500000 %	1.770000 %	1.810000 %
1B-1H	0.00	0.00	0.500000 %	1.770000 %	1.810000 %
1B-2H	43,979.69	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	8.150000 %	8.380000 %
2M-2C	0.00	0.00	1.000000 %	4.480000 %	4.600000 %
2M-2	0.00	0.00	1.000000 %	4.480000 %	4.600000 %
2M-2H	0.00	0.00	1.000000 %	4.480000 %	4.600000 %
2B-1	0.00	0.00	0.500000 %	2.240000 %	2.300000 %
2B-1H	0.00	0.00	0.500000 %	2.240000 %	2.300000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	485	87,461,605.99	1.116431 %	1.108795 %
60 Days	135	24,766,914.28	0.310759 %	0.313983 %
90 Days	88	17,299,550.98	0.202569 %	0.219315 %
120 Days	55	12,035,866.41	0.126606 %	0.152585 %
150 Days	58	10,132,598.60	0.133511 %	0.128456 %
180+ Days	752	174,673,650.04	1.731044 %	2.214426 %
Totals	1573	326,370,186.30	3.620920 %	4.137560 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	222	39,870,401.15	0.913392 %	0.881902 %
60 Days	57	10,116,048.72	0.234520 %	0.223759 %
90 Days	34	6,680,317.17	0.139889 %	0.147763 %
120 Days	20	5,106,722.29	0.082288 %	0.112957 %
150 Days	16	2,935,443.42	0.065830 %	0.064930 %
180+ Days	347	85,030,024.03	1.427690 %	1.880797 %
Totals	696	149,738,956.78	2.863608 %	3.312107 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	263	47,591,204.84	1.374301 %	1.413448 %
60 Days	78	14,650,865.56	0.407587 %	0.435127 %
90 Days	54	10,619,233.81	0.282176 %	0.315389 %
120 Days	35	6,929,144.12	0.182892 %	0.205794 %
150 Days	42	7,197,155.18	0.219470 %	0.213754 %
180+ Days	405	89,643,626.01	2.116319 %	2.662395 %
Totals	877	176,631,229.52	4.582745 %	5.245908 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	73	21,275,504.23	22,421.07	0.105384
Group 2	294	72,806,943.31	59,198.41	0.081309

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741717	651,159.09	746.12	0.114583
Group 1	0043741803	179,113.28	194.79	0.108752
Group 1	0043741847	281,734.76	306.39	0.108751
Group 1	0043742802	201,966.00	336.61	0.166667
Group 1	0043743198	378,402.19	315.34	0.083335
Group 1	0043744667	113,376.18	106.29	0.093750
Group 1	0043744717	320,280.00	233.54	0.072917
Group 1	0043745711	235,811.54	143.45	0.060832
Group 1	0043747774	195,602.39	8.11	0.004146
Group 1	0043748067	110,420.77	92.02	0.083336
Group 1	0043750288	404,264.18	256.04	0.063335
Group 1	0043750423	271,147.97	264.79	0.097655
Group 1	0043750574	483,773.37	504.63	0.104311
Group 1	0043751956	334,066.36	173.99	0.052082
Group 1	0043752245	382,153.97	199.04	0.052084
Group 1	0043756688	192,825.60	301.29	0.156250
Group 1	0043760194	428,609.52	401.82	0.093750
Group 1	0043762430	232,627.23	76.43	0.032855
Group 1	0043762648	202,732.97	253.42	0.125002
Group 1	0043763807	328,014.53	102.50	0.031249
Group 1	0043763845	112,600.62	70.38	0.062504
Group 1	0043764158	254,775.83	318.47	0.125000
Group 1	0043764167	178,314.38	59.66	0.033458
Group 1	0043764248	193,945.02	210.92	0.108752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764855	381,376.30	595.90	0.156250
Group 1	0043765137	111,051.39	127.25	0.114587
Group 1	0043765354	138,652.52	173.32	0.125003
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	469,760.24	253.06	0.053870
Group 1	0043770597	127,519.14	92.98	0.072915
Group 1	0043770741	492,923.93	564.81	0.114584
Group 1	0043770892	326,199.89	237.85	0.072915
Group 1	0043772916	170,179.00	195.00	0.114585
Group 1	0043773441	297,143.33	402.38	0.135416
Group 1	0043774094	183,361.31	317.48	0.173144
Group 1	0043775080	211,812.80	150.30	0.070959
Group 1	0043775090	525,166.51	656.46	0.125000
Group 1	0043775529	301,778.81	251.48	0.083333
Group 1	0043775583	302,316.10	409.39	0.135418
Group 1	0043775625	358,534.38	522.86	0.145833
Group 1	0043776577	384,080.55	720.15	0.187500
Group 1	0043776979	257,931.07	295.55	0.114585
Group 1	0043780956	157,609.14	262.68	0.166665
Group 1	0043780965	214,408.67	377.90	0.176252
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781760	568,438.22	769.76	0.135417
Group 1	0043782594	144,258.59	105.19	0.072918
Group 1	0043782631	435,493.67	408.28	0.093751
Group 1	0043782785	378,284.14	630.47	0.166666
Group 1	0043783003	417,785.68	4.70	0.001125
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043786176	262,980.59	301.33	0.114583
Group 1	0043792022	606,125.75	583.22	0.096221
Group 1	0043793126	161,198.85	50.54	0.031353
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043794105	412,386.04	171.83	0.041667
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798654	782,668.38	1,222.92	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043800131	105,710.73	143.15	0.135417
Group 1	0043800581	372,382.76	346.01	0.092918
Group 1	0043801398	417,260.56	695.43	0.166666
Group 1	0043801646	126,084.80	91.94	0.072919
Group 1	0043803568	151,005.93	157.30	0.104168
Group 1	0043804576	386,951.42	644.92	0.166667
Group 1	0043804577	263,824.40	384.74	0.145832
Group 1	0043804873	210,086.18	196.96	0.093752
Group 1	0043806483	84,056.98	69.35	0.082504
Group 1	0043807086	173,583.34	180.82	0.104169
Group 1	0043807423	243,948.99	177.88	0.072917
Group 1	0043807864	485,336.23	910.01	0.187501
Group 1	0043808863	140,572.67	6.01	0.004275
Group 1	0043808946	386,654.70	644.42	0.166666
Group 1	0043809028	408,027.58	467.53	0.114583
Group 2	0043810044	342,081.95	178.17	0.052084
Group 2	0043810574	323,830.59	134.93	0.041667
Group 2	0043811403	221,309.53	56.85	0.025688
Group 2	0043811525	502,746.58	523.69	0.104166
Group 2	0043811806	56,586.44	29.73	0.052539
Group 2	0043811815	84,468.93	80.40	0.095183
Group 2	0043812134	172,803.52	180.00	0.104165
Group 2	0043812212	199,702.54	27.32	0.013680
Group 2	0043812652	324,081.43	405.10	0.124999
Group 2	0043812680	349,703.29	437.13	0.125000
Group 2	0043812792	164,006.52	170.84	0.104167
Group 2	0043813033	75,976.95	102.89	0.135423
Group 2	0043813555	348,914.65	229.50	0.065775
Group 2	0043813782	135,173.70	149.26	0.110421
Group 2	0043813786	194,279.32	323.80	0.166667
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814648	65,998.74	48.39	0.073320
Group 2	0043814923	314,399.89	23.29	0.007408
Group 2	0043815617	276,870.78	257.26	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043816083	231,508.24	108.17	0.046724
Group 2	0043816866	102,803.86	107.09	0.104169
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	295,483.42	328.57	0.111197
Group 2	0043817462	232,764.97	62.31	0.026769
Group 2	0043818038	152,404.74	53.89	0.035360
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	124,330.52	155.41	0.124997
Group 2	0043818399	213,490.47	200.83	0.094070
Group 2	0043818443	33,845.66	18.48	0.054601
Group 2	0043818673	171,208.73	17.83	0.010414
Group 2	0043818784	351,278.38	524.53	0.149320
Group 2	0043818878	383,044.03	438.90	0.114582
Group 2	0043819333	254,069.36	136.89	0.053879
Group 2	0043819497	234,782.28	220.11	0.093751
Group 2	0043819757	187,812.56	166.90	0.088865
Group 2	0043819994	190,640.27	139.01	0.072917
Group 2	0043820331	158,281.56	82.44	0.052084
Group 2	0043820337	157,131.14	69.38	0.044154
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820611	162,953.03	322.51	0.197916
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820847	170,848.00	124.58	0.072919
Group 2	0043820917	168,748.47	158.20	0.093749
Group 2	0043821167	139,868.49	161.89	0.115744
Group 2	0043821580	213,499.92	222.40	0.104169
Group 2	0043821705	323,304.27	370.45	0.114582
Group 2	0043821855	184,477.38	19.22	0.010419
Group 2	0043822060	371,495.63	114.68	0.030870
Group 2	0043822161	482,824.44	974.42	0.201817
Group 2	0043822413	219,764.38	251.81	0.114582
Group 2	0043822458	330,569.55	61.60	0.018635
Group 2	0043822741	160,063.82	43.48	0.027164
Group 2	0043822800	165,597.78	155.25	0.093751

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Group 2	0043822869	89,172.60	120.75	0.135412
Group 2	0043823119	328,548.07	465.06	0.141550
Group 2	0043823164	316,873.77	429.10	0.135417
Group 2	0043823352	347,872.15	507.31	0.145832
Group 2	0043823409	238,850.57	154.24	0.064576
Group 2	0043823412	275,165.32	118.55	0.043083
Group 2	0043823460	352,682.04	183.69	0.052084
Group 2	0043823673	118,413.46	86.34	0.072914
Group 2	0043824039	156,678.83	195.85	0.125001
Group 2	0043824302	457,659.45	524.40	0.114583
Group 2	0043824656	139,443.21	87.15	0.062499
Group 2	0043824940	246,009.55	230.63	0.093748
Group 2	0043825279	225,436.72	23.87	0.010588
Group 2	0043825287	345,796.66	83.10	0.024031
Group 2	0043825485	122,431.63	15.76	0.012872
Group 2	0043825510	205,214.03	85.51	0.041669
Group 2	0043825634	231,632.54	310.45	0.134027
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826034	243,950.88	279.53	0.114585
Group 2	0043826233	222,472.50	50.03	0.022488
Group 2	0043826271	357,873.75	92.47	0.025839
Group 2	0043826301	218,937.58	52.94	0.024180
Group 2	0043826535	335,173.48	559.62	0.166964
Group 2	0043826576	229,349.92	143.11	0.062398
Group 2	0043826648	95,723.13	99.41	0.103852
Group 2	0043826790	97,923.48	122.40	0.124996
Group 2	0043827209	460,010.18	135.85	0.029532
Group 2	0043827245	190,801.57	99.38	0.052086
Group 2	0043827268	261,328.59	27.93	0.010688
Group 2	0043827505	241,261.91	45.50	0.018859
Group 2	0043827637	266,540.97	27.76	0.010415
Group 2	0043828096	121,005.05	226.88	0.187496
Group 2	0043828397	75,974.08	110.80	0.145839
Group 2	0043828910	417,621.90	311.38	0.074560

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043829112	343,180.56	571.97	0.166667
Group 2	0043829899	150,769.18	26.53	0.017596
Group 2	0043830008	189,966.19	273.48	0.143962
Group 2	0043830309	119,594.45	65.37	0.054660
Group 2	0043830410	311,270.48	289.22	0.092916
Group 2	0043830477	272,605.30	398.10	0.146035
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	433,220.62	184.66	0.042625
Group 2	0043830994	338,591.75	679.42	0.200661
Group 2	0043831210	229,488.69	21.33	0.009295
Group 2	0043831472	215,630.89	198.42	0.092018
Group 2	0043831606	355,673.76	93.65	0.026330
Group 2	0043832066	156,838.10	95.96	0.061184
Group 2	0043832276	339,622.14	389.15	0.114583
Group 2	0043832303	235,721.43	147.33	0.062502
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	214,097.18	156.11	0.072915
Group 2	0043832708	231,890.97	96.62	0.041666
Group 2	0043832851	428,906.95	402.10	0.093750
Group 2	0043832864	123,483.56	231.53	0.187499
Group 2	0043833297	227,462.34	450.19	0.197918
Group 2	0043833586	166,284.36	108.58	0.065298
Group 2	0043833611	83,116.90	43.29	0.052083
Group 2	0043833703	282,967.15	130.20	0.046012
Group 2	0043834118	136,930.39	56.93	0.041576
Group 2	0043834123	151,365.93	157.67	0.104165
Group 2	0043834160	127,308.75	27.25	0.021405
Group 2	0043834183	225,008.22	187.51	0.083335
Group 2	0043834485	490,940.18	664.81	0.135416
Group 2	0043834820	368,048.56	112.72	0.030626
Group 2	0043834864	197,292.48	146.85	0.074433
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	219,509.45	388.71	0.177081
Group 2	0043834944	171,510.35	178.66	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043835128	287,212.79	120.64	0.042004
Group 2	0043835145	340,792.33	116.99	0.034329
Group 2	0043835181	302,551.28	189.09	0.062498
Group 2	0043835359	356,821.73	520.37	0.145835
Group 2	0043835927	366,543.38	189.37	0.051664
Group 2	0043836074	87,112.68	120.50	0.138327
Group 2	0043836090	68,942.71	44.15	0.064039
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	177,848.99	321.83	0.180957
Group 2	0043836552	172,729.55	35.99	0.020836
Group 2	0043836588	105,923.46	176.54	0.166668
Group 2	0043836906	123,547.11	167.30	0.135414
Group 2	0043836979	132,821.00	110.68	0.083330
Group 2	0043837054	111,776.94	138.09	0.123541
Group 2	0043837118	144,422.08	65.18	0.045132
Group 2	0043837138	144,415.82	193.53	0.134009
Group 2	0043837149	206,303.73	109.04	0.052854
Group 2	0043837183	318,949.57	78.65	0.024659
Group 2	0043837815	275,171.03	504.56	0.183362
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	334,565.89	313.02	0.093560
Group 2	0043838925	193,414.81	123.56	0.063883
Group 2	0043838945	194,241.45	252.06	0.129766
Group 2	0043839538	235,897.18	172.01	0.072917
Group 2	0043839771	305,883.59	85.53	0.027962
Group 2	0043840095	242,169.67	201.81	0.083334
Group 2	0043840199	394,369.44	230.73	0.058506
Group 2	0043840550	300,912.56	219.42	0.072918
Group 2	0043840986	303,650.21	379.56	0.124999
Group 2	0043841361	359,530.89	50.95	0.014171
Group 2	0043841424	372,152.73	93.89	0.025229
Group 2	0043841923	141,543.86	88.46	0.062497
Group 2	0043841961	139,969.72	102.06	0.072916
Group 2	0043841995	111,725.13	15.91	0.014240

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043842399	383,161.80	113.90	0.029726
Group 2	0043842635	222,431.91	301.21	0.135417
Group 2	0043842691	295,617.84	155.42	0.052575
Group 2	0043842714	136,925.19	114.10	0.083330
Group 2	0043842734	275,376.01	154.16	0.055982
Group 2	0043842784	246,881.79	371.28	0.150388
Group 2	0043843296	371,816.45	232.39	0.062501
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	230,360.67	277.48	0.120455
Group 2	0043844107	418,305.88	305.01	0.072916
Group 2	0043844351	373,026.58	466.28	0.124999
Group 2	0043844621	369,196.25	269.21	0.072918
Group 2	0043844635	279,178.74	332.69	0.119167
Group 2	0043844664	142,104.15	38.10	0.026811
Group 2	0043844687	127,056.49	95.97	0.075533
Group 2	0043844901	301,479.50	143.49	0.047595
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845043	171,243.74	356.76	0.208335
Group 2	0043845163	228,126.67	39.39	0.017267
Group 2	0043845191	377,564.43	511.29	0.135418
Group 2	0043845908	575,998.67	31.75	0.005512
Group 2	0043846554	118,747.70	4.45	0.003747
Group 2	0043846610	309,956.62	193.72	0.062499
Group 2	0043846631	231,923.75	201.55	0.086904
Group 2	0043846764	444,991.46	366.67	0.082399
Group 2	0043846856	101,972.53	18.43	0.018073
Group 2	0043846913	184,770.76	40.63	0.021989
Group 2	0043847345	167,234.91	80.82	0.048327
Group 2	0043847434	203,688.74	92.64	0.045481
Group 2	0043847635	225,077.03	257.90	0.114583
Group 2	0043848445	236,294.18	73.84	0.031249
Group 2	0043848491	284,739.67	552.45	0.194019
Group 2	0043848608	405,753.58	183.31	0.045178
Group 2	0043848927	189,288.52	47.04	0.024851

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043848946	292,290.19	213.13	0.072917
Group 2	0043849048	302,252.42	377.82	0.125001
Group 2	0043849270	233,912.45	54.25	0.023192
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	167,454.98	165.58	0.098880
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043850206	115,837.67	181.00	0.156253
Group 2	0043851029	217,615.26	231.22	0.106252
Group 2	0043851263	400,585.11	113.08	0.028229
Group 2	0043851792	106,736.15	78.66	0.073696
Group 2	0043852384	335,559.65	349.54	0.104166
Group 2	0043852465	111,341.26	68.29	0.061334
Group 2	0043852701	238,766.87	174.10	0.072916
Group 2	0043852910	411,267.20	599.76	0.145832
Group 2	0043853072	369,137.78	252.56	0.068419
Group 2	0043853250	140,674.03	205.15	0.145834
Group 2	0043853744	258,825.21	323.53	0.124999
Group 2	0043854538	408,878.62	273.74	0.066949
Group 2	0043854594	423,504.34	155.67	0.036758
Group 2	0043854633	246,339.05	76.98	0.031250
Group 2	0043855005	308,330.79	32.21	0.010447
Group 2	0043855199	319,110.11	166.20	0.052082
Group 2	0043855514	62,382.22	32.49	0.052082
Group 2	0043855655	178,132.93	40.40	0.022680
Group 2	0043855733	141,857.14	54.64	0.038518
Group 2	0043856088	192,344.69	141.52	0.073576
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	351,816.74	112.89	0.032088
Group 2	0043857123	239,975.18	25.00	0.010418
Group 2	0043857612	125,060.74	143.30	0.114584
Group 2	0043857889	332,269.75	657.62	0.197918
Group 2	0043858295	169,169.97	23.18	0.013702
Group 2	0043858379	249,898.84	256.02	0.102449
Group 2	0043858652	202,365.67	274.04	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043858695	110,355.42	137.94	0.124996
Group 2	0043859091	358,196.43	522.37	0.145833
Group 2	0043859262	297,369.10	4.67	0.001570
Group 2	0043859413	351,627.78	189.77	0.053969
Group 2	0043859453	390,717.62	610.50	0.156251
Group 2	0043859477	577,706.82	957.25	0.165698
Group 2	0043859698	252,525.35	394.57	0.156250
Group 2	0043859895	205,502.62	235.47	0.114582
Group 2	0043860139	324,953.09	309.97	0.095389
Group 2	0043860503	461,239.59	599.03	0.129874
Group 2	0043860712	166,016.66	93.72	0.056452
Group 2	0043860909	145,375.80	136.29	0.093750
Group 2	0043861008	391,090.65	200.44	0.051252
Group 2	0043861691	119,915.11	149.89	0.124997
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	255,402.80	186.76	0.073124
Group 2	0043862024	123,110.61	64.12	0.052083
Group 2	0043862125	314,294.58	203.03	0.064599
Group 2	0043862302	227,987.78	237.49	0.104168
Group 2	0043862332	174,566.19	181.84	0.104167
Group 2	0043862402	158,390.51	86.12	0.054372
Group 2	0043862569	126,328.16	114.36	0.090526
Group 2	0043862745	285,018.96	193.73	0.067971
Group 2	0043863009	392,955.99	163.73	0.041666
Group 2	0043863485	531,367.48	128.52	0.024187
Group 2	0043863569	242,080.13	88.76	0.036666
Group 2	0043864325	50,417.14	21.90	0.043438
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	318,385.48	132.66	0.041666
Group 2	0043864887	441,237.61	643.47	0.145833
Group 2	0043865091	172,908.53	144.09	0.083333
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	279,361.13	172.88	0.061884
Group 2	0043865594	145,969.08	60.82	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043866060	291,199.97	424.67	0.145834
Group 2	0043866196	114,311.51	25.66	0.022447
Group 2	0043866415	245,889.26	254.09	0.103335
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866972	271,078.79	423.56	0.156250
Group 2	0043867128	361,942.42	150.81	0.041667
Group 2	0043867274	419,043.22	130.95	0.031250
Group 2	0043868265	135,354.04	140.99	0.104164
Group 2	0043868595	183,931.42	242.82	0.132017
Group 2	0043868873	214,671.95	89.45	0.041668
Group 2	0043869266	208,648.65	217.34	0.104166
Group 2	0043869417	143,599.44	74.79	0.052082
Group 2	0043870369	233,469.94	18.89	0.008091
Group 2	0043870820	345,771.28	72.04	0.020835
Group 2	0043871090	470,109.85	468.84	0.099730
Group 2	0043871323	268,565.33	251.78	0.093750
Group 2	0043871515	267,445.80	195.01	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,040.91	42.70	0.048500
Group 2	0043872136	142,322.98	82.39	0.057889
Group 2	0043872770	66,744.80	104.29	0.156252
Group 2	0043872811	185,177.77	347.21	0.187501
Group 2	0043872834	595,751.01	434.40	0.072916
Group 2	0043873126	203,877.01	148.66	0.072917
Group 2	0043873365	196,026.14	93.29	0.047591
Group 2	0043873542	332,397.85	125.46	0.037744
Group 2	0043874178	535,799.16	502.31	0.093750
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	163,215.44	289.03	0.177085
Group 2	0043874656	380,158.63	183.62	0.048301
Group 2	0043874891	197,943.00	73.43	0.037097
Group 2	0043874901	305,325.88	289.93	0.094958
Group 2	0043875397	118,772.44	56.42	0.047503
Group 2	0043875453	379,327.96	632.21	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043876004	159,100.47	92.15	0.057919
Group 2	0043876037	213,547.15	318.19	0.149002
Group 2	0043876485	327,017.09	170.32	0.052083

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	239,056.10	29,444.15	12.317

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043795314	239,056.10	29,444.15	12.317

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	110,587.23	14,535.54	(14,481.33)	(13.095)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043804277	110,587.23	14,535.54	(14,481.33)	(13.095)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
115	18,445,608.02	807,647.67	4.379

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749376	55,211.78	6,320.26	11.447
0043754962	43,717.86	15,641.15	35.777
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795314	239,056.10	29,444.15	12.317
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043804277	110,587.23	(14,481.33)	(13.095)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(13,579.53)	(12.577)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(41,897.14)	(13.033)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043862164	371,360.21	161,115.95	43.385
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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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	349,643.33	43,979.69	0.001 %	0	0.00	0.00	0.000 %	2	349,643.33	43,979.69	0.001 %
Total	2	349,643.33	43,979.69	0.001 %	0	0.00	0.00	0.000 %	2	349,643.33	43,979.69	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043795314	256,000.00	4.625 %	NY	80.00	360	239,056.10	04/30/2022	29,444.15	29,444.15
Group 1	0043804277	114,000.00	3.625 %	OK	80.00	360	110,587.23	03/31/2022	14,535.54	(14,481.33)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

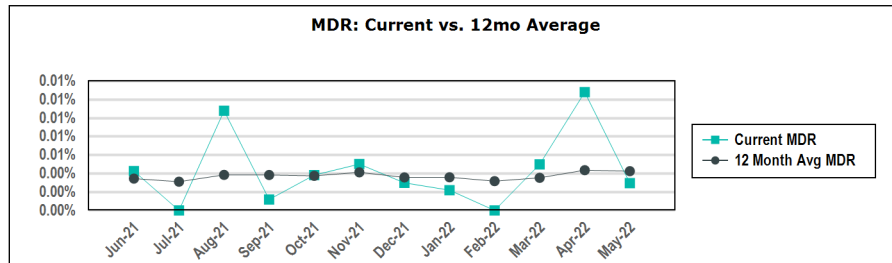
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Realized Loss Report - Collateral

Summary

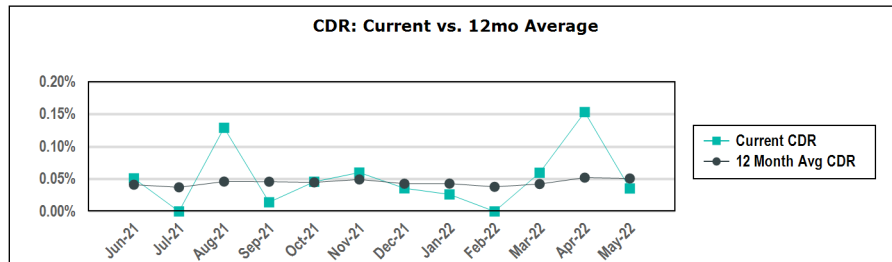
MDR

Current Month 0.003 %
 3 Month Average 0.007 %
 12 Month Average 0.004 %



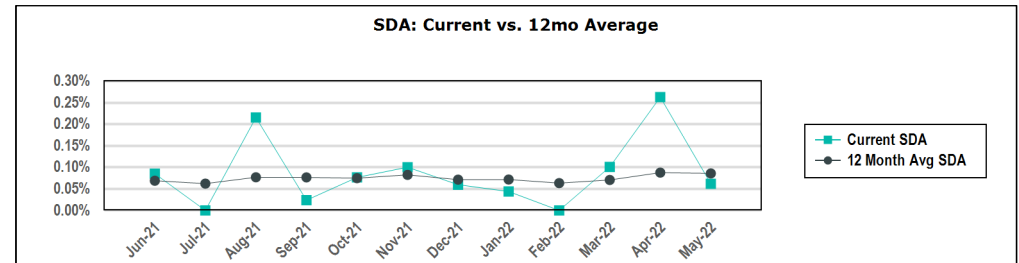
CDR

Current Month 0.035 %
 3 Month Average 0.083 %
 12 Month Average 0.051 %



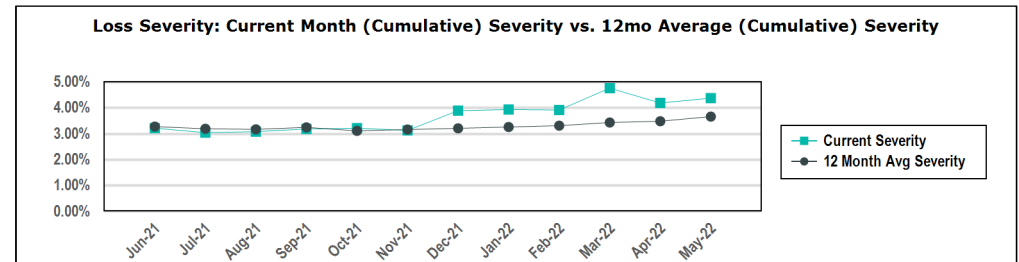
SDA

Current Month 0.062 %
 3 Month Average 0.142 %
 12 Month Average 0.086 %



Loss Severity

Current Month (Cumulative) 4.379 %
 3 Month Average (Cumulative) 4.447 %
 12 Month Average (Cumulative) 3.666 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

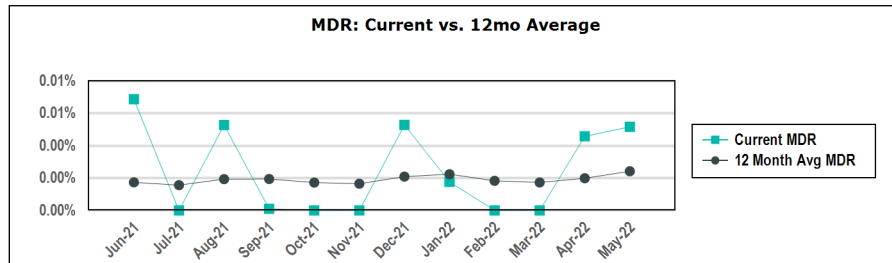
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Realized Loss Report - Collateral

Group 1

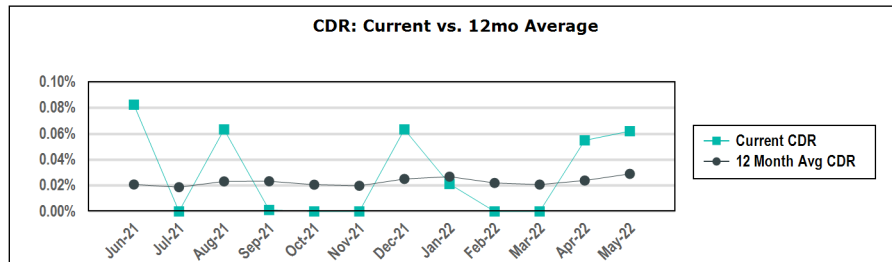
MDR

Current Month 0.005 %
 3 Month Average 0.003 %
 12 Month Average 0.002 %



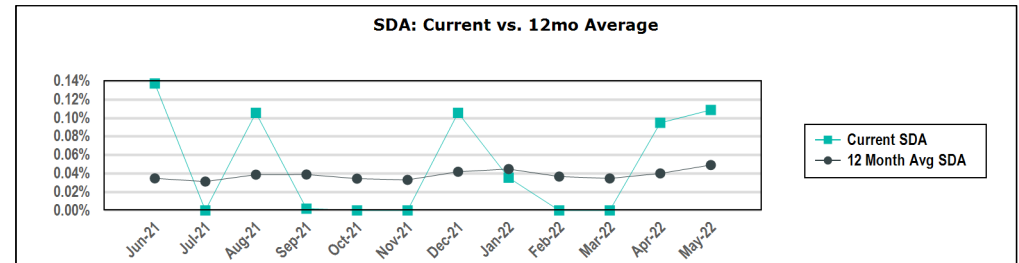
CDR

Current Month 0.062 %
 3 Month Average 0.039 %
 12 Month Average 0.029 %



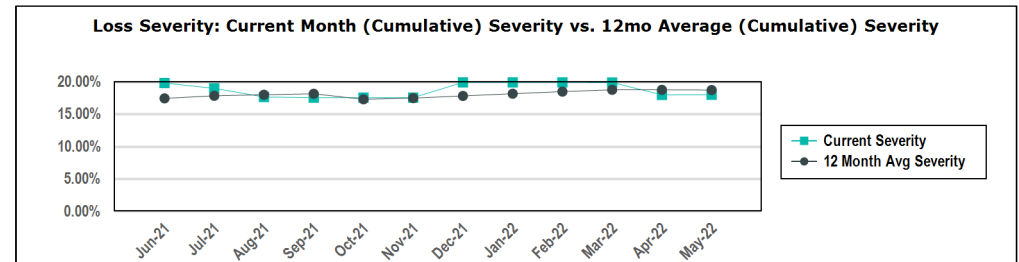
SDA

Current Month 0.109 %
 3 Month Average 0.068 %
 12 Month Average 0.049 %



Loss Severity

Current Month (Cumulative) 18.054 %
 3 Month Average (Cumulative) 18.678 %
 12 Month Average (Cumulative) 18.776 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

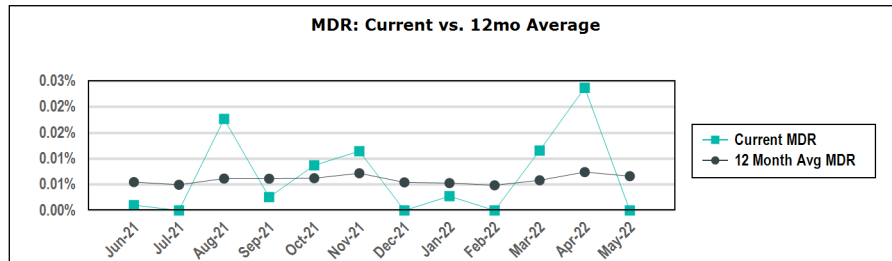
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Realized Loss Report - Collateral

Group 2

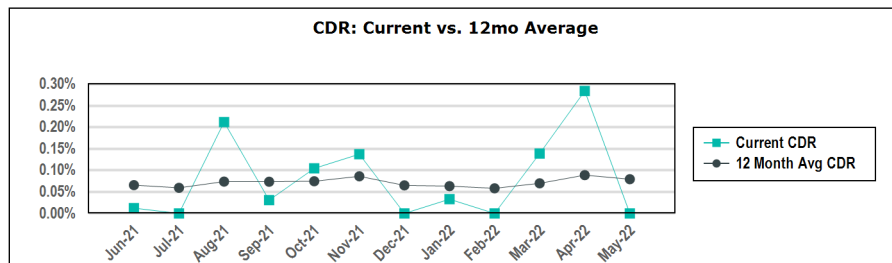
MDR

Current Month 0.000 %
3 Month Average 0.012 %
12 Month Average 0.007 %



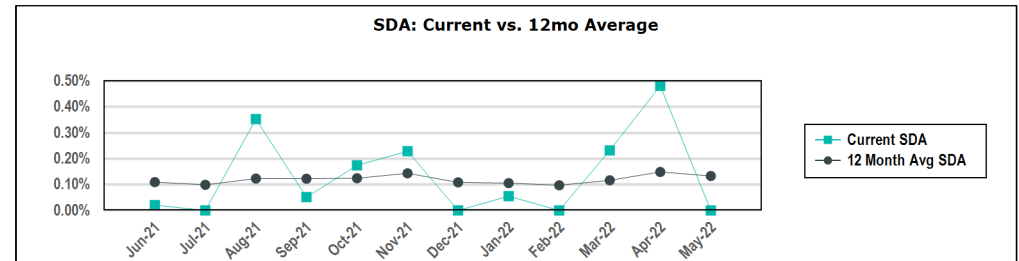
CDR

Current Month 0.000 %
3 Month Average 0.141 %
12 Month Average 0.079 %



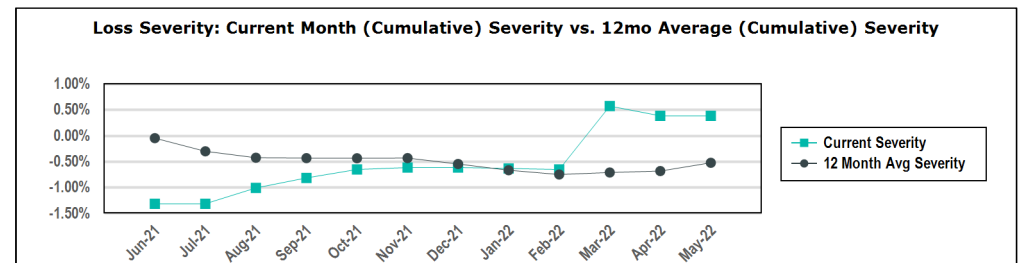
SDA

Current Month 0.000 %
3 Month Average 0.238 %
12 Month Average 0.133 %



Loss Severity

Current Month (Cumulative) 0.388 %
3 Month Average (Cumulative) 0.450 %
12 Month Average (Cumulative) (0.521) %



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 2.225 %
3 Month Average 2.172 %
12 Month Average 3.226 %

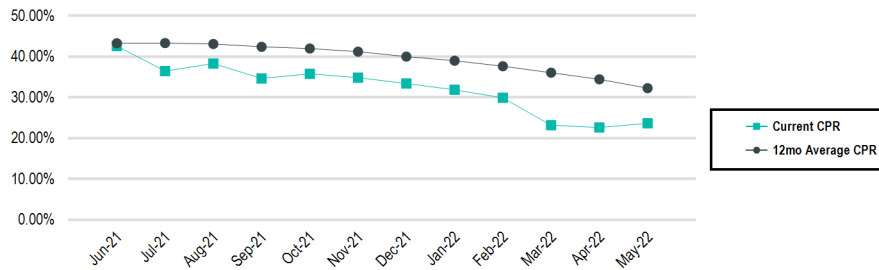
CPR

Current Month 23.665 %
3 Month Average 23.167 %
12 Month Average 32.285 %

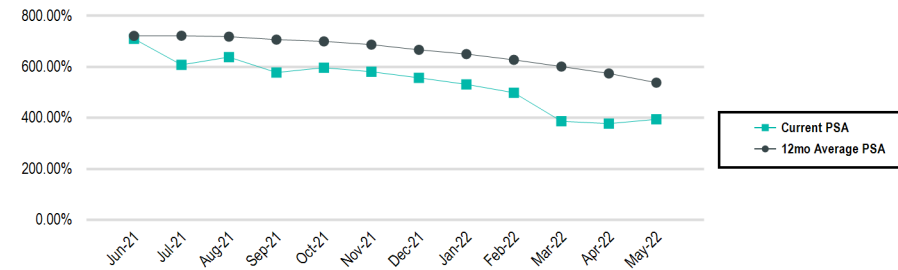
PSA

Current Month 394.410 %
3 Month Average 386.115 %
12 Month Average 538.084 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.938 %
3 Month Average 1.953 %
12 Month Average 2.928 %

CPR

Current Month 20.932 %
3 Month Average 21.067 %
12 Month Average 29.772 %

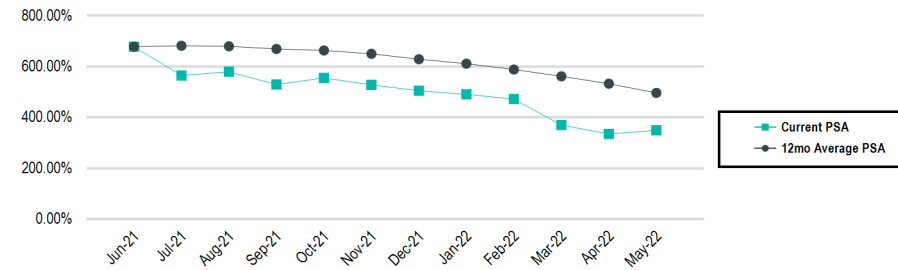
PSA

Current Month 348.861 %
3 Month Average 351.116 %
12 Month Average 496.196 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Prepayment Rates

Group 2

SMM

Current Month	2.608 %
3 Month Average	2.464 %
12 Month Average	3.609 %

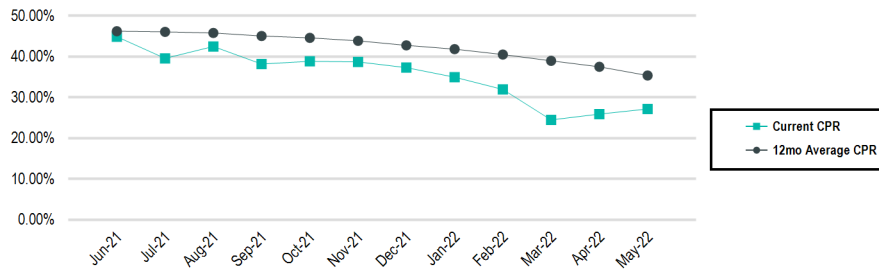
CPR

Current Month	27.174 %
3 Month Average	25.867 %
12 Month Average	35.386 %

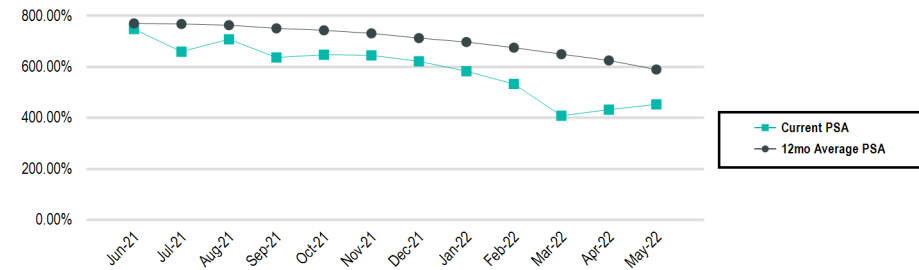
PSA

Current Month	452.907 %
3 Month Average	431.118 %
12 Month Average	589.771 %

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Exchange History		
Effective Exchange Date: 04/05/2022		
Incoming Certificates:		
Class	Prior Value	Issued Value
2E-D1	51,331,649.00	17,178,189.00
2X-1	51,331,649.00	17,178,189.00
2M-2C	25,823,351.00	8,641,811.00
Outgoing Certificates:		
Class	Prior Value	Issued Value
2M-2	283,818,999.00	335,153,999.00