

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
 09-Jan-2024 1:12:59 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/29/2023	0.00000 %	3,497,819,271.71	0.00	21,896,306.41	0.00	3,475,922,965.30	21,896,306.41	0.00
1M-1	30711XQS6	01/24/2024	6.20191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	01/24/2024	8.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	01/24/2024	8.10191 %	7,671,059.36	51,791.86	365,983.09	0.00	7,305,076.27	417,774.95	0.00
1M-BH		12/29/2023	0.00000 %	31,531,485.97	0.00	1,504,354.24	0.00	30,027,131.73	1,504,354.24	0.00
1M-2C	30711XQV9	01/24/2024	8.10191 %	19,359,089.00	130,704.66	0.00	0.00	19,359,089.00	130,704.66	0.00
1M-CH		12/29/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	01/24/2024	8.10191 %	27,030,148.36	182,496.52	365,983.09	0.00	26,664,165.27	548,479.61	0.00
1M-2H		12/29/2023	0.00000 %	111,106,002.97	0.00	1,504,354.24	0.00	109,601,648.73	1,504,354.24	0.00
1B-1	30711XQW7	01/24/2024	9.60191 %	44,547,596.00	356,451.67	0.00	0.00	44,547,596.00	356,451.67	0.00
1B-1H		12/29/2023	0.00000 %	37,897,076.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		12/29/2023	0.00000 %	81,201,253.45	0.00	0.00	18,382.54	81,182,870.91	0.00	1,261,801.09
1A-I1	30711XQZ0	01/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	01/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	01/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	01/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	01/24/2024	1.80000 %	0.00	11,506.59	0.00	0.00	0.00	11,506.59	0.00
1B-I2	30711XRK2	01/24/2024	1.40000 %	0.00	8,949.57	0.00	0.00	0.00	8,949.57	0.00
1B-I3	30711XRM8	01/24/2024	1.00000 %	0.00	6,392.55	0.00	0.00	0.00	6,392.55	0.00
1B-I4	30711XRP1	01/24/2024	0.60000 %	0.00	3,835.53	0.00	0.00	0.00	3,835.53	0.00
1C-I1	30711XRR7	01/24/2024	1.80000 %	0.00	29,038.63	0.00	0.00	0.00	29,038.63	0.00
1C-I2	30711XRT3	01/24/2024	1.40000 %	0.00	22,585.60	0.00	0.00	0.00	22,585.60	0.00
1C-I3	30711XRV8	01/24/2024	1.00000 %	0.00	16,132.57	0.00	0.00	0.00	16,132.57	0.00
1C-I4	30711XRX4	01/24/2024	0.60000 %	0.00	9,679.54	0.00	0.00	0.00	9,679.54	0.00
1E-A1	30711XQY3	01/24/2024	6.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	01/24/2024	6.70191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	01/24/2024	7.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	01/24/2024	7.50191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	01/24/2024	6.30191 %	7,671,059.36	40,285.27	365,983.09	0.00	7,305,076.27	406,268.36	0.00

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Distribution Date: 25-Jan-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	01/24/2024	6.70191 %	7,671,059.36	42,842.29	365,983.09	0.00	7,305,076.27	408,825.38	0.00
1E-B3	30711XRL0	01/24/2024	7.10191 %	7,671,059.36	45,399.31	365,983.09	0.00	7,305,076.27	411,382.40	0.00
1E-B4	30711XRN6	01/24/2024	7.50191 %	7,671,059.36	47,956.33	365,983.09	0.00	7,305,076.27	413,939.42	0.00
1E-C1	30711XRQ9	01/24/2024	6.30191 %	19,359,089.00	101,666.03	0.00	0.00	19,359,089.00	101,666.03	0.00
1E-C2	30711XRS5	01/24/2024	6.70191 %	19,359,089.00	108,119.06	0.00	0.00	19,359,089.00	108,119.06	0.00
1E-C3	30711XRU0	01/24/2024	7.10191 %	19,359,089.00	114,572.09	0.00	0.00	19,359,089.00	114,572.09	0.00
1E-C4	30711XRW6	01/24/2024	7.50191 %	19,359,089.00	121,025.12	0.00	0.00	19,359,089.00	121,025.12	0.00
1E-D1	30711XRY2	01/24/2024	6.30191 %	7,671,059.36	40,285.27	365,983.09	0.00	7,305,076.27	406,268.36	0.00
1E-D2	30711XRZ9	01/24/2024	6.70191 %	7,671,059.36	42,842.29	365,983.09	0.00	7,305,076.27	408,825.38	0.00
1E-D3	30711XSA3	01/24/2024	7.10191 %	7,671,059.36	45,399.31	365,983.09	0.00	7,305,076.27	411,382.40	0.00
1E-D4	30711XSB1	01/24/2024	7.50191 %	7,671,059.36	47,956.33	365,983.09	0.00	7,305,076.27	413,939.42	0.00
1E-D5	30711XSC9	01/24/2024	8.10191 %	7,671,059.36	51,791.86	365,983.09	0.00	7,305,076.27	417,774.95	0.00
1E-F1	30711XSD7	01/24/2024	6.30191 %	27,030,148.36	141,951.30	365,983.09	0.00	26,664,165.27	507,934.39	0.00
1E-F2	30711XSE5	01/24/2024	6.70191 %	27,030,148.36	150,961.35	365,983.09	0.00	26,664,165.27	516,944.44	0.00
1E-F3	30711XSF2	01/24/2024	7.10191 %	27,030,148.36	159,971.40	365,983.09	0.00	26,664,165.27	525,954.49	0.00
1E-F4	30711XSG0	01/24/2024	7.50191 %	27,030,148.36	168,981.45	365,983.09	0.00	26,664,165.27	534,964.54	0.00
1E-F5	30711XSH8	01/24/2024	8.10191 %	27,030,148.36	182,496.52	365,983.09	0.00	26,664,165.27	548,479.61	0.00
1X-1	30711XSJ4	01/24/2024	1.80000 %	0.00	11,506.59	0.00	0.00	0.00	11,506.59	0.00
1X-2	30711XSK1	01/24/2024	1.40000 %	0.00	8,949.57	0.00	0.00	0.00	8,949.57	0.00
1X-3	30711XSL9	01/24/2024	1.00000 %	0.00	6,392.55	0.00	0.00	0.00	6,392.55	0.00
1X-4	30711XSM7	01/24/2024	0.60000 %	0.00	3,835.53	0.00	0.00	0.00	3,835.53	0.00
1Y-1	30711XSN5	01/24/2024	1.80000 %	0.00	40,545.22	0.00	0.00	0.00	40,545.22	0.00
1Y-2	30711XSP0	01/24/2024	1.40000 %	0.00	31,535.17	0.00	0.00	0.00	31,535.17	0.00
1Y-3	30711XSQ8	01/24/2024	1.00000 %	0.00	22,525.12	0.00	0.00	0.00	22,525.12	0.00
1Y-4	30711XSR6	01/24/2024	0.60000 %	0.00	13,515.07	0.00	0.00	0.00	13,515.07	0.00
2A-H		12/29/2023	0.00000 %	2,422,809,068.98	0.00	17,768,223.80	0.00	2,405,040,845.18	17,768,223.80	0.00
2M-1	30711XSS4	01/24/2024	6.20191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	01/24/2024	8.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	01/24/2024	8.25191 %	4,912,437.59	33,780.83	588,778.11	0.00	4,323,659.47	622,558.94	0.00

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2M-BH		12/29/2023	0.00000 %	13,156,184.26	0.00	1,576,828.86	0.00	11,579,355.41	1,576,828.86	0.00
2M-2C	30711XSV7	01/24/2024	8.25191 %	34,575,936.42	237,764.60	0.00	0.00	34,575,936.42	237,764.60	0.00
2M-CH		12/29/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	01/24/2024	8.25191 %	39,488,374.01	271,545.42	588,778.11	0.00	38,899,595.89	860,323.53	0.00
2M-2H		12/29/2023	0.00000 %	105,755,302.84	0.00	1,576,828.86	0.00	104,178,473.99	1,576,828.86	0.00
2B-1	30711XSW5	01/24/2024	9.90191 %	19,316,000.00	159,387.74	0.00	0.00	19,316,000.00	159,387.74	0.00
2B-1H		12/29/2023	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		12/29/2023	0.00000 %	77,195,176.20	0.00	0.00	160,243.23	77,034,932.97	0.00	510,832.03
2A-I1	30711XSZ8	01/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	01/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	01/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	01/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	01/24/2024	1.80000 %	0.00	7,368.66	0.00	0.00	0.00	7,368.66	0.00
2B-I2	30711XTK0	01/24/2024	1.40000 %	0.00	5,731.18	0.00	0.00	0.00	5,731.18	0.00
2B-I3	30711XTM6	01/24/2024	1.00000 %	0.00	4,093.70	0.00	0.00	0.00	4,093.70	0.00
2B-I4	30711XTP9	01/24/2024	0.60000 %	0.00	2,456.22	0.00	0.00	0.00	2,456.22	0.00
2C-I1	30711XTR5	01/24/2024	1.80000 %	0.00	51,863.90	0.00	0.00	0.00	51,863.90	0.00
2C-I2	30711XTT1	01/24/2024	1.40000 %	0.00	40,338.59	0.00	0.00	0.00	40,338.59	0.00
2C-I3	30711XTV6	01/24/2024	1.00000 %	0.00	28,813.28	0.00	0.00	0.00	28,813.28	0.00
2C-I4	30711XTX2	01/24/2024	0.60000 %	0.00	17,287.97	0.00	0.00	0.00	17,287.97	0.00
2E-A1	30711XSY1	01/24/2024	6.45191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	01/24/2024	6.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	01/24/2024	7.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	01/24/2024	7.65191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	01/24/2024	6.45191 %	4,912,437.59	26,412.17	588,778.11	0.00	4,323,659.47	615,190.28	0.00
2E-B2	30711XTJ3	01/24/2024	6.85191 %	4,912,437.59	28,049.65	588,778.11	0.00	4,323,659.47	616,827.76	0.00
2E-B3	30711XTL8	01/24/2024	7.25191 %	4,912,437.59	29,687.13	588,778.11	0.00	4,323,659.47	618,465.24	0.00
2E-B4	30711XTN4	01/24/2024	7.65191 %	4,912,437.59	31,324.61	588,778.11	0.00	4,323,659.47	620,102.72	0.00
2E-C1	30711XTQ7	01/24/2024	6.45191 %	34,575,936.42	185,900.69	0.00	0.00	34,575,936.42	185,900.69	0.00
2E-C2	30711XTS3	01/24/2024	6.85191 %	34,575,936.42	197,426.00	0.00	0.00	34,575,936.42	197,426.00	0.00
2E-C3	30711XTU8	01/24/2024	7.25191 %	34,575,936.42	208,951.32	0.00	0.00	34,575,936.42	208,951.32	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	01/24/2024	7.65191 %	34,575,936.42	220,476.63	0.00	0.00	34,575,936.42	220,476.63	0.00
2E-D1	30711XTY0	01/24/2024	6.45191 %	4,912,437.59	26,412.17	588,778.11	0.00	4,323,659.47	615,190.28	0.00
2E-D2	30711XTZ7	01/24/2024	6.85191 %	4,912,437.59	28,049.65	588,778.11	0.00	4,323,659.47	616,827.76	0.00
2E-D3	30711XUA0	01/24/2024	7.25191 %	4,912,437.59	29,687.13	588,778.11	0.00	4,323,659.47	618,465.24	0.00
2E-D4	30711XUB8	01/24/2024	7.65191 %	4,912,437.59	31,324.61	588,778.11	0.00	4,323,659.47	620,102.72	0.00
2E-D5	30711XUC6	01/24/2024	8.25191 %	4,912,437.59	33,780.83	588,778.11	0.00	4,323,659.47	622,558.94	0.00
2E-F1	30711XUD4	01/24/2024	6.45191 %	39,488,374.01	212,312.86	588,778.11	0.00	38,899,595.89	801,090.97	0.00
2E-F2	30711XUE2	01/24/2024	6.85191 %	39,488,374.01	225,475.65	588,778.11	0.00	38,899,595.89	814,253.76	0.00
2E-F3	30711XUF9	01/24/2024	7.25191 %	39,488,374.01	238,638.45	588,778.11	0.00	38,899,595.89	827,416.56	0.00
2E-F4	30711XUG7	01/24/2024	7.65191 %	39,488,374.01	251,801.24	588,778.11	0.00	38,899,595.89	840,579.35	0.00
2E-F5	30711XUH5	01/24/2024	8.25191 %	39,488,374.01	271,545.42	588,778.11	0.00	38,899,595.89	860,323.53	0.00
2X-1	30711XUJ1	01/24/2024	1.80000 %	0.00	7,368.66	0.00	0.00	0.00	7,368.66	0.00
2X-2	30711XUK8	01/24/2024	1.40000 %	0.00	5,731.18	0.00	0.00	0.00	5,731.18	0.00
2X-3	30711XUL6	01/24/2024	1.00000 %	0.00	4,093.70	0.00	0.00	0.00	4,093.70	0.00
2X-4	30711XUM4	01/24/2024	0.60000 %	0.00	2,456.22	0.00	0.00	0.00	2,456.22	0.00
2Y-1	30711XUN2	01/24/2024	1.80000 %	0.00	59,232.56	0.00	0.00	0.00	59,232.56	0.00
2Y-2	30711XUP7	01/24/2024	1.40000 %	0.00	46,069.77	0.00	0.00	0.00	46,069.77	0.00
2Y-3	30711XUQ5	01/24/2024	1.00000 %	0.00	32,906.98	0.00	0.00	0.00	32,906.98	0.00
2Y-4	30711XUR3	01/24/2024	0.60000 %	0.00	19,744.19	0.00	0.00	0.00	19,744.19	0.00
Totals				7,467,359,049.78	5,938,164.25	61,103,075.61	178,625.77	7,406,077,348.26	67,041,239.86	1,772,633.12

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,497,819,271.71	8,126,792.39	13,769,514.02	0.00	0.00	21,896,306.41	3,475,922,965.30	0.21913032	21,896,306.41
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.37734608	365,983.09
1M-BH	79,574,517.00	31,531,485.97	563,956.25	940,397.99	0.00	0.00	1,504,354.24	30,027,131.73	0.37734608	1,504,354.24
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	27,030,148.36	137,200.70	228,782.39	0.00	0.00	365,983.09	26,664,165.27	0.45911536	365,983.09
1M-2H	238,723,551.00	111,106,002.97	563,956.25	940,397.99	0.00	0.00	1,504,354.24	109,601,648.73	0.45911536	1,504,354.24
1B-1	44,547,596.00	44,547,596.00	0.00	0.00	0.00	0.00	0.00	44,547,596.00	1.00000000	0.00
1B-1H	37,897,076.00	37,897,076.00	0.00	0.00	0.00	0.00	0.00	37,897,076.00	1.00000000	0.00
1B-2H	82,444,672.00	81,201,253.45	0.00	0.00	0.00	18,382.54	18,382.54	81,182,870.91	0.98469518	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.37734608	365,983.09
1E-B2	19,359,089.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.37734608	365,983.09
1E-B3	19,359,089.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.37734608	365,983.09

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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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
1E-B4	19,359,089.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.37734608	365,983.09
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	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.18867304	365,983.09
1E-D2	38,718,178.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.18867304	365,983.09
1E-D3	38,718,178.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.18867304	365,983.09
1E-D4	38,718,178.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.18867304	365,983.09
1E-D5	38,718,178.00	7,671,059.36	137,200.70	228,782.39	0.00	0.00	365,983.09	7,305,076.27	0.18867304	365,983.09
1E-F1	38,718,178.00	27,030,148.36	137,200.70	228,782.39	0.00	0.00	365,983.09	26,664,165.27	0.68867304	365,983.09
1E-F2	38,718,178.00	27,030,148.36	137,200.70	228,782.39	0.00	0.00	365,983.09	26,664,165.27	0.68867304	365,983.09
1E-F3	38,718,178.00	27,030,148.36	137,200.70	228,782.39	0.00	0.00	365,983.09	26,664,165.27	0.68867304	365,983.09
1E-F4	38,718,178.00	27,030,148.36	137,200.70	228,782.39	0.00	0.00	365,983.09	26,664,165.27	0.68867304	365,983.09
1E-F5	38,718,178.00	27,030,148.36	137,200.70	228,782.39	0.00	0.00	365,983.09	26,664,165.27	0.68867304	365,983.09
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	2,422,809,068.98	5,201,904.82	12,566,318.99	0.00	0.00	17,768,223.80	2,405,040,845.18	0.16195546	17,768,223.80
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.12504822	588,778.11
2M-BH	92,599,118.58	13,156,184.26	468,972.22	1,107,856.64	0.00	0.00	1,576,828.86	11,579,355.41	0.12504822	1,576,828.86
2M-2C	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	92,599,118.58	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	39,488,374.01	175,111.32	413,666.80	0.00	0.00	588,778.11	38,899,595.89	0.37654741	588,778.11

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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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
2M-2H	276,668,280.00	105,755,302.84	468,972.22	1,107,856.64	0.00	0.00	1,576,828.86	104,178,473.99	0.37654651	1,576,828.86
2B-1	19,316,000.00	19,316,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	58,229,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,195,176.20	0.00	0.00	0.00	160,243.23	160,243.23	77,034,932.97	0.99341251	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.12504822	588,778.11
2E-B2	34,575,936.42	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.12504822	588,778.11
2E-B3	34,575,936.42	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.12504822	588,778.11
2E-B4	34,575,936.42	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.12504822	588,778.11
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.06290786	588,778.11
2E-D2	68,730,033.58	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.06290786	588,778.11
2E-D3	68,730,033.58	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.06290786	588,778.11
2E-D4	68,730,033.58	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.06290786	588,778.11
2E-D5	68,730,033.58	4,912,437.59	175,111.32	413,666.80	0.00	0.00	588,778.11	4,323,659.47	0.06290786	588,778.11

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	39,488,374.01	175,111.32	413,666.80	0.00	0.00	588,778.11	38,899,595.89	0.56252411	588,778.11
2E-F2	69,151,872.83	39,488,374.01	175,111.32	413,666.80	0.00	0.00	588,778.11	38,899,595.89	0.56252411	588,778.11
2E-F3	69,151,872.83	39,488,374.01	175,111.32	413,666.80	0.00	0.00	588,778.11	38,899,595.89	0.56252411	588,778.11
2E-F4	69,151,872.83	39,488,374.01	175,111.32	413,666.80	0.00	0.00	588,778.11	38,899,595.89	0.56252411	588,778.11
2E-F5	69,151,872.83	39,488,374.01	175,111.32	413,666.80	0.00	0.00	588,778.11	38,899,595.89	0.56252411	588,778.11
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	7,467,359,049.78	20,391,546.47	40,711,529.31	0.00	178,625.77	61,281,701.38	7,406,077,348.26	0.21531181	61,103,075.61

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

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

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$33,774,404 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	220.51071826	0.51233202	0.86806241	0.00000000	0.00000000	1.38039443	219.13032383	0.21913032	1.38039443
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	396.25105086	7.08714651	11.81782831	0.00000000	0.00000000	18.90497482	377.34607605	0.37734608	18.90497482
1M-BH	79,574,517.00	396.25105070	7.08714638	11.81782844	0.00000000	0.00000000	18.90497482	377.34607588	0.37734608	18.90497482
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	465.41701695	2.36238217	3.93927610	0.00000000	0.00000000	6.30165827	459.11535868	0.45911536	6.30165827
1M-2H	238,723,551.00	465.41701690	2.36238213	3.93927615	0.00000000	0.00000000	6.30165827	459.11535863	0.45911536	6.30165827
1B-1	44,547,596.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	37,897,076.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	984.91814547	0.00000000	0.00000000	0.00000000	0.22296820	0.22296820	984.69517727	0.98469518	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	396.25105086	7.08714651	11.81782831	0.00000000	0.00000000	18.90497482	377.34607605	0.37734608	18.90497482
1E-B2	19,359,089.00	396.25105086	7.08714651	11.81782831	0.00000000	0.00000000	18.90497482	377.34607605	0.37734608	18.90497482
1E-B3	19,359,089.00	396.25105086	7.08714651	11.81782831	0.00000000	0.00000000	18.90497482	377.34607605	0.37734608	18.90497482

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Series 2017-C06



Distribution Date: 25-Jan-2024
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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	396.25105086	7.08714651	11.81782831	0.00000000	0.00000000	18.90497482	377.34607605	0.37734608	18.90497482
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	198.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	188.67303802	0.18867304	9.45248741
1E-D2	38,718,178.00	198.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	188.67303802	0.18867304	9.45248741
1E-D3	38,718,178.00	198.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	188.67303802	0.18867304	9.45248741
1E-D4	38,718,178.00	198.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	188.67303802	0.18867304	9.45248741
1E-D5	38,718,178.00	198.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	188.67303802	0.18867304	9.45248741
1E-F1	38,718,178.00	698.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	688.67303802	0.68867304	9.45248741
1E-F2	38,718,178.00	698.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	688.67303802	0.68867304	9.45248741
1E-F3	38,718,178.00	698.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	688.67303802	0.68867304	9.45248741
1E-F4	38,718,178.00	698.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	688.67303802	0.68867304	9.45248741
1E-F5	38,718,178.00	698.12552543	3.54357325	5.90891415	0.00000000	0.00000000	9.45248741	688.67303802	0.68867304	9.45248741
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	163.15197169	0.35029629	0.84621597	0.00000000	0.00000000	1.19651226	161.95545944	0.16195546	1.19651226
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	142.07677647	5.06454309	11.96400858	0.00000000	0.00000000	17.02855138	125.04822480	0.12504822	17.02855138
2M-BH	92,599,118.58	142.07677634	5.06454302	11.96400848	0.00000000	0.00000000	17.02855150	125.04822495	0.12504822	17.02855150
2M-2C	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	382.24677635	1.69507454	4.00428746	0.00000000	0.00000000	5.69936191	376.54741435	0.37654741	5.69936191

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Distribution Date: 25-Jan-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	382.24585355	1.69507043	4.00427776	0.00000000	0.00000000	5.69934819	376.54650540	0.37654651	5.69934819
2B-1	19,316,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,229,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	995.47894331	0.00000000	0.00000000	0.00000000	2.06643432	2.06643432	993.41250899	0.99341251	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	142.07677647	5.06454309	11.96400858	0.00000000	0.00000000	17.02855138	125.04822480	0.12504822	17.02855138
2E-B2	34,575,936.42	142.07677647	5.06454309	11.96400858	0.00000000	0.00000000	17.02855138	125.04822480	0.12504822	17.02855138
2E-B3	34,575,936.42	142.07677647	5.06454309	11.96400858	0.00000000	0.00000000	17.02855138	125.04822480	0.12504822	17.02855138
2E-B4	34,575,936.42	142.07677647	5.06454309	11.96400858	0.00000000	0.00000000	17.02855138	125.04822480	0.12504822	17.02855138
2E-C1	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	71.47439531	2.54781368	6.01871960	0.00000000	0.00000000	8.56653313	62.90786203	0.06290786	8.56653313
2E-D2	68,730,033.58	71.47439531	2.54781368	6.01871960	0.00000000	0.00000000	8.56653313	62.90786203	0.06290786	8.56653313
2E-D3	68,730,033.58	71.47439531	2.54781368	6.01871960	0.00000000	0.00000000	8.56653313	62.90786203	0.06290786	8.56653313
2E-D4	68,730,033.58	71.47439531	2.54781368	6.01871960	0.00000000	0.00000000	8.56653313	62.90786203	0.06290786	8.56653313
2E-D5	68,730,033.58	71.47439531	2.54781368	6.01871960	0.00000000	0.00000000	8.56653313	62.90786203	0.06290786	8.56653313

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Distribution Date: 25-Jan-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	571.03838832	2.53227155	5.98200429	0.00000000	0.00000000	8.51427569	562.52411248	0.56252411	8.51427569
2E-F2	69,151,872.83	571.03838832	2.53227155	5.98200429	0.00000000	0.00000000	8.51427569	562.52411248	0.56252411	8.51427569
2E-F3	69,151,872.83	571.03838832	2.53227155	5.98200429	0.00000000	0.00000000	8.51427569	562.52411248	0.56252411	8.51427569
2E-F4	69,151,872.83	571.03838832	2.53227155	5.98200429	0.00000000	0.00000000	8.51427569	562.52411248	0.56252411	8.51427569
2E-F5	69,151,872.83	571.03838832	2.53227155	5.98200429	0.00000000	0.00000000	8.51427569	562.52411248	0.56252411	8.51427569
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,497,819,271.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,475,922,965.30
1M-1	N/A	N/A	6.20191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	8.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	12/26/23 - 01/24/24	30	8.10191 %	7,671,059.36	51,791.86	0.00	0.00	0.00	0.00	51,791.86	0.00	7,305,076.27
1M-BH	N/A	N/A	0.00000 %	31,531,485.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,027,131.73
1M-2C	12/26/23 - 01/24/24	30	8.10191 %	19,359,089.00	130,704.66	0.00	0.00	0.00	0.00	130,704.66	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	12/26/23 - 01/24/24	30	8.10191 %	27,030,148.36	182,496.52	0.00	0.00	0.00	0.00	182,496.52	0.00	26,664,165.27
1M-2H	N/A	N/A	0.00000 %	111,106,002.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,601,648.73
1B-1	12/26/23 - 01/24/24	30	9.60191 %	44,547,596.00	356,451.67	0.00	0.00	0.00	0.00	356,451.67	0.00	44,547,596.00
1B-1H	N/A	N/A	0.00000 %	37,897,076.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	37,897,076.00
1B-2H	N/A	N/A	0.00000 %	81,201,253.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,182,870.91
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	12/26/23 - 01/24/24	30	1.80000 %	7,671,059.36	11,506.59	0.00	0.00	0.00	0.00	11,506.59	0.00	7,305,076.27
1B-I2	12/26/23 - 01/24/24	30	1.40000 %	7,671,059.36	8,949.57	0.00	0.00	0.00	0.00	8,949.57	0.00	7,305,076.27
1B-I3	12/26/23 - 01/24/24	30	1.00000 %	7,671,059.36	6,392.55	0.00	0.00	0.00	0.00	6,392.55	0.00	7,305,076.27
1B-I4	12/26/23 - 01/24/24	30	0.60000 %	7,671,059.36	3,835.53	0.00	0.00	0.00	0.00	3,835.53	0.00	7,305,076.27
1C-I1	12/26/23 - 01/24/24	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	12/26/23 - 01/24/24	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	12/26/23 - 01/24/24	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	12/26/23 - 01/24/24	30	0.60000 %	19,359,089.00	9,679.54	0.00	0.00	0.00	0.00	9,679.54	0.00	19,359,089.00
1E-A1	N/A	N/A	6.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.70191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.50191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/26/23 - 01/24/24	30	6.30191 %	7,671,059.36	40,285.27	0.00	0.00	0.00	0.00	40,285.27	0.00	7,305,076.27
1E-B2	12/26/23 - 01/24/24	30	6.70191 %	7,671,059.36	42,842.29	0.00	0.00	0.00	0.00	42,842.29	0.00	7,305,076.27

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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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
1E-B3	12/26/23 - 01/24/24	30	7.10191 %	7,671,059.36	45,399.31	0.00	0.00	0.00	0.00	45,399.31	0.00	7,305,076.27
1E-B4	12/26/23 - 01/24/24	30	7.50191 %	7,671,059.36	47,956.33	0.00	0.00	0.00	0.00	47,956.33	0.00	7,305,076.27
1E-C1	12/26/23 - 01/24/24	30	6.30191 %	19,359,089.00	101,666.03	0.00	0.00	0.00	0.00	101,666.03	0.00	19,359,089.00
1E-C2	12/26/23 - 01/24/24	30	6.70191 %	19,359,089.00	108,119.06	0.00	0.00	0.00	0.00	108,119.06	0.00	19,359,089.00
1E-C3	12/26/23 - 01/24/24	30	7.10191 %	19,359,089.00	114,572.09	0.00	0.00	0.00	0.00	114,572.09	0.00	19,359,089.00
1E-C4	12/26/23 - 01/24/24	30	7.50191 %	19,359,089.00	121,025.12	0.00	0.00	0.00	0.00	121,025.12	0.00	19,359,089.00
1E-D1	12/26/23 - 01/24/24	30	6.30191 %	7,671,059.36	40,285.27	0.00	0.00	0.00	0.00	40,285.27	0.00	7,305,076.27
1E-D2	12/26/23 - 01/24/24	30	6.70191 %	7,671,059.36	42,842.29	0.00	0.00	0.00	0.00	42,842.29	0.00	7,305,076.27
1E-D3	12/26/23 - 01/24/24	30	7.10191 %	7,671,059.36	45,399.31	0.00	0.00	0.00	0.00	45,399.31	0.00	7,305,076.27
1E-D4	12/26/23 - 01/24/24	30	7.50191 %	7,671,059.36	47,956.33	0.00	0.00	0.00	0.00	47,956.33	0.00	7,305,076.27
1E-D5	12/26/23 - 01/24/24	30	8.10191 %	7,671,059.36	51,791.86	0.00	0.00	0.00	0.00	51,791.86	0.00	7,305,076.27
1E-F1	12/26/23 - 01/24/24	30	6.30191 %	27,030,148.36	141,951.30	0.00	0.00	0.00	0.00	141,951.30	0.00	26,664,165.27
1E-F2	12/26/23 - 01/24/24	30	6.70191 %	27,030,148.36	150,961.35	0.00	0.00	0.00	0.00	150,961.35	0.00	26,664,165.27
1E-F3	12/26/23 - 01/24/24	30	7.10191 %	27,030,148.36	159,971.40	0.00	0.00	0.00	0.00	159,971.40	0.00	26,664,165.27
1E-F4	12/26/23 - 01/24/24	30	7.50191 %	27,030,148.36	168,981.45	0.00	0.00	0.00	0.00	168,981.45	0.00	26,664,165.27
1E-F5	12/26/23 - 01/24/24	30	8.10191 %	27,030,148.36	182,496.52	0.00	0.00	0.00	0.00	182,496.52	0.00	26,664,165.27
1X-1	12/26/23 - 01/24/24	30	1.80000 %	7,671,059.36	11,506.59	0.00	0.00	0.00	0.00	11,506.59	0.00	7,305,076.27
1X-2	12/26/23 - 01/24/24	30	1.40000 %	7,671,059.36	8,949.57	0.00	0.00	0.00	0.00	8,949.57	0.00	7,305,076.27
1X-3	12/26/23 - 01/24/24	30	1.00000 %	7,671,059.36	6,392.55	0.00	0.00	0.00	0.00	6,392.55	0.00	7,305,076.27
1X-4	12/26/23 - 01/24/24	30	0.60000 %	7,671,059.36	3,835.53	0.00	0.00	0.00	0.00	3,835.53	0.00	7,305,076.27
1Y-1	12/26/23 - 01/24/24	30	1.80000 %	27,030,148.36	40,545.22	0.00	0.00	0.00	0.00	40,545.22	0.00	26,664,165.27
1Y-2	12/26/23 - 01/24/24	30	1.40000 %	27,030,148.36	31,535.17	0.00	0.00	0.00	0.00	31,535.17	0.00	26,664,165.27
1Y-3	12/26/23 - 01/24/24	30	1.00000 %	27,030,148.36	22,525.12	0.00	0.00	0.00	0.00	22,525.12	0.00	26,664,165.27
1Y-4	12/26/23 - 01/24/24	30	0.60000 %	27,030,148.36	13,515.07	0.00	0.00	0.00	0.00	13,515.07	0.00	26,664,165.27
2A-H	N/A	N/A	0.00000 %	2,422,809,068.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,405,040,845.18
2M-1	N/A	N/A	6.20191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	8.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	12/26/23 - 01/24/24	30	8.25191 %	4,912,437.59	33,780.83	0.00	0.00	0.00	0.00	33,780.83	0.00	4,323,659.47
2M-BH	N/A	N/A	0.00000 %	13,156,184.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,579,355.41
2M-2C	12/26/23 - 01/24/24	30	8.25191 %	34,575,936.42	237,764.60	0.00	0.00	0.00	0.00	237,764.60	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
 09-Jan-2024 1:12:59 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	12/26/23 - 01/24/24	30	8.25191 %	39,488,374.01	271,545.42	0.00	0.00	0.00	0.00	271,545.42	0.00	38,899,595.89
2M-2H	N/A	N/A	0.00000 %	105,755,302.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	104,178,473.99
2B-1	12/26/23 - 01/24/24	30	9.90191 %	19,316,000.00	159,387.74	0.00	0.00	0.00	0.00	159,387.74	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	77,195,176.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,034,932.97
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	12/26/23 - 01/24/24	30	1.80000 %	4,912,437.59	7,368.66	0.00	0.00	0.00	0.00	7,368.66	0.00	4,323,659.47
2B-I2	12/26/23 - 01/24/24	30	1.40000 %	4,912,437.59	5,731.18	0.00	0.00	0.00	0.00	5,731.18	0.00	4,323,659.47
2B-I3	12/26/23 - 01/24/24	30	1.00000 %	4,912,437.59	4,093.70	0.00	0.00	0.00	0.00	4,093.70	0.00	4,323,659.47
2B-I4	12/26/23 - 01/24/24	30	0.60000 %	4,912,437.59	2,456.22	0.00	0.00	0.00	0.00	2,456.22	0.00	4,323,659.47
2C-I1	12/26/23 - 01/24/24	30	1.80000 %	34,575,936.42	51,863.90	0.00	0.00	0.00	0.00	51,863.90	0.00	34,575,936.42
2C-I2	12/26/23 - 01/24/24	30	1.40000 %	34,575,936.42	40,338.59	0.00	0.00	0.00	0.00	40,338.59	0.00	34,575,936.42
2C-I3	12/26/23 - 01/24/24	30	1.00000 %	34,575,936.42	28,813.28	0.00	0.00	0.00	0.00	28,813.28	0.00	34,575,936.42
2C-I4	12/26/23 - 01/24/24	30	0.60000 %	34,575,936.42	17,287.97	0.00	0.00	0.00	0.00	17,287.97	0.00	34,575,936.42
2E-A1	N/A	N/A	6.45191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.65191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/26/23 - 01/24/24	30	6.45191 %	4,912,437.59	26,412.17	0.00	0.00	0.00	0.00	26,412.17	0.00	4,323,659.47
2E-B2	12/26/23 - 01/24/24	30	6.85191 %	4,912,437.59	28,049.65	0.00	0.00	0.00	0.00	28,049.65	0.00	4,323,659.47
2E-B3	12/26/23 - 01/24/24	30	7.25191 %	4,912,437.59	29,687.13	0.00	0.00	0.00	0.00	29,687.13	0.00	4,323,659.47
2E-B4	12/26/23 - 01/24/24	30	7.65191 %	4,912,437.59	31,324.61	0.00	0.00	0.00	0.00	31,324.61	0.00	4,323,659.47
2E-C1	12/26/23 - 01/24/24	30	6.45191 %	34,575,936.42	185,900.69	0.00	0.00	0.00	0.00	185,900.69	0.00	34,575,936.42
2E-C2	12/26/23 - 01/24/24	30	6.85191 %	34,575,936.42	197,426.00	0.00	0.00	0.00	0.00	197,426.00	0.00	34,575,936.42
2E-C3	12/26/23 - 01/24/24	30	7.25191 %	34,575,936.42	208,951.32	0.00	0.00	0.00	0.00	208,951.32	0.00	34,575,936.42
2E-C4	12/26/23 - 01/24/24	30	7.65191 %	34,575,936.42	220,476.63	0.00	0.00	0.00	0.00	220,476.63	0.00	34,575,936.42
2E-D1	12/26/23 - 01/24/24	30	6.45191 %	4,912,437.59	26,412.17	0.00	0.00	0.00	0.00	26,412.17	0.00	4,323,659.47
2E-D2	12/26/23 - 01/24/24	30	6.85191 %	4,912,437.59	28,049.65	0.00	0.00	0.00	0.00	28,049.65	0.00	4,323,659.47

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
 09-Jan-2024 1:12:59 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	12/26/23 - 01/24/24	30	7.25191 %	4,912,437.59	29,687.13	0.00	0.00	0.00	0.00	29,687.13	0.00	4,323,659.47
2E-D4	12/26/23 - 01/24/24	30	7.65191 %	4,912,437.59	31,324.61	0.00	0.00	0.00	0.00	31,324.61	0.00	4,323,659.47
2E-D5	12/26/23 - 01/24/24	30	8.25191 %	4,912,437.59	33,780.83	0.00	0.00	0.00	0.00	33,780.83	0.00	4,323,659.47
2E-F1	12/26/23 - 01/24/24	30	6.45191 %	39,488,374.01	212,312.86	0.00	0.00	0.00	0.00	212,312.86	0.00	38,899,595.89
2E-F2	12/26/23 - 01/24/24	30	6.85191 %	39,488,374.01	225,475.65	0.00	0.00	0.00	0.00	225,475.65	0.00	38,899,595.89
2E-F3	12/26/23 - 01/24/24	30	7.25191 %	39,488,374.01	238,638.45	0.00	0.00	0.00	0.00	238,638.45	0.00	38,899,595.89
2E-F4	12/26/23 - 01/24/24	30	7.65191 %	39,488,374.01	251,801.24	0.00	0.00	0.00	0.00	251,801.24	0.00	38,899,595.89
2E-F5	12/26/23 - 01/24/24	30	8.25191 %	39,488,374.01	271,545.42	0.00	0.00	0.00	0.00	271,545.42	0.00	38,899,595.89
2X-1	12/26/23 - 01/24/24	30	1.80000 %	4,912,437.59	7,368.66	0.00	0.00	0.00	0.00	7,368.66	0.00	4,323,659.47
2X-2	12/26/23 - 01/24/24	30	1.40000 %	4,912,437.59	5,731.18	0.00	0.00	0.00	0.00	5,731.18	0.00	4,323,659.47
2X-3	12/26/23 - 01/24/24	30	1.00000 %	4,912,437.59	4,093.70	0.00	0.00	0.00	0.00	4,093.70	0.00	4,323,659.47
2X-4	12/26/23 - 01/24/24	30	0.60000 %	4,912,437.59	2,456.22	0.00	0.00	0.00	0.00	2,456.22	0.00	4,323,659.47
2Y-1	12/26/23 - 01/24/24	30	1.80000 %	39,488,374.00	59,232.56	0.00	0.00	0.00	0.00	59,232.56	0.00	38,899,595.89
2Y-2	12/26/23 - 01/24/24	30	1.40000 %	39,488,374.00	46,069.77	0.00	0.00	0.00	0.00	46,069.77	0.00	38,899,595.89
2Y-3	12/26/23 - 01/24/24	30	1.00000 %	39,488,374.00	32,906.98	0.00	0.00	0.00	0.00	32,906.98	0.00	38,899,595.89
2Y-4	12/26/23 - 01/24/24	30	0.60000 %	39,488,374.00	19,744.19	0.00	0.00	0.00	0.00	19,744.19	0.00	38,899,595.89
Totals					5,938,164.25	0.00	0.00	0.00	0.00	5,938,164.25	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	220.51071826	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	219.13032383
1M-1	156,644,000.00	6.20191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	8.10191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	8.10191 %	396.25105086	2.67532527	0.00000000	0.00000000	0.00000000	0.00000000	2.67532527	0.00000000	377.34607605
1M-BH	79,574,517.00	0.00000 %	396.25105070	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	377.34607588
1M-2C	19,359,089.00	8.10191 %	1000.00000000	6.75159146	0.00000000	0.00000000	0.00000000	0.00000000	6.75159146	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	8.10191 %	465.41701695	3.14230558	0.00000000	0.00000000	0.00000000	0.00000000	3.14230558	0.00000000	459.11535868
1M-2H	238,723,551.00	0.00000 %	465.41701690	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	459.11535863
1B-1	44,547,596.00	9.60191 %	1000.00000000	8.00159160	0.00000000	0.00000000	0.00000000	0.00000000	8.00159160	0.00000000	1000.00000000
1B-1H	37,897,076.00	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 %	984.91814547	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.69517727
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	396.25105086	0.59437663	0.00000000	0.00000000	0.00000000	0.00000000	0.59437663	0.00000000	377.34607605
1B-I2	0.00	1.40000 %	396.25105086	0.46229293	0.00000000	0.00000000	0.00000000	0.00000000	0.46229293	0.00000000	377.34607605
1B-I3	0.00	1.00000 %	396.25105086	0.33020924	0.00000000	0.00000000	0.00000000	0.00000000	0.33020924	0.00000000	377.34607605
1B-I4	0.00	0.60000 %	396.25105086	0.19812554	0.00000000	0.00000000	0.00000000	0.00000000	0.19812554	0.00000000	377.34607605
1C-I1	0.00	1.80000 %	1000.00000000	1.49999982	0.00000000	0.00000000	0.00000000	0.00000000	1.49999982	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666647	0.00000000	0.00000000	0.00000000	0.00000000	1.16666647	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333312	0.00000000	0.00000000	0.00000000	0.00000000	0.83333312	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999977	0.00000000	0.00000000	0.00000000	0.00000000	0.49999977	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.30191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.70191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.10191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



Distribution Date: 25-Jan-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	7.50191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.30191 %	396.25105086	2.08094864	0.00000000	0.00000000	0.00000000	0.00000000	2.08094864	0.00000000	377.34607605
1E-B2	19,359,089.00	6.70191 %	396.25105086	2.21303234	0.00000000	0.00000000	0.00000000	0.00000000	2.21303234	0.00000000	377.34607605
1E-B3	19,359,089.00	7.10191 %	396.25105086	2.34511603	0.00000000	0.00000000	0.00000000	0.00000000	2.34511603	0.00000000	377.34607605
1E-B4	19,359,089.00	7.50191 %	396.25105086	2.47719973	0.00000000	0.00000000	0.00000000	0.00000000	2.47719973	0.00000000	377.34607605
1E-C1	19,359,089.00	6.30191 %	1000.00000000	5.25159164	0.00000000	0.00000000	0.00000000	0.00000000	5.25159164	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.70191 %	1000.00000000	5.58492499	0.00000000	0.00000000	0.00000000	0.00000000	5.58492499	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.10191 %	1000.00000000	5.91825834	0.00000000	0.00000000	0.00000000	0.00000000	5.91825834	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.50191 %	1000.00000000	6.25159169	0.00000000	0.00000000	0.00000000	0.00000000	6.25159169	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.30191 %	198.12552543	1.04047432	0.00000000	0.00000000	0.00000000	0.00000000	1.04047432	0.00000000	188.67303802
1E-D2	38,718,178.00	6.70191 %	198.12552543	1.10651617	0.00000000	0.00000000	0.00000000	0.00000000	1.10651617	0.00000000	188.67303802
1E-D3	38,718,178.00	7.10191 %	198.12552543	1.17255802	0.00000000	0.00000000	0.00000000	0.00000000	1.17255802	0.00000000	188.67303802
1E-D4	38,718,178.00	7.50191 %	198.12552543	1.23859986	0.00000000	0.00000000	0.00000000	0.00000000	1.23859986	0.00000000	188.67303802
1E-D5	38,718,178.00	8.10191 %	198.12552543	1.33766263	0.00000000	0.00000000	0.00000000	0.00000000	1.33766263	0.00000000	188.67303802
1E-F1	38,718,178.00	6.30191 %	698.12552543	3.66627014	0.00000000	0.00000000	0.00000000	0.00000000	3.66627014	0.00000000	688.67303802
1E-F2	38,718,178.00	6.70191 %	698.12552543	3.89897867	0.00000000	0.00000000	0.00000000	0.00000000	3.89897867	0.00000000	688.67303802
1E-F3	38,718,178.00	7.10191 %	698.12552543	4.13168719	0.00000000	0.00000000	0.00000000	0.00000000	4.13168719	0.00000000	688.67303802
1E-F4	38,718,178.00	7.50191 %	698.12552543	4.36439571	0.00000000	0.00000000	0.00000000	0.00000000	4.36439571	0.00000000	688.67303802
1E-F5	38,718,178.00	8.10191 %	698.12552543	4.71345837	0.00000000	0.00000000	0.00000000	0.00000000	4.71345837	0.00000000	688.67303802
1X-1	0.00	1.80000 %	198.12552543	0.29718831	0.00000000	0.00000000	0.00000000	0.00000000	0.29718831	0.00000000	188.67303802
1X-2	0.00	1.40000 %	198.12552543	0.23114647	0.00000000	0.00000000	0.00000000	0.00000000	0.23114647	0.00000000	188.67303802
1X-3	0.00	1.00000 %	198.12552543	0.16510462	0.00000000	0.00000000	0.00000000	0.00000000	0.16510462	0.00000000	188.67303802
1X-4	0.00	0.60000 %	198.12552543	0.09906277	0.00000000	0.00000000	0.00000000	0.00000000	0.09906277	0.00000000	188.67303802
1Y-1	0.00	1.80000 %	698.12552543	1.04718822	0.00000000	0.00000000	0.00000000	0.00000000	1.04718822	0.00000000	688.67303802
1Y-2	0.00	1.40000 %	698.12552543	0.81447970	0.00000000	0.00000000	0.00000000	0.00000000	0.81447970	0.00000000	688.67303802
1Y-3	0.00	1.00000 %	698.12552543	0.58177118	0.00000000	0.00000000	0.00000000	0.00000000	0.58177118	0.00000000	688.67303802
1Y-4	0.00	0.60000 %	698.12552543	0.34906265	0.00000000	0.00000000	0.00000000	0.00000000	0.34906265	0.00000000	688.67303802
2A-H	14,850,014,032.00	0.00000 %	163.15197169	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	161.95545944
2M-1	117,869,000.00	6.20191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.2519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.2519 %	142.07677647	0.97700405	0.00000000	0.00000000	0.00000000	0.00000000	0.97700405	0.00000000	125.04822480
2M-BH	92,599,118.58	0.0000 %	142.07677634	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	125.04822495
2M-2C	34,575,936.42	8.2519 %	1000.00000000	6.87659178	0.00000000	0.00000000	0.00000000	0.00000000	6.87659178	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	8.2519 %	382.24677635	2.62855496	0.00000000	0.00000000	0.00000000	0.00000000	2.62855496	0.00000000	376.54741435
2M-2H	276,668,280.00	0.0000 %	382.24585355	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	376.54650540
2B-1	19,316,000.00	9.9019 %	1000.00000000	8.25159143	0.00000000	0.00000000	0.00000000	0.00000000	8.25159143	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	995.47894331	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.41250899
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	142.07677647	0.21311527	0.00000000	0.00000000	0.00000000	0.00000000	0.21311527	0.00000000	125.04822480
2B-I2	0.00	1.4000 %	142.07677647	0.16575632	0.00000000	0.00000000	0.00000000	0.00000000	0.16575632	0.00000000	125.04822480
2B-I3	0.00	1.0000 %	142.07677647	0.11839737	0.00000000	0.00000000	0.00000000	0.00000000	0.11839737	0.00000000	125.04822480
2B-I4	0.00	0.6000 %	142.07677647	0.07103842	0.00000000	0.00000000	0.00000000	0.00000000	0.07103842	0.00000000	125.04822480
2C-I1	0.00	1.8000 %	1000.00000000	1.49999987	0.00000000	0.00000000	0.00000000	0.00000000	1.49999987	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.16666659	0.00000000	0.00000000	0.00000000	0.00000000	1.16666659	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.50000005	0.00000000	0.00000000	0.00000000	0.00000000	0.50000005	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.4519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.8519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.2519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.6519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.4519 %	142.07677647	0.76388878	0.00000000	0.00000000	0.00000000	0.00000000	0.76388878	0.00000000	125.04822480

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	6.85191 %	142.07677647	0.81124773	0.00000000	0.00000000	0.00000000	0.00000000	0.81124773	0.00000000	125.04822480
2E-B3	34,575,936.42	7.25191 %	142.07677647	0.85860668	0.00000000	0.00000000	0.00000000	0.00000000	0.85860668	0.00000000	125.04822480
2E-B4	34,575,936.42	7.65191 %	142.07677647	0.90596563	0.00000000	0.00000000	0.00000000	0.00000000	0.90596563	0.00000000	125.04822480
2E-C1	34,575,936.42	6.45191 %	1000.00000000	5.37659162	0.00000000	0.00000000	0.00000000	0.00000000	5.37659162	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.85191 %	1000.00000000	5.70992489	0.00000000	0.00000000	0.00000000	0.00000000	5.70992489	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.25191 %	1000.00000000	6.04325845	0.00000000	0.00000000	0.00000000	0.00000000	6.04325845	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.65191 %	1000.00000000	6.37659172	0.00000000	0.00000000	0.00000000	0.00000000	6.37659172	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.45191 %	71.47439531	0.38428862	0.00000000	0.00000000	0.00000000	0.00000000	0.38428862	0.00000000	62.90786203
2E-D2	68,730,033.58	6.85191 %	71.47439531	0.40811343	0.00000000	0.00000000	0.00000000	0.00000000	0.40811343	0.00000000	62.90786203
2E-D3	68,730,033.58	7.25191 %	71.47439531	0.43193824	0.00000000	0.00000000	0.00000000	0.00000000	0.43193824	0.00000000	62.90786203
2E-D4	68,730,033.58	7.65191 %	71.47439531	0.45576305	0.00000000	0.00000000	0.00000000	0.00000000	0.45576305	0.00000000	62.90786203
2E-D5	68,730,033.58	8.25191 %	71.47439531	0.49150027	0.00000000	0.00000000	0.00000000	0.00000000	0.49150027	0.00000000	62.90786203
2E-F1	69,151,872.83	6.45191 %	571.03838832	3.07024020	0.00000000	0.00000000	0.00000000	0.00000000	3.07024020	0.00000000	562.52411248
2E-F2	69,151,872.83	6.85191 %	571.03838832	3.26058631	0.00000000	0.00000000	0.00000000	0.00000000	3.26058631	0.00000000	562.52411248
2E-F3	69,151,872.83	7.25191 %	571.03838832	3.45093257	0.00000000	0.00000000	0.00000000	0.00000000	3.45093257	0.00000000	562.52411248
2E-F4	69,151,872.83	7.65191 %	571.03838832	3.64127868	0.00000000	0.00000000	0.00000000	0.00000000	3.64127868	0.00000000	562.52411248
2E-F5	69,151,872.83	8.25191 %	571.03838832	3.92679777	0.00000000	0.00000000	0.00000000	0.00000000	3.92679777	0.00000000	562.52411248
2X-1	0.00	1.80000 %	71.47439531	0.10721165	0.00000000	0.00000000	0.00000000	0.00000000	0.10721165	0.00000000	62.90786203
2X-2	0.00	1.40000 %	71.47439531	0.08338684	0.00000000	0.00000000	0.00000000	0.00000000	0.08338684	0.00000000	62.90786203
2X-3	0.00	1.00000 %	71.47439531	0.05956203	0.00000000	0.00000000	0.00000000	0.00000000	0.05956203	0.00000000	62.90786203
2X-4	0.00	0.60000 %	71.47439531	0.03573722	0.00000000	0.00000000	0.00000000	0.00000000	0.03573722	0.00000000	62.90786203
2Y-1	0.00	1.80000 %	571.03838817	0.85655757	0.00000000	0.00000000	0.00000000	0.00000000	0.85655757	0.00000000	562.52411248
2Y-2	0.00	1.40000 %	571.03838817	0.66621146	0.00000000	0.00000000	0.00000000	0.00000000	0.66621146	0.00000000	562.52411248
2Y-3	0.00	1.00000 %	571.03838817	0.47586535	0.00000000	0.00000000	0.00000000	0.00000000	0.47586535	0.00000000	562.52411248
2Y-4	0.00	0.60000 %	571.03838817	0.28551924	0.00000000	0.00000000	0.00000000	0.00000000	0.28551924	0.00000000	562.52411248

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,122,434.98
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(178,625.77)
Total Deposits	1,943,809.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,924,642.55
Total Withdrawals (Pool Distribution Amount)	1,943,809.21
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.451910%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	23,785,026.28
Total Principal Reduction Cumulative	12,713,118,082.47
Scheduled Principal Current	8,827,949.34
Scheduled Principal Cumulative	1,257,800,219.59
Unscheduled Principal Current	14,938,694.40
Unscheduled Principal Cumulative	11,454,056,060.12
Senior Reduction Amount	21,896,306.41
Subordinate Reduction Amount	1,870,337.33
Calculated Tranche Write-Down Amount	18,382.54
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,683.95
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,077.66
Group 2	
Total Principal Reduction Current	20,094,074.00
Total Principal Reduction Cumulative	12,806,453,423.25
Scheduled Principal Current	5,845,988.35
Scheduled Principal Cumulative	1,039,607,967.10
Unscheduled Principal Current	14,087,842.42
Unscheduled Principal Cumulative	11,766,337,194.35
Senior Reduction Amount	17,768,223.80
Subordinate Reduction Amount	2,165,606.97
Calculated Tranche Write-Down Amount	160,243.23
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	81,300.14
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	61,811.87

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	21226
Period Reference Pool Removal Loan Count	85
Period Ending Loan Count	21141
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,775,816,322.19
Period PIF Loan Count Current	84
PIF Loan Count Cumulative	48069
Period PIF Loan UPB Current	12,421,786.58
PIF Loan UPB Cumulative	11,039,950,807.41
Period Partial Prepayment Amount	2,346,104.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	101
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,345,384.23
Credit Event Amount Current	236,456.67
Credit Event Amount Cumulative	8,718,979.57
Total Active Modified Loan Count	458
Total Active Modified Loan UPB	115,710,851.75
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	16207
Period Reference Pool Removal Loan Count	77
Period Ending Loan Count	16131
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,702,699,613.03
Period PIF Loan Count Current	74
PIF Loan Count Cumulative	50142
Period PIF Loan UPB Current	12,344,154.23
PIF Loan UPB Cumulative	11,500,179,160.06
Period Partial Prepayment Amount	1,512,981.78
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,580,351.12
Credit Event Amount Current	438,062.90
Credit Event Amount Cumulative	23,182,722.98
Total Active Modified Loan Count	610
Total Active Modified Loan UPB	143,404,221.16
Structural Reporting	
Group 1	
Senior Percentage	92.057533%
Subordinate Percentage	7.942467%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.982470%
Subordinate Percentage	11.017530%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.940000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.940000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	6.910000 %	6.950000 %
1M-2C	0.00	0.00	1.000000 %	4.310000 %	4.330000 %
1M-2	0.00	0.00	1.000000 %	4.310000 %	4.330000 %
1M-2H	0.00	0.00	1.000000 %	4.310000 %	4.330000 %
1B-1	0.00	0.00	0.500000 %	2.140000 %	2.150000 %
1B-1H	0.00	0.00	0.500000 %	2.140000 %	2.150000 %
1B-2H	18,382.54	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.020000 %	11.010000 %
2M-1	0.00	0.00	3.450000 %	11.020000 %	11.010000 %
2M-1H	0.00	0.00	3.450000 %	11.020000 %	11.010000 %
2M-2A	0.00	0.00	2.640000 %	11.020000 %	11.010000 %
2M-2B	0.00	0.00	1.820000 %	10.350000 %	10.420000 %
2M-2C	0.00	0.00	1.000000 %	5.680000 %	5.720000 %
2M-2	0.00	0.00	1.000000 %	5.680000 %	5.720000 %
2M-2H	0.00	0.00	1.000000 %	5.680000 %	5.720000 %
2B-1	0.00	0.00	0.500000 %	2.840000 %	2.850000 %
2B-1H	0.00	0.00	0.500000 %	2.840000 %	2.850000 %
2B-2H	160,243.23	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	521	93,082,906.30	1.397832 %	1.436794 %
60 Days	149	28,854,672.35	0.399764 %	0.445390 %
90 Days	64	10,371,144.10	0.171711 %	0.160085 %
120 Days	54	11,153,138.41	0.144881 %	0.172156 %
150 Days	45	8,313,542.72	0.120734 %	0.128325 %
180+ Days	196	37,407,170.78	0.525864 %	0.577403 %
Totals	1029	189,182,574.66	2.760786 %	2.920153 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	242	43,004,875.86	1.144695 %	1.138956 %
60 Days	56	11,361,276.84	0.264888 %	0.300896 %
90 Days	27	4,644,402.85	0.127714 %	0.123004 %
120 Days	24	4,785,102.53	0.113523 %	0.126730 %
150 Days	21	3,894,142.25	0.099333 %	0.103134 %
180+ Days	72	14,173,764.55	0.340570 %	0.375383 %
Totals	442	81,863,564.88	2.090724 %	2.168102 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	279	50,078,030.44	1.729589 %	1.852889 %
60 Days	93	17,493,395.51	0.576530 %	0.647256 %
90 Days	37	5,726,741.25	0.229372 %	0.211890 %
120 Days	30	6,368,035.88	0.185977 %	0.235618 %
150 Days	24	4,419,400.47	0.148782 %	0.163518 %
180+ Days	124	23,233,406.23	0.768706 %	0.859637 %
Totals	587	107,319,009.78	3.638956 %	3.970808 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	177	51,647,436.98	52,683.95	0.102007
Group 2	317	80,396,160.78	81,300.14	0.101124

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	268,692.90	167.93	0.062499
Group 1	0043741717	636,233.99	729.02	0.114584
Group 1	0043741803	175,217.90	190.55	0.108750
Group 1	0043741811	393,392.60	204.89	0.052083
Group 1	0043741842	239,168.32	199.31	0.083335
Group 1	0043741847	275,277.23	299.36	0.108749
Group 1	0043741912	215,557.13	157.18	0.072918
Group 1	0043742802	197,353.04	328.92	0.166666
Group 1	0043743198	369,759.28	308.13	0.083333
Group 1	0043743312	528,513.48	550.53	0.104166
Group 1	0043744171	526,526.66	493.62	0.093750
Group 1	0043744667	110,786.54	103.86	0.093748
Group 1	0043744717	327,201.56	238.58	0.072915
Group 1	0043744990	271,576.05	282.89	0.104166
Group 1	0043745711	230,406.47	140.16	0.060832
Group 1	0043746280	195,048.64	223.49	0.114582
Group 1	0043747325	387,456.05	242.16	0.062500
Group 1	0043747774	188,521.40	8.11	0.004302
Group 1	0043748067	107,886.93	89.91	0.083337
Group 1	0043748080	394,420.31	428.93	0.108749
Group 1	0043748397	344,939.96	470.96	0.136534
Group 1	0043748595	380,737.54	198.30	0.052083
Group 1	0043748648	344,776.03	251.40	0.072917
Group 1	0043748842	71,907.07	44.94	0.062497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	216,674.84	225.70	0.104165
Group 1	0043749513	139,502.80	203.44	0.145832
Group 1	0043749583	401,677.50	167.37	0.041668
Group 1	0043750649	230,861.85	192.38	0.083331
Group 1	0043750831	358,994.94	373.95	0.104166
Group 1	0043751815	279,838.89	145.75	0.052084
Group 1	0043751956	332,657.89	173.26	0.052084
Group 1	0043752088	376,965.44	274.87	0.072916
Group 1	0043752245	373,911.99	194.75	0.052084
Group 1	0043752294	381,517.12	278.19	0.072917
Group 1	0043752537	596,574.64	248.57	0.041666
Group 1	0043753875	165,073.14	120.37	0.072919
Group 1	0043754729	151,396.98	78.85	0.052082
Group 1	0043755940	289,939.11	358.41	0.123616
Group 1	0043756688	188,403.96	294.38	0.156249
Group 1	0043756930	472,128.03	147.54	0.031250
Group 1	0043757682	633,215.77	395.76	0.062500
Group 1	0043758962	413,828.48	215.54	0.052084
Group 1	0043759310	464,115.48	628.49	0.135417
Group 1	0043760194	418,819.72	392.64	0.093749
Group 1	0043760203	270,877.59	282.16	0.104165
Group 1	0043760736	95,209.78	87.19	0.091577
Group 1	0043760860	728,381.66	682.86	0.093750
Group 1	0043762103	286,970.67	119.57	0.041666
Group 1	0043762648	198,016.65	247.52	0.125000
Group 1	0043763507	386,099.76	402.19	0.104167
Group 1	0043763774	510,054.22	690.70	0.135417
Group 1	0043763800	332,887.49	554.81	0.166666
Group 1	0043763807	322,654.43	100.83	0.031250
Group 1	0043763835	311,828.15	419.67	0.134584
Group 1	0043763845	110,245.41	68.90	0.062497
Group 1	0043763905	476,045.01	495.88	0.104167
Group 1	0043764021	538,287.28	672.86	0.125000
Group 1	0043764055	184,197.83	134.31	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764158	249,215.28	311.52	0.125000
Group 1	0043764167	178,390.80	59.67	0.033449
Group 1	0043764254	318,639.05	265.53	0.083333
Group 1	0043764855	373,429.75	583.48	0.156249
Group 1	0043764972	80,020.68	100.03	0.125005
Group 1	0043765137	108,505.94	124.33	0.114584
Group 1	0043765220	107,076.78	145.00	0.135417
Group 1	0043765354	136,245.13	170.31	0.125003
Group 1	0043765419	299,582.13	62.41	0.020832
Group 1	0043765488	212,619.48	243.63	0.114585
Group 1	0043765536	262,902.15	82.16	0.031251
Group 1	0043766893	461,250.09	251.29	0.054480
Group 1	0043766912	261,188.09	217.66	0.083335
Group 1	0043767061	219,388.14	205.68	0.093752
Group 1	0043767420	284,251.64	88.83	0.031250
Group 1	0043769931	270,060.59	250.93	0.092916
Group 1	0043770001	281,287.12	322.31	0.114584
Group 1	0043770011	254,994.63	292.18	0.114583
Group 1	0043770312	135,350.90	112.79	0.083332
Group 1	0043770597	124,467.91	90.76	0.072918
Group 1	0043770662	286,613.85	149.28	0.052084
Group 1	0043770741	482,165.77	552.48	0.114583
Group 1	0043770892	318,888.09	232.52	0.072916
Group 1	0043771610	300,264.28	110.75	0.036884
Group 1	0043771773	204,213.80	182.94	0.089583
Group 1	0043772916	166,058.60	190.28	0.114586
Group 1	0043773020	108,359.77	165.73	0.152944
Group 1	0043773441	290,356.46	393.19	0.135416
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043774329	100,961.95	102.68	0.101702
Group 1	0043774415	163,751.57	140.86	0.086021
Group 1	0043774796	193,512.04	37.94	0.019606
Group 1	0043775080	207,872.81	147.84	0.071120
Group 1	0043775090	511,902.20	639.88	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775184	79,050.35	107.05	0.135420
Group 1	0043775529	294,861.10	245.72	0.083334
Group 1	0043775625	350,316.48	510.88	0.145834
Group 1	0043775696	227,392.43	307.93	0.135418
Group 1	0043776252	367,947.44	421.61	0.114584
Group 1	0043776577	375,277.12	703.64	0.187499
Group 1	0043778043	440,512.85	412.98	0.093750
Group 1	0043778473	163,118.23	186.91	0.114586
Group 1	0043778634	215,768.77	157.33	0.072916
Group 1	0043779563	354,470.42	184.62	0.052083
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	267,455.99	334.32	0.125000
Group 1	0043780466	130,587.31	149.63	0.114582
Group 1	0043780755	418,937.78	480.03	0.114583
Group 1	0043780956	153,996.49	256.66	0.166666
Group 1	0043780965	209,422.82	369.11	0.176251
Group 1	0043780989	84,645.82	69.83	0.082497
Group 1	0043781089	98,053.28	20.43	0.020836
Group 1	0043781355	159,207.09	235.49	0.147914
Group 1	0043781479	566,346.36	422.34	0.074573
Group 1	0043781481	382,368.40	278.81	0.072917
Group 1	0043781760	556,075.40	753.02	0.135417
Group 1	0043781939	202,448.13	122.31	0.060415
Group 1	0043782461	289,495.87	510.24	0.176251
Group 1	0043782557	329,545.66	274.62	0.083333
Group 1	0043782594	140,775.54	102.65	0.072917
Group 1	0043782631	425,546.79	398.95	0.093750
Group 1	0043782785	367,592.81	612.65	0.166665
Group 1	0043783003	482,025.58	1,053.47	0.218551
Group 1	0043783174	656,799.70	1,188.80	0.180999
Group 1	0043783379	157,179.81	196.47	0.124997
Group 1	0043784458	192,660.59	128.49	0.066692
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	519,872.61	435.60	0.083790

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Modification Loss Detail

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Group 1	0043786176	256,906.21	294.37	0.114583
Group 1	0043787598	372,655.17	42.36	0.011367
Group 1	0043787893	121,621.71	11.66	0.009587
Group 1	0043788068	227,569.30	260.76	0.114585
Group 1	0043789927	956,090.04	1,493.89	0.156250
Group 1	0043790121	447,797.11	465.09	0.103862
Group 1	0043790258	222,402.01	301.17	0.135417
Group 1	0043790596	45,272.03	75.45	0.166659
Group 1	0043790968	213,532.89	244.67	0.114582
Group 1	0043791487	221,075.31	253.32	0.114585
Group 1	0043791538	174,921.92	200.43	0.114583
Group 1	0043791539	221,590.45	253.91	0.114585
Group 1	0043792284	216,550.90	315.80	0.145832
Group 1	0043793126	155,805.61	49.42	0.031719
Group 1	0043793703	470,939.70	441.51	0.093751
Group 1	0043793732	173,536.79	289.23	0.166668
Group 1	0043794105	394,992.31	164.58	0.041667
Group 1	0043794181	286,122.43	447.07	0.156251
Group 1	0043794587	604,068.28	818.01	0.135417
Group 1	0043794733	295,030.34	460.98	0.156248
Group 1	0043795102	126,067.21	131.32	0.104167
Group 1	0043795127	349,265.38	388.69	0.111288
Group 1	0043796276	205,428.49	320.98	0.156249
Group 1	0043797123	272,655.69	255.61	0.093748
Group 1	0043797144	68,784.92	175.72	0.255463
Group 1	0043798216	276,180.67	287.69	0.104167
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	759,182.79	1,186.22	0.156250
Group 1	0043798671	363,291.43	339.38	0.093418
Group 1	0043800131	102,964.36	139.43	0.135416
Group 1	0043800581	361,844.23	336.21	0.092916
Group 1	0043801398	407,662.89	679.44	0.166667
Group 1	0043801646	119,437.61	87.09	0.072917
Group 1	0043802030	365,046.41	456.31	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043802190	441,288.80	413.71	0.093750
Group 1	0043803568	147,544.72	153.69	0.104165
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	256,559.12	374.15	0.145834
Group 1	0043804873	205,253.96	192.43	0.093752
Group 1	0043805962	91,234.36	104.54	0.114584
Group 1	0043806018	330,030.73	171.89	0.052083
Group 1	0043806483	79,465.47	65.56	0.082501
Group 1	0043807086	169,604.67	176.67	0.104166
Group 1	0043807423	238,156.74	173.66	0.072918
Group 1	0043807864	474,211.87	889.15	0.187501
Group 1	0043807946	261,775.97	299.95	0.114583
Group 1	0043808710	352,782.18	257.24	0.072918
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	377,792.27	629.65	0.166666
Group 1	0043809028	400,737.44	459.18	0.114584
Group 1	0043809932	143,542.21	179.43	0.125002
Group 2	0043810044	334,241.01	174.08	0.052082
Group 2	0043810102	53,659.60	39.13	0.072923
Group 2	0043810251	363,574.38	75.74	0.020832
Group 2	0043810453	197,721.23	308.94	0.156250
Group 2	0043810574	317,235.34	132.18	0.041666
Group 2	0043811403	240,267.77	223.25	0.092917
Group 2	0043811525	491,049.03	511.51	0.104167
Group 2	0043811782	248,769.61	310.96	0.124999
Group 2	0043811806	57,306.57	29.88	0.052141
Group 2	0043811815	83,224.75	79.36	0.095356
Group 2	0043811841	273,918.43	220.62	0.080542
Group 2	0043812652	316,323.13	395.40	0.124999
Group 2	0043812680	339,618.58	424.52	0.124999
Group 2	0043812792	160,247.32	166.92	0.104164
Group 2	0043813033	69,913.56	94.67	0.135410
Group 2	0043813555	340,789.66	224.43	0.065856
Group 2	0043813782	133,306.11	147.32	0.110513

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043813786	189,569.89	315.95	0.166667
Group 2	0043814293	278,447.60	5.10	0.001832
Group 2	0043814648	64,936.35	48.39	0.074519
Group 2	0043814923	310,075.91	23.29	0.007511
Group 2	0043815303	585,616.58	484.93	0.082807
Group 2	0043815617	270,837.94	251.65	0.092915
Group 2	0043816083	227,498.90	107.75	0.047363
Group 2	0043816704	380,906.25	43.58	0.011441
Group 2	0043817320	289,329.18	322.16	0.111347
Group 2	0043817615	248,410.34	336.39	0.135417
Group 2	0043817628	337,532.32	386.76	0.114585
Group 2	0043817703	141,400.13	117.83	0.083331
Group 2	0043818005	269,778.25	337.22	0.124999
Group 2	0043818038	149,713.06	53.48	0.035722
Group 2	0043818101	59,839.49	87.27	0.145840
Group 2	0043818187	119,662.88	149.58	0.125001
Group 2	0043818399	204,302.18	192.21	0.094081
Group 2	0043818443	32,761.47	18.48	0.056408
Group 2	0043818878	373,191.93	427.62	0.114584
Group 2	0043819497	225,434.87	313.40	0.139020
Group 2	0043819932	345,645.82	288.04	0.083334
Group 2	0043820188	186,793.01	189.76	0.101588
Group 2	0043820331	154,932.68	80.69	0.052081
Group 2	0043820355	66,638.00	27.77	0.041673
Group 2	0043820372	363,258.52	454.07	0.124999
Group 2	0043820387	214,780.83	22.37	0.010415
Group 2	0043820611	159,231.01	315.14	0.197914
Group 2	0043820657	118,827.36	210.42	0.177080
Group 2	0043820673	163,384.52	93.51	0.057233
Group 2	0043820681	348,745.97	326.95	0.093750
Group 2	0043820847	167,029.58	121.79	0.072915
Group 2	0043820917	164,959.59	154.65	0.093750
Group 2	0043821023	202,124.93	273.71	0.135416
Group 2	0043821151	165,551.47	249.49	0.150702

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821488	246,442.93	282.38	0.114582
Group 2	0043822458	343,049.78	62.90	0.018336
Group 2	0043822800	162,586.50	152.42	0.093747
Group 2	0043822869	87,108.22	117.96	0.135418
Group 2	0043823143	289,275.17	207.26	0.071648
Group 2	0043823269	327,657.20	53.89	0.016447
Group 2	0043823297	575,502.49	719.38	0.125000
Group 2	0043823352	340,279.87	496.24	0.145833
Group 2	0043824039	153,383.90	191.73	0.125000
Group 2	0043824046	178,683.12	297.81	0.166669
Group 2	0043824515	44,684.70	60.51	0.135415
Group 2	0043825098	271,869.52	48.56	0.017862
Group 2	0043825176	176,676.37	296.78	0.167979
Group 2	0043825279	220,810.15	23.87	0.010810
Group 2	0043825287	338,467.76	82.34	0.024327
Group 2	0043825438	140,469.41	160.95	0.114580
Group 2	0043825446	234,960.38	97.90	0.041667
Group 2	0043825485	120,024.66	15.76	0.013131
Group 2	0043825631	59,635.84	74.54	0.124992
Group 2	0043825634	226,979.47	305.61	0.134642
Group 2	0043825814	176,578.24	202.33	0.114584
Group 2	0043826034	238,308.25	273.06	0.114583
Group 2	0043826207	391,619.66	285.56	0.072918
Group 2	0043826535	328,152.28	548.65	0.167194
Group 2	0043826576	225,744.18	141.98	0.062894
Group 2	0043826580	258,154.05	484.04	0.187500
Group 2	0043826648	96,631.97	100.07	0.103558
Group 2	0043827245	185,953.11	96.85	0.052083
Group 2	0043827505	236,252.54	45.50	0.019259
Group 2	0043827637	255,344.71	26.60	0.010417
Group 2	0043827787	111,901.08	81.59	0.072913
Group 2	0043827802	426,517.56	622.00	0.145832
Group 2	0043827804	276,902.75	374.97	0.135416
Group 2	0043828096	120,189.74	225.36	0.187504

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828142	168,585.88	396.20	0.235014
Group 2	0043828289	234,905.18	269.16	0.114582
Group 2	0043828648	542,072.20	790.52	0.145833
Group 2	0043828910	404,265.60	307.32	0.076019
Group 2	0043829112	335,314.47	558.86	0.166667
Group 2	0043829651	352,119.87	440.15	0.125000
Group 2	0043830057	60,840.98	25.35	0.041666
Group 2	0043830267	318,735.54	199.21	0.062500
Group 2	0043830309	117,505.58	64.72	0.055078
Group 2	0043830410	304,160.86	282.62	0.092918
Group 2	0043830477	266,568.81	389.93	0.146277
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	320,682.92	722.88	0.225419
Group 2	0043830994	333,161.68	672.07	0.201725
Group 2	0043831029	549,979.02	916.63	0.166666
Group 2	0043831073	341,334.91	375.75	0.110082
Group 2	0043831210	235,931.67	21.33	0.009041
Group 2	0043831472	212,792.21	198.42	0.093246
Group 2	0043831806	130,154.39	122.02	0.093750
Group 2	0043832066	160,254.28	97.74	0.060991
Group 2	0043832263	271,511.18	214.01	0.078822
Group 2	0043832276	361,368.85	699.38	0.193536
Group 2	0043832303	225,184.13	140.74	0.062500
Group 2	0043832345	414,112.63	750.80	0.181303
Group 2	0043832701	209,050.70	152.43	0.072915
Group 2	0043832851	418,963.99	392.78	0.093750
Group 2	0043832918	141,262.17	250.15	0.177082
Group 2	0043833297	222,266.89	439.90	0.197915
Group 2	0043833611	79,364.20	41.34	0.052089
Group 2	0043833703	277,711.67	128.01	0.046095
Group 2	0043834118	134,497.56	56.67	0.042135
Group 2	0043834485	479,964.39	649.95	0.135416
Group 2	0043834759	183,226.76	209.95	0.114585
Group 2	0043834924	216,565.64	168.66	0.077879

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043835038	231,321.54	361.44	0.156250
Group 2	0043835081	328,305.62	208.19	0.063413
Group 2	0043835151	392,360.97	490.45	0.125000
Group 2	0043835181	296,117.57	185.07	0.062499
Group 2	0043835305	262,453.44	191.37	0.072916
Group 2	0043835359	348,570.68	508.33	0.145833
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	364,775.57	188.63	0.051711
Group 2	0043836036	74,602.52	108.80	0.145840
Group 2	0043836074	86,145.33	120.10	0.139416
Group 2	0043836143	492,198.05	1,620.95	0.329329
Group 2	0043836349	184,482.54	330.81	0.179318
Group 2	0043836552	166,722.09	34.73	0.020831
Group 2	0043836588	104,972.91	174.95	0.166662
Group 2	0043836906	120,725.19	163.48	0.135415
Group 2	0043837149	218,243.15	296.75	0.135972
Group 2	0043837183	313,870.78	78.65	0.025058
Group 2	0043837233	427,427.74	489.76	0.114583
Group 2	0043837618	116,040.12	205.49	0.177085
Group 2	0043837686	392,335.28	490.42	0.125000
Group 2	0043837742	157,710.99	344.99	0.218748
Group 2	0043837815	285,189.86	667.03	0.233890
Group 2	0043838114	481,901.91	451.78	0.093749
Group 2	0043838291	421,698.85	571.05	0.135417
Group 2	0043838810	206,535.35	301.20	0.145835
Group 2	0043838891	378,432.53	630.27	0.166548
Group 2	0043838925	191,147.17	123.56	0.064641
Group 2	0043840095	236,793.95	197.33	0.083334
Group 2	0043840157	277,180.25	433.09	0.156249
Group 2	0043840199	429,632.45	760.81	0.177084
Group 2	0043840534	103,396.83	21.54	0.020832
Group 2	0043840550	294,689.80	214.88	0.072917
Group 2	0043840884	234,010.45	268.14	0.114585
Group 2	0043840986	297,402.10	371.75	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841036	213,817.99	200.45	0.093748
Group 2	0043841424	364,682.54	92.39	0.025334
Group 2	0043841869	164,891.66	288.65	0.175054
Group 2	0043841923	138,861.61	86.79	0.062501
Group 2	0043841961	137,012.12	99.90	0.072913
Group 2	0043842399	386,039.31	113.90	0.029505
Group 2	0043842635	217,341.00	294.32	0.135419
Group 2	0043842691	287,371.00	151.13	0.052591
Group 2	0043842714	134,149.62	111.79	0.083332
Group 2	0043842734	270,509.09	151.62	0.056050
Group 2	0043842784	235,290.90	355.59	0.151128
Group 2	0043842919	237,086.82	49.39	0.020832
Group 2	0043843425	150,149.23	109.48	0.072914
Group 2	0043843491	182,169.47	151.81	0.083334
Group 2	0043843776	313,470.19	359.18	0.114582
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	408,490.17	297.86	0.072917
Group 2	0043844351	364,908.66	456.14	0.125001
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	377,743.65	275.44	0.072917
Group 2	0043844635	273,023.84	325.35	0.119165
Group 2	0043844687	124,301.16	94.54	0.076057
Group 2	0043844901	295,135.20	141.50	0.047944
Group 2	0043844934	277,679.44	376.02	0.135415
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	347,209.64	397.84	0.114582
Group 2	0043845163	223,873.44	39.39	0.017595
Group 2	0043845191	367,310.81	497.40	0.135417
Group 2	0043845908	565,994.16	31.75	0.005610
Group 2	0043846610	274,147.09	171.34	0.062499
Group 2	0043846727	200,367.22	250.46	0.125000
Group 2	0043846785	315,005.45	492.20	0.156251
Group 2	0043846856	100,253.65	18.43	0.018383
Group 2	0043846913	181,933.02	40.63	0.022332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043847345	170,477.08	80.82	0.047408
Group 2	0043847434	199,747.63	91.82	0.045968
Group 2	0043847472	222,272.96	277.84	0.124999
Group 2	0043847635	218,277.28	250.11	0.114584
Group 2	0043848445	225,863.07	70.58	0.031249
Group 2	0043848491	279,350.61	543.47	0.194548
Group 2	0043848525	440,894.12	289.48	0.065657
Group 2	0043848608	397,991.75	180.07	0.045245
Group 2	0043848927	211,627.08	47.04	0.022228
Group 2	0043848946	283,607.98	206.80	0.072918
Group 2	0043849048	294,362.34	367.95	0.124999
Group 2	0043849270	229,279.90	54.25	0.023661
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	164,507.50	164.05	0.099722
Group 2	0043849984	54,849.09	13.73	0.025032
Group 2	0043850435	89,440.01	139.75	0.156250
Group 2	0043850534	425,418.03	576.09	0.135417
Group 2	0043851088	196,637.91	126.09	0.064123
Group 2	0043851263	470,142.74	866.26	0.184255
Group 2	0043851625	213,274.70	199.95	0.093752
Group 2	0043852384	329,920.78	343.67	0.104167
Group 2	0043852465	116,509.19	36.41	0.031251
Group 2	0043852910	404,703.58	590.19	0.145833
Group 2	0043853072	361,999.47	248.84	0.068740
Group 2	0043853250	137,114.23	199.96	0.145835
Group 2	0043853690	253,843.72	264.42	0.104166
Group 2	0043853744	252,787.40	315.98	0.124998
Group 2	0043853813	247,854.94	154.91	0.062500
Group 2	0043854070	164,872.32	161.14	0.097736
Group 2	0043854594	417,033.67	155.67	0.037328
Group 2	0043854633	236,012.04	73.75	0.031248
Group 2	0043854730	337,925.17	387.21	0.114585
Group 2	0043855655	173,217.60	40.40	0.023323
Group 2	0043855733	139,593.49	54.64	0.039142

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855917	287,165.88	269.22	0.093751
Group 2	0043856088	233,985.69	329.16	0.140675
Group 2	0043856237	495,572.09	643.44	0.129838
Group 2	0043856611	292,698.59	304.89	0.104165
Group 2	0043857079	178,416.40	278.78	0.156252
Group 2	0043857123	239,087.67	24.90	0.010415
Group 2	0043857612	122,582.27	140.46	0.114584
Group 2	0043857750	184,418.05	38.42	0.020833
Group 2	0043857889	324,535.10	642.31	0.197917
Group 2	0043858295	165,322.19	22.78	0.013779
Group 2	0043858379	245,080.24	252.01	0.102828
Group 2	0043858652	196,932.50	266.68	0.135417
Group 2	0043858758	273,829.05	388.04	0.141709
Group 2	0043858888	194,214.77	121.11	0.062359
Group 2	0043859091	349,721.31	510.01	0.145833
Group 2	0043859262	292,123.31	4.67	0.001599
Group 2	0043859317	321,669.21	603.13	0.187500
Group 2	0043859453	382,146.52	597.10	0.156249
Group 2	0043859477	566,331.05	941.85	0.166307
Group 2	0043859698	246,963.03	385.88	0.156250
Group 2	0043860139	319,173.34	304.55	0.095418
Group 2	0043860145	374,074.30	467.59	0.124999
Group 2	0043860484	330,899.59	102.49	0.030973
Group 2	0043860810	423,279.01	396.82	0.093749
Group 2	0043860909	164,509.08	217.54	0.132236
Group 2	0043860964	69,356.58	85.60	0.123420
Group 2	0043861265	423,741.61	441.40	0.104167
Group 2	0043861691	117,952.98	147.44	0.124999
Group 2	0043861739	339,041.01	58.06	0.017125
Group 2	0043861777	263,241.07	380.35	0.144487
Group 2	0043862024	140,811.49	176.01	0.124997
Group 2	0043862050	152,961.01	175.27	0.114585
Group 2	0043862156	403,440.65	420.25	0.104166
Group 2	0043862174	419,602.00	305.96	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862302	223,294.43	232.60	0.104167
Group 2	0043862332	170,763.94	177.88	0.104167
Group 2	0043862372	67,087.44	27.95	0.041662
Group 2	0043862402	155,948.87	86.12	0.055223
Group 2	0043862560	241,504.57	327.04	0.135418
Group 2	0043862569	124,856.76	114.36	0.091593
Group 2	0043862745	295,180.59	200.08	0.067782
Group 2	0043863009	384,589.58	160.25	0.041668
Group 2	0043863485	561,977.12	744.80	0.132532
Group 2	0043864325	49,489.50	21.52	0.043484
Group 2	0043864328	198,998.03	260.02	0.130665
Group 2	0043864416	216,586.95	293.29	0.135414
Group 2	0043864646	305,193.62	127.16	0.041665
Group 2	0043864678	365,385.15	456.73	0.125000
Group 2	0043864887	431,123.97	628.72	0.145833
Group 2	0043865091	170,131.86	141.78	0.083335
Group 2	0043865301	273,632.72	169.89	0.062087
Group 2	0043866060	284,525.48	414.93	0.145832
Group 2	0043866523	71,705.63	7.47	0.010418
Group 2	0043866777	124,899.29	91.07	0.072915
Group 2	0043866972	264,732.54	413.64	0.156248
Group 2	0043867128	354,997.62	147.92	0.041668
Group 2	0043867665	154,492.66	16.09	0.010415
Group 2	0043867968	121,370.68	164.36	0.135420
Group 2	0043868265	127,776.08	133.10	0.104167
Group 2	0043868749	471,075.22	736.06	0.156251
Group 2	0043868873	205,559.27	85.65	0.041667
Group 2	0043868918	403,768.07	420.59	0.104166
Group 2	0043869266	204,110.86	212.62	0.104169
Group 2	0043869329	500,406.49	462.55	0.092435
Group 2	0043869417	135,922.24	70.79	0.052081
Group 2	0043869700	275,958.51	488.68	0.177085
Group 2	0043870090	213,022.40	66.38	0.031161
Group 2	0043870813	206,774.03	126.81	0.061328

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043870820	330,061.96	68.76	0.020832
Group 2	0043871323	261,638.58	245.29	0.093751
Group 2	0043871515	305,349.58	222.65	0.072916
Group 2	0043871516	523,813.63	660.38	0.126072
Group 2	0043872042	86,598.52	42.70	0.049308
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,193.30	101.86	0.156243
Group 2	0043872811	180,491.74	338.42	0.187499
Group 2	0043872834	584,289.70	426.04	0.072916
Group 2	0043872963	120,853.59	113.30	0.093750
Group 2	0043873014	437,890.80	318.02	0.072625
Group 2	0043873126	199,464.96	145.44	0.072915
Group 2	0043873279	156,523.99	228.26	0.145831
Group 2	0043873365	192,817.81	92.29	0.047864
Group 2	0043873581	189,236.12	236.55	0.125003
Group 2	0043873736	616,269.70	770.34	0.125000
Group 2	0043874082	263,735.06	103.44	0.039221
Group 2	0043874292	88,467.82	138.23	0.156249
Group 2	0043874333	159,258.92	282.02	0.177083
Group 2	0043874431	396,371.77	458.91	0.115778
Group 2	0043874656	374,123.82	182.36	0.048743
Group 2	0043874740	61,993.75	103.32	0.166662
Group 2	0043874891	194,394.61	73.06	0.037583
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	370,307.71	617.18	0.166667
Group 2	0043876004	155,384.58	90.99	0.058558
Group 2	0043876037	208,972.84	311.52	0.149072
Group 2	0043876485	311,866.45	162.43	0.052083

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	674,519.57	126,735.19	18.789

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043748235	236,456.67	6,228.22	2.634
0043817626	205,905.21	32,728.66	15.895
0043824709	144,626.32	3,456.26	2.390
0043865224	87,531.37	84,322.05	96.334

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,101,125.96	51,890.58	(155,664.22)	(14.137)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043803659	179,321.24	12,154.32	(9,427.34)	(5.257)
0043824513	25,095.26	(2,795.69)	0.00	0.000
0043832381	257,067.67	21,651.34	3,952.72	1.538
0043835268	399,279.77	1,687.92	(157,773.50)	(39.515)
0043838989	107,926.71	23,574.45	7,437.73	6.891
0043846889	132,435.31	(4,381.76)	146.17	0.110

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jan-2024
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
189	31,901,702.55	1,772,635.07	5.557

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
0043748235	236,456.67	6,228.22	2.634
0043749119	484,739.87	122,271.32	25.224
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	27,132.58	12.434
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	27,521.32	19.878
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760662	404,982.26	(95,547.78)	(23.593)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043768226	90,358.69	14,618.47	16.178
0043770913	141,882.16	7,214.13	5.085
0043771012	159,027.24	15,889.79	9.992
0043773268	258,768.31	37,920.47	14.654

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043774952	162,561.29	23,526.08	14.472
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	49,072.87	22.903
0043777646	70,722.49	48,398.95	68.435
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	64,035.99	21.874
0043782899	289,962.37	105,765.47	36.476
0043783365	100,279.31	3,123.64	3.115
0043784500	116,358.56	1,312.10	1.128
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043793711	161,069.94	53,275.12	33.076
0043795314	239,056.10	29,444.15	12.317
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801640	47,519.66	1,565.94	3.295
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803060	197,112.88	1,556.76	0.790
0043803566	145,823.61	(5,939.51)	(4.073)
0043803659	179,321.24	(9,427.34)	(5.257)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(23,658.40)	(21.912)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812265	160,633.04	38,829.46	24.173
0043812998	79,566.22	5,197.81	6.533
0043813228	118,930.20	13,690.86	11.512
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	30,231.89	15.690
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)
0043817626	205,905.21	32,728.66	15.895
0043818105	80,915.32	2,236.01	2.763
0043818151	135,286.75	51,543.18	38.099
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	(2,237.02)	(1.207)
0043819782	185,301.51	(26,055.08)	(14.061)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	64,950.14	21.545
0043823400	351,441.08	(2,139.66)	(0.609)
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824583	153,561.26	5,499.91	3.582
0043824709	144,626.32	3,456.26	2.390
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(65,272.92)	(23.300)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829552	130,348.22	1,623.11	1.245
0043829607	298,382.23	(14,013.74)	(4.697)
0043830055	42,776.45	15,916.32	37.208
0043831887	73,550.97	3,126.44	4.251
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832381	257,067.67	3,952.72	1.538
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jan-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	11,395.06	12.859
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,283.15	15.299
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	7,437.73	6.891
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	29,788.32	26.727
0043842522	155,292.35	(6,662.14)	(4.290)
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,619.83	8.950
0043848707	295,482.86	(2,007.21)	(0.679)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	(5,968.06)	(5.384)
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,660.56)	(48.498)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(57.22)	(0.057)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043863837	52,337.88	10,391.65	19.855
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477

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Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(41,034.10)	(10.628)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043873198	144,265.49	(3,001.04)	(2.080)
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jan-2024
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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	415,777.91	18,382.54	0.000 %	0	0.00	0.00	0.000 %	2	415,777.91	18,382.54	0.000 %
Group 2	7	1,334,772.36	163,038.92	0.006 %	1	25,095.26	(2,795.69)	(0.000 %)	8	1,359,867.62	160,243.23	0.006 %
Total	9	1,750,550.27	181,421.46	0.003 %	1	25,095.26	(2,795.69)	(0.000 %)	10	1,775,645.53	178,625.77	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043748235	266,000.00	4.180 %	AZ	80.00	360	236,456.67	12/31/2023	6,228.22	6,228.22
Group 1	0043803659	192,000.00	4.125 %	OH	73.00	360	179,321.24	08/31/2023	12,154.32	(9,427.34)
Group 2	0043817626	204,000.00	4.625 %	TX	97.00	360	205,905.21	12/31/2023	32,728.66	32,728.66
Group 2	0043824513	26,000.00	5.000 %	AL	90.00	360	25,095.26	Active	(2,795.69)	0.00
Group 2	0043824709	159,000.00	4.875 %	AL	97.00	360	144,626.32	12/31/2023	3,456.26	3,456.26
Group 2	0043832381	261,000.00	4.500 %	TX	95.00	360	257,067.67	11/30/2023	21,651.34	3,952.72
Group 2	0043835268	411,000.00	4.375 %	TX	95.00	360	399,279.77	09/30/2023	1,687.92	(157,773.50)
Group 2	0043838989	117,000.00	4.250 %	NY	90.00	360	107,926.71	09/30/2023	23,574.45	7,437.73
Group 2	0043846889	138,000.00	4.750 %	FL	95.00	360	132,435.31	08/31/2022	(4,381.76)	146.17
Group 2	0043865224	90,000.00	5.125 %	MN	95.00	360	87,531.37	12/31/2023	84,322.05	84,322.05

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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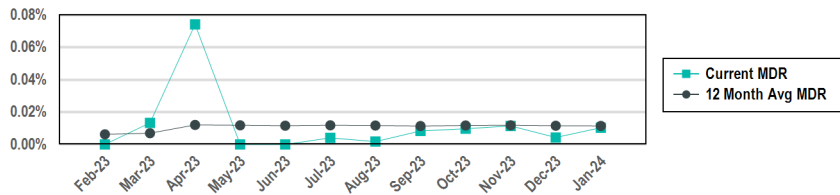
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.010 %
 3 Month Average 0.009 %
 12 Month Average 0.011 %

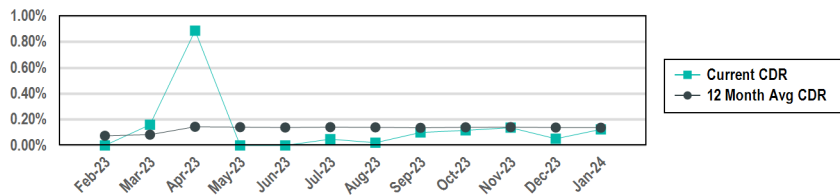
MDR: Current vs. 12mo Average



CDR

Current Month 0.124 %
 3 Month Average 0.104 %
 12 Month Average 0.137 %

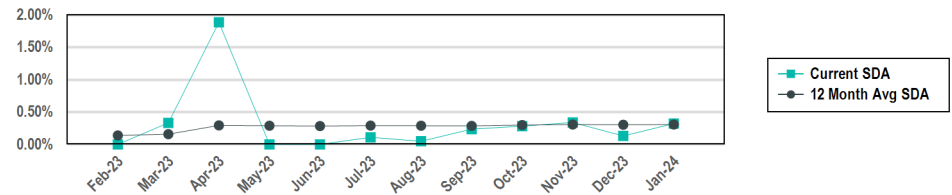
CDR: Current vs. 12mo Average



SDA

Current Month 0.323 %
 3 Month Average 0.265 %
 12 Month Average 0.308 %

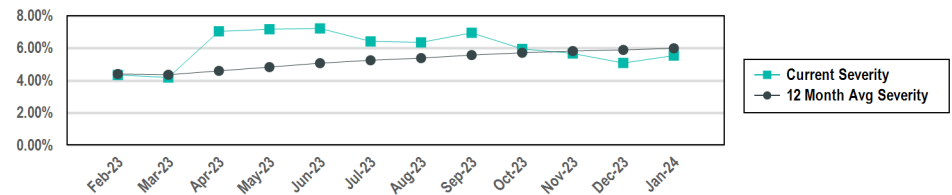
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 5.557 %
 3 Month Average (Cumulative) 5.448 %
 12 Month Average (Cumulative) 6.012 %

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



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

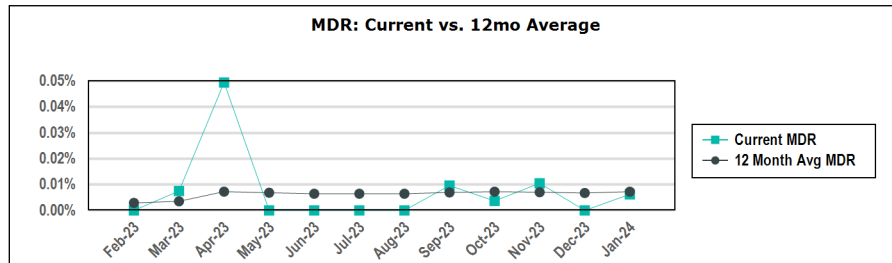
Distribution Date: 25-Jan-2024
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Realized Loss Report - Collateral

Group 1

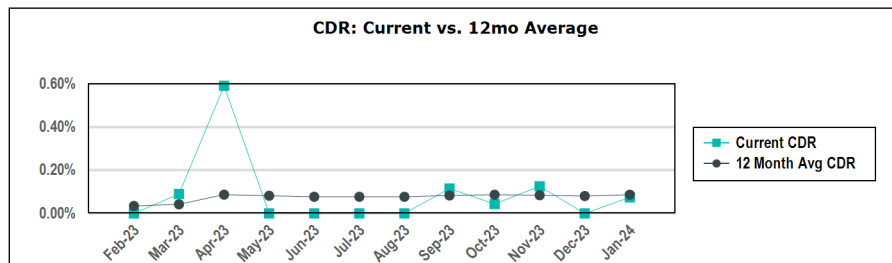
MDR

Current Month 0.006 %
 3 Month Average 0.006 %
 12 Month Average 0.007 %



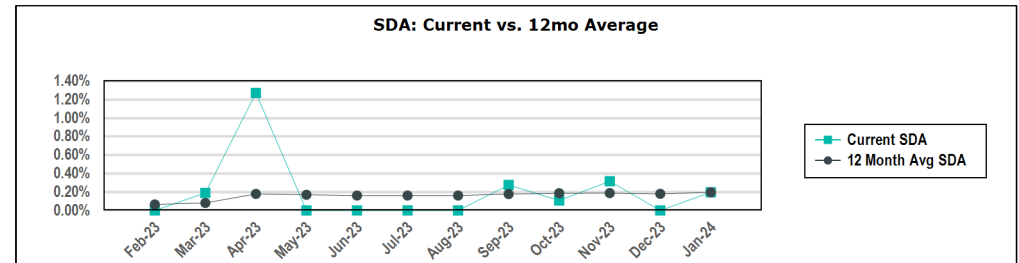
CDR

Current Month 0.075 %
 3 Month Average 0.067 %
 12 Month Average 0.087 %



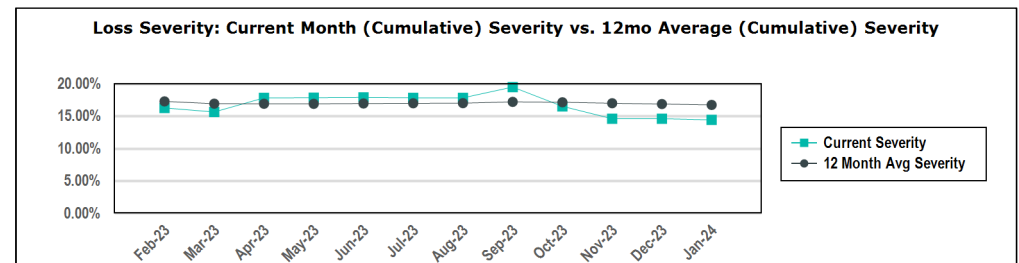
SDA

Current Month 0.196 %
 3 Month Average 0.171 %
 12 Month Average 0.196 %



Loss Severity

Current Month (Cumulative) 14.472 %
 3 Month Average (Cumulative) 14.596 %
 12 Month Average (Cumulative) 16.784 %



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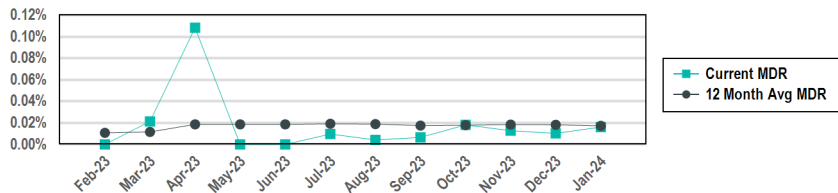
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.016 %
 3 Month Average 0.013 %
 12 Month Average 0.017 %

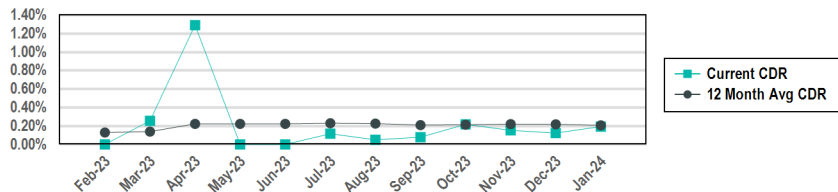
MDR: Current vs. 12mo Average



CDR

Current Month 0.193 %
 3 Month Average 0.156 %
 12 Month Average 0.206 %

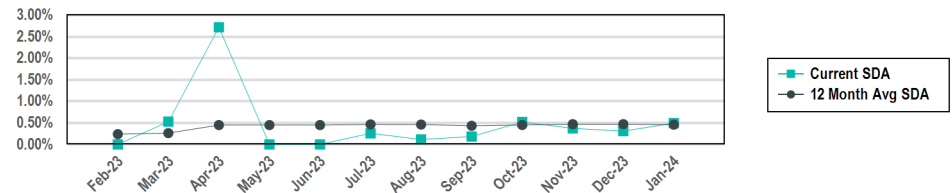
CDR: Current vs. 12mo Average



SDA

Current Month 0.495 %
 3 Month Average 0.392 %
 12 Month Average 0.458 %

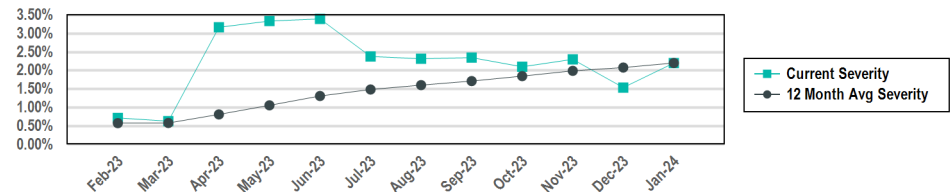
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 2.204 %
 3 Month Average (Cumulative) 2.016 %
 12 Month Average (Cumulative) 2.205 %

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



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.449 %
3 Month Average	0.524 %
12 Month Average	0.568 %

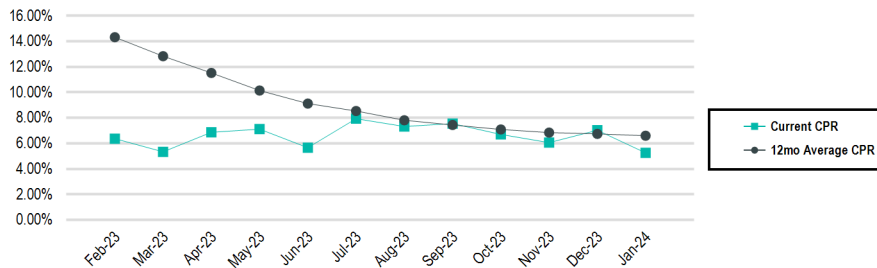
CPR

Current Month	5.254 %
3 Month Average	6.113 %
12 Month Average	6.599 %

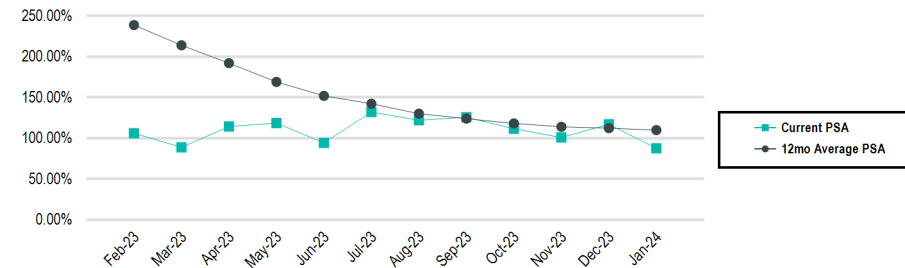
PSA

Current Month	87.573 %
3 Month Average	101.877 %
12 Month Average	109.983 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.395 %
3 Month Average	0.446 %
12 Month Average	0.490 %

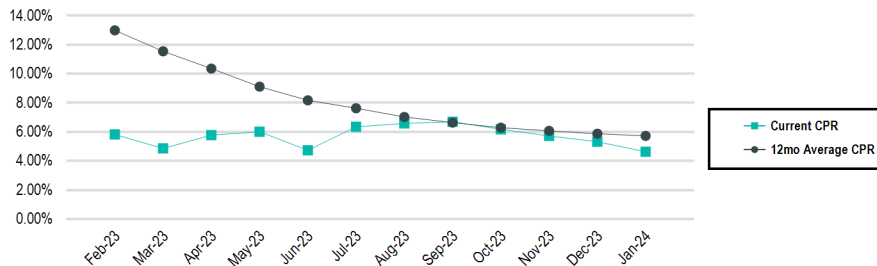
CPR

Current Month	4.633 %
3 Month Average	5.225 %
12 Month Average	5.724 %

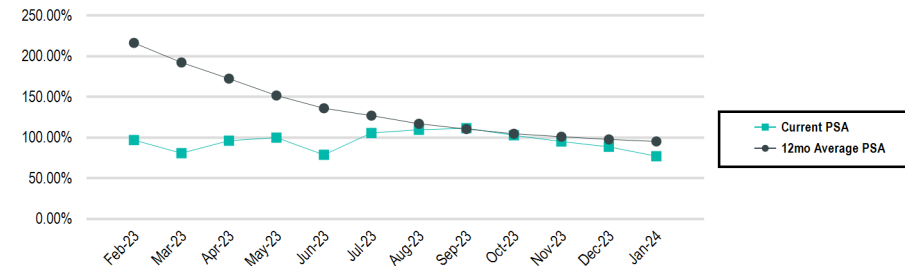
PSA

Current Month	77.223 %
3 Month Average	87.083 %
12 Month Average	95.394 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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



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Prepayment Rates

Group 2

SMM

Current Month	0.524 %
3 Month Average	0.633 %
12 Month Average	0.675 %

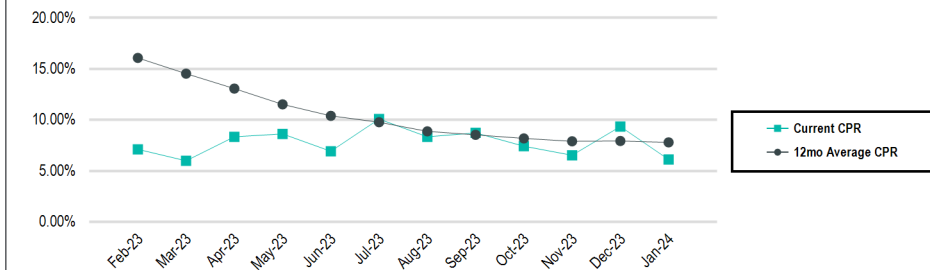
CPR

Current Month	6.115 %
3 Month Average	7.329 %
12 Month Average	7.793 %

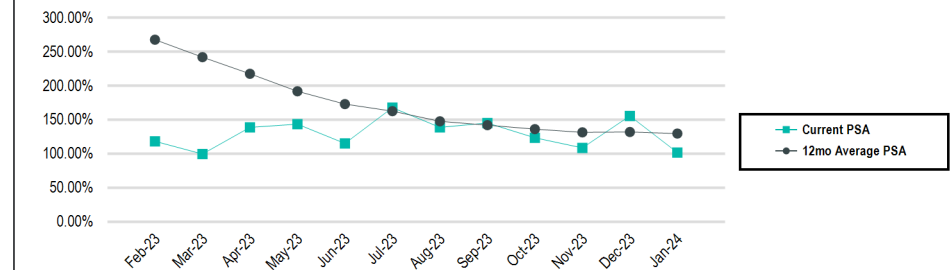
PSA

Current Month	101.910 %
3 Month Average	122.158 %
12 Month Average	129.885 %

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
184	34,925,735.35

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2024
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Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

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

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