

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		11/30/2023	0.00000 %	3,521,898,423.56	0.00	24,079,151.85	0.00	3,497,819,271.71	24,079,151.85	0.00
1M-1	30711XQS6	12/22/2023	6.19257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	12/22/2023	8.09257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	12/22/2023	8.09257 %	8,077,576.01	52,657.84	406,516.65	0.00	7,671,059.36	459,174.49	0.00
1M-BH		11/30/2023	0.00000 %	33,202,451.28	0.00	1,670,965.31	0.00	31,531,485.97	1,670,965.31	0.00
1M-2C	30711XQV9	12/22/2023	8.09257 %	19,359,089.00	126,202.19	0.00	0.00	19,359,089.00	126,202.19	0.00
1M-CH		11/30/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	12/22/2023	8.09257 %	27,436,665.01	178,860.02	406,516.65	0.00	27,030,148.36	585,376.67	0.00
1M-2H		11/30/2023	0.00000 %	112,776,968.28	0.00	1,670,965.31	0.00	111,106,002.97	1,670,965.31	0.00
1B-1	30711XQW7	12/22/2023	9.59257 %	44,547,596.00	344,234.78	0.00	0.00	44,547,596.00	344,234.78	0.00
1B-1H		11/30/2023	0.00000 %	37,897,076.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		11/30/2023	0.00000 %	81,201,253.45	0.00	0.00	0.00	81,201,253.45	0.00	1,243,418.55
1A-I1	30711XQZ0	12/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	12/22/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	12/22/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	12/22/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	12/22/2023	1.80000 %	0.00	11,712.49	0.00	0.00	0.00	11,712.49	0.00
1B-I2	30711XRK2	12/22/2023	1.40000 %	0.00	9,109.71	0.00	0.00	0.00	9,109.71	0.00
1B-I3	30711XRM8	12/22/2023	1.00000 %	0.00	6,506.94	0.00	0.00	0.00	6,506.94	0.00
1B-I4	30711XRP1	12/22/2023	0.60000 %	0.00	3,904.16	0.00	0.00	0.00	3,904.16	0.00
1C-I1	30711XRR7	12/22/2023	1.80000 %	0.00	28,070.68	0.00	0.00	0.00	28,070.68	0.00
1C-I2	30711XRT3	12/22/2023	1.40000 %	0.00	21,832.75	0.00	0.00	0.00	21,832.75	0.00
1C-I3	30711XRV8	12/22/2023	1.00000 %	0.00	15,594.82	0.00	0.00	0.00	15,594.82	0.00
1C-I4	30711XRX4	12/22/2023	0.60000 %	0.00	9,356.89	0.00	0.00	0.00	9,356.89	0.00
1E-A1	30711XQY3	12/22/2023	6.29257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	12/22/2023	6.69257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	12/22/2023	7.09257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	12/22/2023	7.49257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	12/22/2023	6.29257 %	8,077,576.01	40,945.35	406,516.65	0.00	7,671,059.36	447,462.00	0.00

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Distribution Date: 26-Dec-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	12/22/2023	6.69257 %	8,077,576.01	43,548.13	406,516.65	0.00	7,671,059.36	450,064.78	0.00
1E-B3	30711XRL0	12/22/2023	7.09257 %	8,077,576.01	46,150.90	406,516.65	0.00	7,671,059.36	452,667.55	0.00
1E-B4	30711XRN6	12/22/2023	7.49257 %	8,077,576.01	48,753.68	406,516.65	0.00	7,671,059.36	455,270.33	0.00
1E-C1	30711XRQ9	12/22/2023	6.29257 %	19,359,089.00	98,131.51	0.00	0.00	19,359,089.00	98,131.51	0.00
1E-C2	30711XRS5	12/22/2023	6.69257 %	19,359,089.00	104,369.44	0.00	0.00	19,359,089.00	104,369.44	0.00
1E-C3	30711XRU0	12/22/2023	7.09257 %	19,359,089.00	110,607.36	0.00	0.00	19,359,089.00	110,607.36	0.00
1E-C4	30711XRW6	12/22/2023	7.49257 %	19,359,089.00	116,845.29	0.00	0.00	19,359,089.00	116,845.29	0.00
1E-D1	30711XRY2	12/22/2023	6.29257 %	8,077,576.01	40,945.35	406,516.65	0.00	7,671,059.36	447,462.00	0.00
1E-D2	30711XRZ9	12/22/2023	6.69257 %	8,077,576.01	43,548.13	406,516.65	0.00	7,671,059.36	450,064.78	0.00
1E-D3	30711XSA3	12/22/2023	7.09257 %	8,077,576.01	46,150.90	406,516.65	0.00	7,671,059.36	452,667.55	0.00
1E-D4	30711XSB1	12/22/2023	7.49257 %	8,077,576.01	48,753.68	406,516.65	0.00	7,671,059.36	455,270.33	0.00
1E-D5	30711XSC9	12/22/2023	8.09257 %	8,077,576.01	52,657.84	406,516.65	0.00	7,671,059.36	459,174.49	0.00
1E-F1	30711XSD7	12/22/2023	6.29257 %	27,436,665.01	139,076.86	406,516.65	0.00	27,030,148.36	545,593.51	0.00
1E-F2	30711XSE5	12/22/2023	6.69257 %	27,436,665.01	147,917.56	406,516.65	0.00	27,030,148.36	554,434.21	0.00
1E-F3	30711XSF2	12/22/2023	7.09257 %	27,436,665.01	156,758.27	406,516.65	0.00	27,030,148.36	563,274.92	0.00
1E-F4	30711XSG0	12/22/2023	7.49257 %	27,436,665.01	165,598.97	406,516.65	0.00	27,030,148.36	572,115.62	0.00
1E-F5	30711XSH8	12/22/2023	8.09257 %	27,436,665.01	178,860.02	406,516.65	0.00	27,030,148.36	585,376.67	0.00
1X-1	30711XSJ4	12/22/2023	1.80000 %	0.00	11,712.49	0.00	0.00	0.00	11,712.49	0.00
1X-2	30711XSK1	12/22/2023	1.40000 %	0.00	9,109.71	0.00	0.00	0.00	9,109.71	0.00
1X-3	30711XSL9	12/22/2023	1.00000 %	0.00	6,506.94	0.00	0.00	0.00	6,506.94	0.00
1X-4	30711XSM7	12/22/2023	0.60000 %	0.00	3,904.16	0.00	0.00	0.00	3,904.16	0.00
1Y-1	30711XSN5	12/22/2023	1.80000 %	0.00	39,783.16	0.00	0.00	0.00	39,783.16	0.00
1Y-2	30711XSP0	12/22/2023	1.40000 %	0.00	30,942.46	0.00	0.00	0.00	30,942.46	0.00
1Y-3	30711XSQ8	12/22/2023	1.00000 %	0.00	22,101.76	0.00	0.00	0.00	22,101.76	0.00
1Y-4	30711XSR6	12/22/2023	0.60000 %	0.00	13,261.05	0.00	0.00	0.00	13,261.05	0.00
2A-H		11/30/2023	0.00000 %	2,448,207,376.23	0.00	25,398,307.25	0.00	2,422,809,068.98	25,398,307.25	0.00
2M-1	30711XSS4	12/22/2023	6.19257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	12/22/2023	8.24257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	12/22/2023	8.24257 %	5,751,660.59	38,190.15	839,223.01	0.00	4,912,437.59	877,413.16	0.00

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2M-BH		11/30/2023	0.00000 %	15,403,739.03	0.00	2,247,554.77	0.00	13,156,184.26	2,247,554.77	0.00
2M-2C	30711XSV7	12/22/2023	8.24257 %	34,575,936.42	229,578.96	0.00	0.00	34,575,936.42	229,578.96	0.00
2M-CH		11/30/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	12/22/2023	8.24257 %	40,327,597.01	267,769.12	839,223.01	0.00	39,488,374.01	1,106,992.13	0.00
2M-2H		11/30/2023	0.00000 %	108,002,857.61	0.00	2,247,554.77	0.00	105,755,302.84	2,247,554.77	0.00
2B-1	30711XSW5	12/22/2023	9.89257 %	19,316,000.00	153,929.49	0.00	0.00	19,316,000.00	153,929.49	0.00
2B-1H		11/30/2023	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		11/30/2023	0.00000 %	77,027,769.38	0.00	0.00	(167,406.82)	77,195,176.20	0.00	350,588.80
2A-I1	30711XSZ8	12/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	12/22/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	12/22/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	12/22/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	12/22/2023	1.80000 %	0.00	8,339.91	0.00	0.00	0.00	8,339.91	0.00
2B-I2	30711XTK0	12/22/2023	1.40000 %	0.00	6,486.60	0.00	0.00	0.00	6,486.60	0.00
2B-I3	30711XTM6	12/22/2023	1.00000 %	0.00	4,633.28	0.00	0.00	0.00	4,633.28	0.00
2B-I4	30711XTP9	12/22/2023	0.60000 %	0.00	2,779.97	0.00	0.00	0.00	2,779.97	0.00
2C-I1	30711XTR5	12/22/2023	1.80000 %	0.00	50,135.11	0.00	0.00	0.00	50,135.11	0.00
2C-I2	30711XTT1	12/22/2023	1.40000 %	0.00	38,993.97	0.00	0.00	0.00	38,993.97	0.00
2C-I3	30711XTV6	12/22/2023	1.00000 %	0.00	27,852.84	0.00	0.00	0.00	27,852.84	0.00
2C-I4	30711XTX2	12/22/2023	0.60000 %	0.00	16,711.70	0.00	0.00	0.00	16,711.70	0.00
2E-A1	30711XSY1	12/22/2023	6.44257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	12/22/2023	6.84257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	12/22/2023	7.24257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	12/22/2023	7.64257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	12/22/2023	6.44257 %	5,751,660.59	29,850.24	839,223.01	0.00	4,912,437.59	869,073.25	0.00
2E-B2	30711XTJ3	12/22/2023	6.84257 %	5,751,660.59	31,703.56	839,223.01	0.00	4,912,437.59	870,926.57	0.00
2E-B3	30711XTL8	12/22/2023	7.24257 %	5,751,660.59	33,556.87	839,223.01	0.00	4,912,437.59	872,779.88	0.00
2E-B4	30711XTN4	12/22/2023	7.64257 %	5,751,660.59	35,410.18	839,223.01	0.00	4,912,437.59	874,633.19	0.00
2E-C1	30711XTQ7	12/22/2023	6.44257 %	34,575,936.42	179,443.86	0.00	0.00	34,575,936.42	179,443.86	0.00
2E-C2	30711XTS3	12/22/2023	6.84257 %	34,575,936.42	190,584.99	0.00	0.00	34,575,936.42	190,584.99	0.00
2E-C3	30711XTU8	12/22/2023	7.24257 %	34,575,936.42	201,726.13	0.00	0.00	34,575,936.42	201,726.13	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	12/22/2023	7.64257 %	34,575,936.42	212,867.26	0.00	0.00	34,575,936.42	212,867.26	0.00
2E-D1	30711XTY0	12/22/2023	6.44257 %	5,751,660.59	29,850.24	839,223.01	0.00	4,912,437.59	869,073.25	0.00
2E-D2	30711XTZ7	12/22/2023	6.84257 %	5,751,660.59	31,703.56	839,223.01	0.00	4,912,437.59	870,926.57	0.00
2E-D3	30711XUA0	12/22/2023	7.24257 %	5,751,660.59	33,556.87	839,223.01	0.00	4,912,437.59	872,779.88	0.00
2E-D4	30711XUB8	12/22/2023	7.64257 %	5,751,660.59	35,410.18	839,223.01	0.00	4,912,437.59	874,633.19	0.00
2E-D5	30711XUC6	12/22/2023	8.24257 %	5,751,660.59	38,190.15	839,223.01	0.00	4,912,437.59	877,413.16	0.00
2E-F1	30711XUD4	12/22/2023	6.44257 %	40,327,597.01	209,294.10	839,223.01	0.00	39,488,374.01	1,048,517.11	0.00
2E-F2	30711XUE2	12/22/2023	6.84257 %	40,327,597.01	222,288.55	839,223.01	0.00	39,488,374.01	1,061,511.56	0.00
2E-F3	30711XUF9	12/22/2023	7.24257 %	40,327,597.01	235,283.00	839,223.01	0.00	39,488,374.01	1,074,506.01	0.00
2E-F4	30711XUG7	12/22/2023	7.64257 %	40,327,597.01	248,277.44	839,223.01	0.00	39,488,374.01	1,087,500.45	0.00
2E-F5	30711XUH5	12/22/2023	8.24257 %	40,327,597.01	267,769.12	839,223.01	0.00	39,488,374.01	1,106,992.13	0.00
2X-1	30711XUJ1	12/22/2023	1.80000 %	0.00	8,339.91	0.00	0.00	0.00	8,339.91	0.00
2X-2	30711XUK8	12/22/2023	1.40000 %	0.00	6,486.60	0.00	0.00	0.00	6,486.60	0.00
2X-3	30711XUL6	12/22/2023	1.00000 %	0.00	4,633.28	0.00	0.00	0.00	4,633.28	0.00
2X-4	30711XUM4	12/22/2023	0.60000 %	0.00	2,779.97	0.00	0.00	0.00	2,779.97	0.00
2Y-1	30711XUN2	12/22/2023	1.80000 %	0.00	58,475.02	0.00	0.00	0.00	58,475.02	0.00
2Y-2	30711XUP7	12/22/2023	1.40000 %	0.00	45,480.57	0.00	0.00	0.00	45,480.57	0.00
2Y-3	30711XUQ5	12/22/2023	1.00000 %	0.00	32,486.12	0.00	0.00	0.00	32,486.12	0.00
2Y-4	30711XUR3	12/22/2023	0.60000 %	0.00	19,491.67	0.00	0.00	0.00	19,491.67	0.00
Totals				7,544,437,976.62	5,865,324.78	77,246,333.82	(167,406.82)	7,467,359,049.78	83,111,658.60	1,594,007.35

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

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

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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	3,521,898,423.56	8,098,168.16	15,980,983.69	0.00	0.00	24,079,151.85	3,497,819,271.71	0.22051072	24,079,151.85
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.39625105	406,516.65
1M-BH	79,574,517.00	33,202,451.28	561,969.88	1,108,995.43	0.00	0.00	1,670,965.31	31,531,485.97	0.39625105	1,670,965.31
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	27,436,665.01	136,717.45	269,799.20	0.00	0.00	406,516.65	27,030,148.36	0.46541702	406,516.65
1M-2H	238,723,551.00	112,776,968.28	561,969.88	1,108,995.43	0.00	0.00	1,670,965.31	111,106,002.97	0.46541702	1,670,965.31
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	0.00	0.00	81,201,253.45	0.98491815	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.39625105	406,516.65
1E-B2	19,359,089.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.39625105	406,516.65
1E-B3	19,359,089.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.39625105	406,516.65

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.39625105	406,516.65
1E-C1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C4	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-D1	38,718,178.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.19812553	406,516.65
1E-D2	38,718,178.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.19812553	406,516.65
1E-D3	38,718,178.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.19812553	406,516.65
1E-D4	38,718,178.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.19812553	406,516.65
1E-D5	38,718,178.00	8,077,576.01	136,717.45	269,799.20	0.00	0.00	406,516.65	7,671,059.36	0.19812553	406,516.65
1E-F1	38,718,178.00	27,436,665.01	136,717.45	269,799.20	0.00	0.00	406,516.65	27,030,148.36	0.69812553	406,516.65
1E-F2	38,718,178.00	27,436,665.01	136,717.45	269,799.20	0.00	0.00	406,516.65	27,030,148.36	0.69812553	406,516.65
1E-F3	38,718,178.00	27,436,665.01	136,717.45	269,799.20	0.00	0.00	406,516.65	27,030,148.36	0.69812553	406,516.65
1E-F4	38,718,178.00	27,436,665.01	136,717.45	269,799.20	0.00	0.00	406,516.65	27,030,148.36	0.69812553	406,516.65
1E-F5	38,718,178.00	27,436,665.01	136,717.45	269,799.20	0.00	0.00	406,516.65	27,030,148.36	0.69812553	406,516.65
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	2,448,207,376.23	5,306,269.97	20,092,037.28	0.00	0.00	25,398,307.25	2,422,809,068.98	0.16315197	25,398,307.25
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	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.14207678	839,223.01
2M-BH	92,599,118.58	15,403,739.03	478,025.49	1,769,529.28	0.00	0.00	2,247,554.77	13,156,184.26	0.14207678	2,247,554.77
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	40,327,597.01	178,491.75	660,731.26	0.00	0.00	839,223.01	39,488,374.01	0.38224678	839,223.01

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	108,002,857.61	478,025.49	1,769,529.28	0.00	0.00	2,247,554.77	105,755,302.84	0.38224585	2,247,554.77
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	77,027,769.38	0.00	0.00	0.00	(167,406.82)	(167,406.82)	77,195,176.20	0.99547894	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	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.14207678	839,223.01
2E-B2	34,575,936.42	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.14207678	839,223.01
2E-B3	34,575,936.42	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.14207678	839,223.01
2E-B4	34,575,936.42	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.14207678	839,223.01
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	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.07147440	839,223.01
2E-D2	68,730,033.58	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.07147440	839,223.01
2E-D3	68,730,033.58	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.07147440	839,223.01
2E-D4	68,730,033.58	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.07147440	839,223.01
2E-D5	68,730,033.58	5,751,660.59	178,491.75	660,731.26	0.00	0.00	839,223.01	4,912,437.59	0.07147440	839,223.01

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:41 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	40,327,597.01	178,491.75	660,731.26	0.00	0.00	839,223.01	39,488,374.01	0.57103839	839,223.01
2E-F2	69,151,872.83	40,327,597.01	178,491.75	660,731.26	0.00	0.00	839,223.01	39,488,374.01	0.57103839	839,223.01
2E-F3	69,151,872.83	40,327,597.01	178,491.75	660,731.26	0.00	0.00	839,223.01	39,488,374.01	0.57103839	839,223.01
2E-F4	69,151,872.83	40,327,597.01	178,491.75	660,731.26	0.00	0.00	839,223.01	39,488,374.01	0.57103839	839,223.01
2E-F5	69,151,872.83	40,327,597.01	178,491.75	660,731.26	0.00	0.00	839,223.01	39,488,374.01	0.57103839	839,223.01
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	7,544,437,976.62	20,527,776.07	56,718,557.75	0.00	(167,406.82)	77,078,927.00	7,467,359,049.78	0.21709341	77,246,333.82

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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Series 2017-C06



Distribution Date: 26-Dec-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	222.02872439	0.51052749	1.00747864	0.00000000	0.00000000	1.51800612	220.51071826	0.22051072	1.51800612
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	417.24979982	7.06218407	13.93656489	0.00000000	0.00000000	20.99874896	396.25105086	0.39625105	20.99874896
1M-BH	79,574,517.00	417.24979971	7.06218399	13.93656502	0.00000000	0.00000000	20.99874901	396.25105070	0.39625105	20.99874901
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	472.41659994	2.35406136	4.64552163	0.00000000	0.00000000	6.99958299	465.41701695	0.46541702	6.99958299
1M-2H	238,723,551.00	472.41659990	2.35406133	4.64552167	0.00000000	0.00000000	6.99958300	465.41701690	0.46541702	6.99958300
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	0.00000000	0.00000000	984.91814547	0.98491815	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	417.24979982	7.06218407	13.93656489	0.00000000	0.00000000	20.99874896	396.25105086	0.39625105	20.99874896
1E-B2	19,359,089.00	417.24979982	7.06218407	13.93656489	0.00000000	0.00000000	20.99874896	396.25105086	0.39625105	20.99874896
1E-B3	19,359,089.00	417.24979982	7.06218407	13.93656489	0.00000000	0.00000000	20.99874896	396.25105086	0.39625105	20.99874896

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Series 2017-C06



Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:41 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	417.24979982	7.06218407	13.93656489	0.00000000	0.00000000	20.99874896	396.25105086	0.39625105	20.99874896
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	208.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	198.12552543	0.19812553	10.49937448
1E-D2	38,718,178.00	208.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	198.12552543	0.19812553	10.49937448
1E-D3	38,718,178.00	208.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	198.12552543	0.19812553	10.49937448
1E-D4	38,718,178.00	208.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	198.12552543	0.19812553	10.49937448
1E-D5	38,718,178.00	208.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	198.12552543	0.19812553	10.49937448
1E-F1	38,718,178.00	708.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	698.12552543	0.69812553	10.49937448
1E-F2	38,718,178.00	708.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	698.12552543	0.69812553	10.49937448
1E-F3	38,718,178.00	708.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	698.12552543	0.69812553	10.49937448
1E-F4	38,718,178.00	708.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	698.12552543	0.69812553	10.49937448
1E-F5	38,718,178.00	708.62489991	3.53109204	6.96828244	0.00000000	0.00000000	10.49937448	698.12552543	0.69812553	10.49937448
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	164.86229380	0.35732424	1.35299786	0.00000000	0.00000000	1.71032210	163.15197169	0.16315197	1.71032210
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	166.34865706	5.16231138	19.10956950	0.00000000	0.00000000	24.27188088	142.07677647	0.14207678	24.27188088
2M-BH	92,599,118.58	166.34865716	5.16231145	19.10956937	0.00000000	0.00000000	24.27188082	142.07677634	0.14207678	24.27188082
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	390.37044045	1.72779705	6.39586715	0.00000000	0.00000000	8.12366420	382.24677635	0.38224678	8.12366420

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Series 2017-C06



Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:41 AM

Principal Distribution Factors Statement

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2M-2H	276,668,280.00	390.36949812	1.72779290	6.39585167	0.00000000	0.00000000	8.12364457	382.24585355	0.38224585	8.12364457
2B-1	19,316,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,229,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	993.32013012	0.00000000	0.00000000	0.00000000	(2.15881319)	(2.15881319)	995.47894331	0.99547894	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	166.34865706	5.16231138	19.10956950	0.00000000	0.00000000	24.27188088	142.07677647	0.14207678	24.27188088
2E-B2	34,575,936.42	166.34865706	5.16231138	19.10956950	0.00000000	0.00000000	24.27188088	142.07677647	0.14207678	24.27188088
2E-B3	34,575,936.42	166.34865706	5.16231138	19.10956950	0.00000000	0.00000000	24.27188088	142.07677647	0.14207678	24.27188088
2E-B4	34,575,936.42	166.34865706	5.16231138	19.10956950	0.00000000	0.00000000	24.27188088	142.07677647	0.14207678	24.27188088
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	83.68482147	2.59699786	9.61342845	0.00000000	0.00000000	12.21042631	71.47439531	0.07147440	12.21042631
2E-D2	68,730,033.58	83.68482147	2.59699786	9.61342845	0.00000000	0.00000000	12.21042631	71.47439531	0.07147440	12.21042631
2E-D3	68,730,033.58	83.68482147	2.59699786	9.61342845	0.00000000	0.00000000	12.21042631	71.47439531	0.07147440	12.21042631
2E-D4	68,730,033.58	83.68482147	2.59699786	9.61342845	0.00000000	0.00000000	12.21042631	71.47439531	0.07147440	12.21042631
2E-D5	68,730,033.58	83.68482147	2.59699786	9.61342845	0.00000000	0.00000000	12.21042631	71.47439531	0.07147440	12.21042631

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Series 2017-C06



Distribution Date: 26-Dec-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	583.17432861	2.58115569	9.55478475	0.00000000	0.00000000	12.13594044	571.03838832	0.57103839	12.13594044
2E-F2	69,151,872.83	583.17432861	2.58115569	9.55478475	0.00000000	0.00000000	12.13594044	571.03838832	0.57103839	12.13594044
2E-F3	69,151,872.83	583.17432861	2.58115569	9.55478475	0.00000000	0.00000000	12.13594044	571.03838832	0.57103839	12.13594044
2E-F4	69,151,872.83	583.17432861	2.58115569	9.55478475	0.00000000	0.00000000	12.13594044	571.03838832	0.57103839	12.13594044
2E-F5	69,151,872.83	583.17432861	2.58115569	9.55478475	0.00000000	0.00000000	12.13594044	571.03838832	0.57103839	12.13594044
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 26-Dec-2023
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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 %	3,521,898,423.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,497,819,271.71
1M-1	N/A	N/A	6.19257 %	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	8.09257 %	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	11/27/23 - 12/25/23	29	8.09257 %	8,077,576.01	52,657.84	0.00	0.00	0.00	0.00	52,657.84	0.00	7,671,059.36
1M-BH	N/A	N/A	0.00000 %	33,202,451.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	31,531,485.97
1M-2C	11/27/23 - 12/25/23	29	8.09257 %	19,359,089.00	126,202.19	0.00	0.00	0.00	0.00	126,202.19	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	11/27/23 - 12/25/23	29	8.09257 %	27,436,665.01	178,860.02	0.00	0.00	0.00	0.00	178,860.02	0.00	27,030,148.36
1M-2H	N/A	N/A	0.00000 %	112,776,968.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,106,002.97
1B-1	11/27/23 - 12/25/23	29	9.59257 %	44,547,596.00	344,234.78	0.00	0.00	0.00	0.00	344,234.78	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	81,201,253.45
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	11/27/23 - 12/25/23	29	1.80000 %	8,077,576.01	11,712.49	0.00	0.00	0.00	0.00	11,712.49	0.00	7,671,059.36
1B-I2	11/27/23 - 12/25/23	29	1.40000 %	8,077,576.01	9,109.71	0.00	0.00	0.00	0.00	9,109.71	0.00	7,671,059.36
1B-I3	11/27/23 - 12/25/23	29	1.00000 %	8,077,576.01	6,506.94	0.00	0.00	0.00	0.00	6,506.94	0.00	7,671,059.36
1B-I4	11/27/23 - 12/25/23	29	0.60000 %	8,077,576.01	3,904.16	0.00	0.00	0.00	0.00	3,904.16	0.00	7,671,059.36
1C-I1	11/27/23 - 12/25/23	29	1.80000 %	19,359,089.00	28,070.68	0.00	0.00	0.00	0.00	28,070.68	0.00	19,359,089.00
1C-I2	11/27/23 - 12/25/23	29	1.40000 %	19,359,089.00	21,832.75	0.00	0.00	0.00	0.00	21,832.75	0.00	19,359,089.00
1C-I3	11/27/23 - 12/25/23	29	1.00000 %	19,359,089.00	15,594.82	0.00	0.00	0.00	0.00	15,594.82	0.00	19,359,089.00
1C-I4	11/27/23 - 12/25/23	29	0.60000 %	19,359,089.00	9,356.89	0.00	0.00	0.00	0.00	9,356.89	0.00	19,359,089.00
1E-A1	N/A	N/A	6.29257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.69257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.09257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.49257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	11/27/23 - 12/25/23	29	6.29257 %	8,077,576.01	40,945.35	0.00	0.00	0.00	0.00	40,945.35	0.00	7,671,059.36
1E-B2	11/27/23 - 12/25/23	29	6.69257 %	8,077,576.01	43,548.13	0.00	0.00	0.00	0.00	43,548.13	0.00	7,671,059.36

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	11/27/23 - 12/25/23	29	7.09257 %	8,077,576.01	46,150.90	0.00	0.00	0.00	0.00	46,150.90	0.00	7,671,059.36
1E-B4	11/27/23 - 12/25/23	29	7.49257 %	8,077,576.01	48,753.68	0.00	0.00	0.00	0.00	48,753.68	0.00	7,671,059.36
1E-C1	11/27/23 - 12/25/23	29	6.29257 %	19,359,089.00	98,131.51	0.00	0.00	0.00	0.00	98,131.51	0.00	19,359,089.00
1E-C2	11/27/23 - 12/25/23	29	6.69257 %	19,359,089.00	104,369.44	0.00	0.00	0.00	0.00	104,369.44	0.00	19,359,089.00
1E-C3	11/27/23 - 12/25/23	29	7.09257 %	19,359,089.00	110,607.36	0.00	0.00	0.00	0.00	110,607.36	0.00	19,359,089.00
1E-C4	11/27/23 - 12/25/23	29	7.49257 %	19,359,089.00	116,845.29	0.00	0.00	0.00	0.00	116,845.29	0.00	19,359,089.00
1E-D1	11/27/23 - 12/25/23	29	6.29257 %	8,077,576.01	40,945.35	0.00	0.00	0.00	0.00	40,945.35	0.00	7,671,059.36
1E-D2	11/27/23 - 12/25/23	29	6.69257 %	8,077,576.01	43,548.13	0.00	0.00	0.00	0.00	43,548.13	0.00	7,671,059.36
1E-D3	11/27/23 - 12/25/23	29	7.09257 %	8,077,576.01	46,150.90	0.00	0.00	0.00	0.00	46,150.90	0.00	7,671,059.36
1E-D4	11/27/23 - 12/25/23	29	7.49257 %	8,077,576.01	48,753.68	0.00	0.00	0.00	0.00	48,753.68	0.00	7,671,059.36
1E-D5	11/27/23 - 12/25/23	29	8.09257 %	8,077,576.01	52,657.84	0.00	0.00	0.00	0.00	52,657.84	0.00	7,671,059.36
1E-F1	11/27/23 - 12/25/23	29	6.29257 %	27,436,665.01	139,076.86	0.00	0.00	0.00	0.00	139,076.86	0.00	27,030,148.36
1E-F2	11/27/23 - 12/25/23	29	6.69257 %	27,436,665.01	147,917.56	0.00	0.00	0.00	0.00	147,917.56	0.00	27,030,148.36
1E-F3	11/27/23 - 12/25/23	29	7.09257 %	27,436,665.01	156,758.27	0.00	0.00	0.00	0.00	156,758.27	0.00	27,030,148.36
1E-F4	11/27/23 - 12/25/23	29	7.49257 %	27,436,665.01	165,598.97	0.00	0.00	0.00	0.00	165,598.97	0.00	27,030,148.36
1E-F5	11/27/23 - 12/25/23	29	8.09257 %	27,436,665.01	178,860.02	0.00	0.00	0.00	0.00	178,860.02	0.00	27,030,148.36
1X-1	11/27/23 - 12/25/23	29	1.80000 %	8,077,576.01	11,712.49	0.00	0.00	0.00	0.00	11,712.49	0.00	7,671,059.36
1X-2	11/27/23 - 12/25/23	29	1.40000 %	8,077,576.01	9,109.71	0.00	0.00	0.00	0.00	9,109.71	0.00	7,671,059.36
1X-3	11/27/23 - 12/25/23	29	1.00000 %	8,077,576.01	6,506.94	0.00	0.00	0.00	0.00	6,506.94	0.00	7,671,059.36
1X-4	11/27/23 - 12/25/23	29	0.60000 %	8,077,576.01	3,904.16	0.00	0.00	0.00	0.00	3,904.16	0.00	7,671,059.36
1Y-1	11/27/23 - 12/25/23	29	1.80000 %	27,436,665.01	39,783.16	0.00	0.00	0.00	0.00	39,783.16	0.00	27,030,148.36
1Y-2	11/27/23 - 12/25/23	29	1.40000 %	27,436,665.01	30,942.46	0.00	0.00	0.00	0.00	30,942.46	0.00	27,030,148.36
1Y-3	11/27/23 - 12/25/23	29	1.00000 %	27,436,665.01	22,101.76	0.00	0.00	0.00	0.00	22,101.76	0.00	27,030,148.36
1Y-4	11/27/23 - 12/25/23	29	0.60000 %	27,436,665.01	13,261.05	0.00	0.00	0.00	0.00	13,261.05	0.00	27,030,148.36
2A-H	N/A	N/A	0.00000 %	2,448,207,376.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,422,809,068.98
2M-1	N/A	N/A	6.19257 %	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	8.24257 %	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	11/27/23 - 12/25/23	29	8.24257 %	5,751,660.59	38,190.15	0.00	0.00	0.00	0.00	38,190.15	0.00	4,912,437.59
2M-BH	N/A	N/A	0.00000 %	15,403,739.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,156,184.26
2M-2C	11/27/23 - 12/25/23	29	8.24257 %	34,575,936.42	229,578.96	0.00	0.00	0.00	0.00	229,578.96	0.00	34,575,936.42

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
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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
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	11/27/23 - 12/25/23	29	8.24257 %	40,327,597.01	267,769.12	0.00	0.00	0.00	0.00	267,769.12	0.00	39,488,374.01
2M-2H	N/A	N/A	0.00000 %	108,002,857.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	105,755,302.84
2B-1	11/27/23 - 12/25/23	29	9.89257 %	19,316,000.00	153,929.49	0.00	0.00	0.00	0.00	153,929.49	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 %	77,027,769.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,195,176.20
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	11/27/23 - 12/25/23	29	1.80000 %	5,751,660.59	8,339.91	0.00	0.00	0.00	0.00	8,339.91	0.00	4,912,437.59
2B-I2	11/27/23 - 12/25/23	29	1.40000 %	5,751,660.59	6,486.60	0.00	0.00	0.00	0.00	6,486.60	0.00	4,912,437.59
2B-I3	11/27/23 - 12/25/23	29	1.00000 %	5,751,660.59	4,633.28	0.00	0.00	0.00	0.00	4,633.28	0.00	4,912,437.59
2B-I4	11/27/23 - 12/25/23	29	0.60000 %	5,751,660.59	2,779.97	0.00	0.00	0.00	0.00	2,779.97	0.00	4,912,437.59
2C-I1	11/27/23 - 12/25/23	29	1.80000 %	34,575,936.42	50,135.11	0.00	0.00	0.00	0.00	50,135.11	0.00	34,575,936.42
2C-I2	11/27/23 - 12/25/23	29	1.40000 %	34,575,936.42	38,993.97	0.00	0.00	0.00	0.00	38,993.97	0.00	34,575,936.42
2C-I3	11/27/23 - 12/25/23	29	1.00000 %	34,575,936.42	27,852.84	0.00	0.00	0.00	0.00	27,852.84	0.00	34,575,936.42
2C-I4	11/27/23 - 12/25/23	29	0.60000 %	34,575,936.42	16,711.70	0.00	0.00	0.00	0.00	16,711.70	0.00	34,575,936.42
2E-A1	N/A	N/A	6.44257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.84257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.24257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.64257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/27/23 - 12/25/23	29	6.44257 %	5,751,660.59	29,850.24	0.00	0.00	0.00	0.00	29,850.24	0.00	4,912,437.59
2E-B2	11/27/23 - 12/25/23	29	6.84257 %	5,751,660.59	31,703.56	0.00	0.00	0.00	0.00	31,703.56	0.00	4,912,437.59
2E-B3	11/27/23 - 12/25/23	29	7.24257 %	5,751,660.59	33,556.87	0.00	0.00	0.00	0.00	33,556.87	0.00	4,912,437.59
2E-B4	11/27/23 - 12/25/23	29	7.64257 %	5,751,660.59	35,410.18	0.00	0.00	0.00	0.00	35,410.18	0.00	4,912,437.59
2E-C1	11/27/23 - 12/25/23	29	6.44257 %	34,575,936.42	179,443.86	0.00	0.00	0.00	0.00	179,443.86	0.00	34,575,936.42
2E-C2	11/27/23 - 12/25/23	29	6.84257 %	34,575,936.42	190,584.99	0.00	0.00	0.00	0.00	190,584.99	0.00	34,575,936.42
2E-C3	11/27/23 - 12/25/23	29	7.24257 %	34,575,936.42	201,726.13	0.00	0.00	0.00	0.00	201,726.13	0.00	34,575,936.42
2E-C4	11/27/23 - 12/25/23	29	7.64257 %	34,575,936.42	212,867.26	0.00	0.00	0.00	0.00	212,867.26	0.00	34,575,936.42
2E-D1	11/27/23 - 12/25/23	29	6.44257 %	5,751,660.59	29,850.24	0.00	0.00	0.00	0.00	29,850.24	0.00	4,912,437.59
2E-D2	11/27/23 - 12/25/23	29	6.84257 %	5,751,660.59	31,703.56	0.00	0.00	0.00	0.00	31,703.56	0.00	4,912,437.59

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	11/27/23 - 12/25/23	29	7.24257 %	5,751,660.59	33,556.87	0.00	0.00	0.00	0.00	33,556.87	0.00	4,912,437.59
2E-D4	11/27/23 - 12/25/23	29	7.64257 %	5,751,660.59	35,410.18	0.00	0.00	0.00	0.00	35,410.18	0.00	4,912,437.59
2E-D5	11/27/23 - 12/25/23	29	8.24257 %	5,751,660.59	38,190.15	0.00	0.00	0.00	0.00	38,190.15	0.00	4,912,437.59
2E-F1	11/27/23 - 12/25/23	29	6.44257 %	40,327,597.01	209,294.10	0.00	0.00	0.00	0.00	209,294.10	0.00	39,488,374.01
2E-F2	11/27/23 - 12/25/23	29	6.84257 %	40,327,597.01	222,288.55	0.00	0.00	0.00	0.00	222,288.55	0.00	39,488,374.01
2E-F3	11/27/23 - 12/25/23	29	7.24257 %	40,327,597.01	235,283.00	0.00	0.00	0.00	0.00	235,283.00	0.00	39,488,374.01
2E-F4	11/27/23 - 12/25/23	29	7.64257 %	40,327,597.01	248,277.44	0.00	0.00	0.00	0.00	248,277.44	0.00	39,488,374.01
2E-F5	11/27/23 - 12/25/23	29	8.24257 %	40,327,597.01	267,769.12	0.00	0.00	0.00	0.00	267,769.12	0.00	39,488,374.01
2X-1	11/27/23 - 12/25/23	29	1.80000 %	5,751,660.59	8,339.91	0.00	0.00	0.00	0.00	8,339.91	0.00	4,912,437.59
2X-2	11/27/23 - 12/25/23	29	1.40000 %	5,751,660.59	6,486.60	0.00	0.00	0.00	0.00	6,486.60	0.00	4,912,437.59
2X-3	11/27/23 - 12/25/23	29	1.00000 %	5,751,660.59	4,633.28	0.00	0.00	0.00	0.00	4,633.28	0.00	4,912,437.59
2X-4	11/27/23 - 12/25/23	29	0.60000 %	5,751,660.59	2,779.97	0.00	0.00	0.00	0.00	2,779.97	0.00	4,912,437.59
2Y-1	11/27/23 - 12/25/23	29	1.80000 %	40,327,597.01	58,475.02	0.00	0.00	0.00	0.00	58,475.02	0.00	39,488,374.00
2Y-2	11/27/23 - 12/25/23	29	1.40000 %	40,327,597.01	45,480.57	0.00	0.00	0.00	0.00	45,480.57	0.00	39,488,374.00
2Y-3	11/27/23 - 12/25/23	29	1.00000 %	40,327,597.01	32,486.12	0.00	0.00	0.00	0.00	32,486.12	0.00	39,488,374.00
2Y-4	11/27/23 - 12/25/23	29	0.60000 %	40,327,597.01	19,491.67	0.00	0.00	0.00	0.00	19,491.67	0.00	39,488,374.00
Totals					5,865,324.78	0.00	0.00	0.00	0.00	5,865,324.78	0.00	

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

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Series 2017-C06



Distribution Date: 26-Dec-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	222.02872439	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	220.51071826
1M-1	156,644,000.00	6.19257 %	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	8.09257 %	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	8.09257 %	417.24979982	2.72005775	0.00000000	0.00000000	0.00000000	0.00000000	2.72005775	0.00000000	396.25105086
1M-BH	79,574,517.00	0.00000 %	417.24979971	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	396.25105070
1M-2C	19,359,089.00	8.09257 %	1000.00000000	6.51901492	0.00000000	0.00000000	0.00000000	0.00000000	6.51901492	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	8.09257 %	472.41659994	3.07969072	0.00000000	0.00000000	0.00000000	0.00000000	3.07969072	0.00000000	465.41701695
1M-2H	238,723,551.00	0.00000 %	472.41659990	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	465.41701690
1B-1	44,547,596.00	9.59257 %	1000.00000000	7.72734807	0.00000000	0.00000000	0.00000000	0.00000000	7.72734807	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	984.91814547
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 %	417.24979982	0.60501246	0.00000000	0.00000000	0.00000000	0.00000000	0.60501246	0.00000000	396.25105086
1B-I2	0.00	1.40000 %	417.24979982	0.47056501	0.00000000	0.00000000	0.00000000	0.00000000	0.47056501	0.00000000	396.25105086
1B-I3	0.00	1.00000 %	417.24979982	0.33611809	0.00000000	0.00000000	0.00000000	0.00000000	0.33611809	0.00000000	396.25105086
1B-I4	0.00	0.60000 %	417.24979982	0.20167065	0.00000000	0.00000000	0.00000000	0.00000000	0.20167065	0.00000000	396.25105086
1C-I1	0.00	1.80000 %	1000.00000000	1.45000005	0.00000000	0.00000000	0.00000000	0.00000000	1.45000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777776	0.00000000	0.00000000	0.00000000	0.00000000	1.12777776	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555547	0.00000000	0.00000000	0.00000000	0.00000000	0.80555547	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333318	0.00000000	0.00000000	0.00000000	0.00000000	0.48333318	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.29257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.69257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.09257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:41 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	7.49257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.29257 %	417.24979982	2.11504529	0.00000000	0.00000000	0.00000000	0.00000000	2.11504529	0.00000000	396.25105086
1E-B2	19,359,089.00	6.69257 %	417.24979982	2.24949273	0.00000000	0.00000000	0.00000000	0.00000000	2.24949273	0.00000000	396.25105086
1E-B3	19,359,089.00	7.09257 %	417.24979982	2.38393966	0.00000000	0.00000000	0.00000000	0.00000000	2.38393966	0.00000000	396.25105086
1E-B4	19,359,089.00	7.49257 %	417.24979982	2.51838710	0.00000000	0.00000000	0.00000000	0.00000000	2.51838710	0.00000000	396.25105086
1E-C1	19,359,089.00	6.29257 %	1000.00000000	5.06901487	0.00000000	0.00000000	0.00000000	0.00000000	5.06901487	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.69257 %	1000.00000000	5.39123716	0.00000000	0.00000000	0.00000000	0.00000000	5.39123716	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.09257 %	1000.00000000	5.71345893	0.00000000	0.00000000	0.00000000	0.00000000	5.71345893	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.49257 %	1000.00000000	6.03568122	0.00000000	0.00000000	0.00000000	0.00000000	6.03568122	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.29257 %	208.62489991	1.05752264	0.00000000	0.00000000	0.00000000	0.00000000	1.05752264	0.00000000	198.12552543
1E-D2	38,718,178.00	6.69257 %	208.62489991	1.12474637	0.00000000	0.00000000	0.00000000	0.00000000	1.12474637	0.00000000	198.12552543
1E-D3	38,718,178.00	7.09257 %	208.62489991	1.19196983	0.00000000	0.00000000	0.00000000	0.00000000	1.19196983	0.00000000	198.12552543
1E-D4	38,718,178.00	7.49257 %	208.62489991	1.25919355	0.00000000	0.00000000	0.00000000	0.00000000	1.25919355	0.00000000	198.12552543
1E-D5	38,718,178.00	8.09257 %	208.62489991	1.36002887	0.00000000	0.00000000	0.00000000	0.00000000	1.36002887	0.00000000	198.12552543
1E-F1	38,718,178.00	6.29257 %	708.62489991	3.59203008	0.00000000	0.00000000	0.00000000	0.00000000	3.59203008	0.00000000	698.12552543
1E-F2	38,718,178.00	6.69257 %	708.62489991	3.82036469	0.00000000	0.00000000	0.00000000	0.00000000	3.82036469	0.00000000	698.12552543
1E-F3	38,718,178.00	7.09257 %	708.62489991	4.04869955	0.00000000	0.00000000	0.00000000	0.00000000	4.04869955	0.00000000	698.12552543
1E-F4	38,718,178.00	7.49257 %	708.62489991	4.27703416	0.00000000	0.00000000	0.00000000	0.00000000	4.27703416	0.00000000	698.12552543
1E-F5	38,718,178.00	8.09257 %	708.62489991	4.61953607	0.00000000	0.00000000	0.00000000	0.00000000	4.61953607	0.00000000	698.12552543
1X-1	0.00	1.80000 %	208.62489991	0.30250623	0.00000000	0.00000000	0.00000000	0.00000000	0.30250623	0.00000000	198.12552543
1X-2	0.00	1.40000 %	208.62489991	0.23528251	0.00000000	0.00000000	0.00000000	0.00000000	0.23528251	0.00000000	198.12552543
1X-3	0.00	1.00000 %	208.62489991	0.16805904	0.00000000	0.00000000	0.00000000	0.00000000	0.16805904	0.00000000	198.12552543
1X-4	0.00	0.60000 %	208.62489991	0.10083532	0.00000000	0.00000000	0.00000000	0.00000000	0.10083532	0.00000000	198.12552543
1Y-1	0.00	1.80000 %	708.62489991	1.02750599	0.00000000	0.00000000	0.00000000	0.00000000	1.02750599	0.00000000	698.12552543
1Y-2	0.00	1.40000 %	708.62489991	0.79917139	0.00000000	0.00000000	0.00000000	0.00000000	0.79917139	0.00000000	698.12552543
1Y-3	0.00	1.00000 %	708.62489991	0.57083678	0.00000000	0.00000000	0.00000000	0.00000000	0.57083678	0.00000000	698.12552543
1Y-4	0.00	0.60000 %	708.62489991	0.34250191	0.00000000	0.00000000	0.00000000	0.00000000	0.34250191	0.00000000	698.12552543
2A-H	14,850,014,032.00	0.00000 %	164.86229380	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	163.15197169
2M-1	117,869,000.00	6.19257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:41 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.24257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.24257 %	166.34865706	1.10452974	0.00000000	0.00000000	0.00000000	0.00000000	1.10452974	0.00000000	142.07677647
2M-BH	92,599,118.58	0.00000 %	166.34865716	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.07677634
2M-2C	34,575,936.42	8.24257 %	1000.00000000	6.63984793	0.00000000	0.00000000	0.00000000	0.00000000	6.63984793	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	8.24257 %	390.37044045	2.59200044	0.00000000	0.00000000	0.00000000	0.00000000	2.59200044	0.00000000	382.24677635
2M-2H	276,668,280.00	0.00000 %	390.36949812	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	382.24585355
2B-1	19,316,000.00	9.89257 %	1000.00000000	7.96901481	0.00000000	0.00000000	0.00000000	0.00000000	7.96901481	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	993.32013012	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.47894331
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	166.34865706	0.24120561	0.00000000	0.00000000	0.00000000	0.00000000	0.24120561	0.00000000	142.07677647
2B-I2	0.00	1.40000 %	166.34865706	0.18760446	0.00000000	0.00000000	0.00000000	0.00000000	0.18760446	0.00000000	142.07677647
2B-I3	0.00	1.00000 %	166.34865706	0.13400302	0.00000000	0.00000000	0.00000000	0.00000000	0.13400302	0.00000000	142.07677647
2B-I4	0.00	0.60000 %	166.34865706	0.08040187	0.00000000	0.00000000	0.00000000	0.00000000	0.08040187	0.00000000	142.07677647
2C-I1	0.00	1.80000 %	1000.00000000	1.45000006	0.00000000	0.00000000	0.00000000	0.00000000	1.45000006	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777770	0.00000000	0.00000000	0.00000000	0.00000000	1.12777770	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555562	0.00000000	0.00000000	0.00000000	0.00000000	0.80555562	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333326	0.00000000	0.00000000	0.00000000	0.00000000	0.48333326	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.44257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.84257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.24257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.64257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.44257 %	166.34865706	0.86332412	0.00000000	0.00000000	0.00000000	0.00000000	0.86332412	0.00000000	142.07677647

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	6.84257 %	166.34865706	0.91692556	0.00000000	0.00000000	0.00000000	0.00000000	0.91692556	0.00000000	142.07677647
2E-B3	34,575,936.42	7.24257 %	166.34865706	0.97052672	0.00000000	0.00000000	0.00000000	0.00000000	0.97052672	0.00000000	142.07677647
2E-B4	34,575,936.42	7.64257 %	166.34865706	1.02412787	0.00000000	0.00000000	0.00000000	0.00000000	1.02412787	0.00000000	142.07677647
2E-C1	34,575,936.42	6.44257 %	1000.00000000	5.18984816	0.00000000	0.00000000	0.00000000	0.00000000	5.18984816	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.84257 %	1000.00000000	5.51207024	0.00000000	0.00000000	0.00000000	0.00000000	5.51207024	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.24257 %	1000.00000000	5.83429260	0.00000000	0.00000000	0.00000000	0.00000000	5.83429260	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.64257 %	1000.00000000	6.15651468	0.00000000	0.00000000	0.00000000	0.00000000	6.15651468	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.44257 %	83.68482147	0.43431144	0.00000000	0.00000000	0.00000000	0.00000000	0.43431144	0.00000000	71.47439531
2E-D2	68,730,033.58	6.84257 %	83.68482147	0.46127666	0.00000000	0.00000000	0.00000000	0.00000000	0.46127666	0.00000000	71.47439531
2E-D3	68,730,033.58	7.24257 %	83.68482147	0.48824172	0.00000000	0.00000000	0.00000000	0.00000000	0.48824172	0.00000000	71.47439531
2E-D4	68,730,033.58	7.64257 %	83.68482147	0.51520679	0.00000000	0.00000000	0.00000000	0.00000000	0.51520679	0.00000000	71.47439531
2E-D5	68,730,033.58	8.24257 %	83.68482147	0.55565446	0.00000000	0.00000000	0.00000000	0.00000000	0.55565446	0.00000000	71.47439531
2E-F1	69,151,872.83	6.44257 %	583.17432861	3.02658614	0.00000000	0.00000000	0.00000000	0.00000000	3.02658614	0.00000000	571.03838832
2E-F2	69,151,872.83	6.84257 %	583.17432861	3.21449790	0.00000000	0.00000000	0.00000000	0.00000000	3.21449790	0.00000000	571.03838832
2E-F3	69,151,872.83	7.24257 %	583.17432861	3.40240966	0.00000000	0.00000000	0.00000000	0.00000000	3.40240966	0.00000000	571.03838832
2E-F4	69,151,872.83	7.64257 %	583.17432861	3.59032127	0.00000000	0.00000000	0.00000000	0.00000000	3.59032127	0.00000000	571.03838832
2E-F5	69,151,872.83	8.24257 %	583.17432861	3.87218898	0.00000000	0.00000000	0.00000000	0.00000000	3.87218898	0.00000000	571.03838832
2X-1	0.00	1.80000 %	83.68482147	0.12134302	0.00000000	0.00000000	0.00000000	0.00000000	0.12134302	0.00000000	71.47439531
2X-2	0.00	1.40000 %	83.68482147	0.09437795	0.00000000	0.00000000	0.00000000	0.00000000	0.09437795	0.00000000	71.47439531
2X-3	0.00	1.00000 %	83.68482147	0.06741274	0.00000000	0.00000000	0.00000000	0.00000000	0.06741274	0.00000000	71.47439531
2X-4	0.00	0.60000 %	83.68482147	0.04044767	0.00000000	0.00000000	0.00000000	0.00000000	0.04044767	0.00000000	71.47439531
2Y-1	0.00	1.80000 %	583.17432861	0.84560284	0.00000000	0.00000000	0.00000000	0.00000000	0.84560284	0.00000000	571.03838817
2Y-2	0.00	1.40000 %	583.17432861	0.65769108	0.00000000	0.00000000	0.00000000	0.00000000	0.65769108	0.00000000	571.03838817
2Y-3	0.00	1.00000 %	583.17432861	0.46977932	0.00000000	0.00000000	0.00000000	0.00000000	0.46977932	0.00000000	571.03838817
2Y-4	0.00	0.60000 %	583.17432861	0.28186756	0.00000000	0.00000000	0.00000000	0.00000000	0.28186756	0.00000000	571.03838817

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

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

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Series 2017-C06



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 12-Dec-2023 11:48:41 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,042,292.91
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	167,406.82
Total Deposits	2,209,699.73
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,190,533.07
Total Withdrawals (Pool Distribution Amount)	2,209,699.73
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	5.442570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	26,156,633.81
Total Principal Reduction Cumulative	12,689,333,056.19
Scheduled Principal Current	8,796,855.49
Scheduled Principal Cumulative	1,248,972,270.25
Unscheduled Principal Current	17,359,778.32
Unscheduled Principal Cumulative	11,439,117,365.72
Senior Reduction Amount	24,079,151.85
Subordinate Reduction Amount	2,077,481.96
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,177.37
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	28,317,678.20
Total Principal Reduction Cumulative	12,786,359,349.25
Scheduled Principal Current	5,962,787.21
Scheduled Principal Cumulative	1,033,761,978.75
Unscheduled Principal Current	22,522,297.81
Unscheduled Principal Cumulative	11,752,249,351.93
Senior Reduction Amount	25,398,307.25
Subordinate Reduction Amount	3,086,777.77
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	167,406.82
Modification Loss Amount	81,002.56
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	21318
Period Reference Pool Removal Loan Count	92
Period Ending Loan Count	21226
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,799,601,348.47
Period PIF Loan Count Current	92
PIF Loan Count Cumulative	47985
Period PIF Loan UPB Current	15,266,370.65
PIF Loan UPB Cumulative	11,027,529,020.83
Period Partial Prepayment Amount	2,139,129.43
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	101
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,345,384.23
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	8,482,522.90
Total Active Modified Loan Count	454
Total Active Modified Loan UPB	114,340,870.75
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	16330
Period Reference Pool Removal Loan Count	123
Period Ending Loan Count	16207
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,722,793,687.03
Period PIF Loan Count Current	121
PIF Loan Count Cumulative	50068
Period PIF Loan UPB Current	20,749,874.26
PIF Loan UPB Cumulative	11,487,835,005.83
Period Partial Prepayment Amount	1,388,541.72
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	282,162.93
Credit Event Amount Cumulative	22,769,755.34
Total Active Modified Loan Count	609
Total Active Modified Loan UPB	143,785,026.65
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	88.989759%
Subordinate Percentage	11.010241%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:41 AM

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 %	6.860000 %	6.910000 %
1M-2C	0.00	0.00	1.000000 %	4.280000 %	4.310000 %
1M-2	0.00	0.00	1.000000 %	4.280000 %	4.310000 %
1M-2H	0.00	0.00	1.000000 %	4.280000 %	4.310000 %
1B-1	0.00	0.00	0.500000 %	2.120000 %	2.140000 %
1B-1H	0.00	0.00	0.500000 %	2.120000 %	2.140000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.020000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.020000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.020000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.020000 %
2M-2B	0.00	0.00	1.820000 %	10.240000 %	10.350000 %
2M-2C	0.00	0.00	1.000000 %	5.620000 %	5.680000 %
2M-2	0.00	0.00	1.000000 %	5.620000 %	5.680000 %
2M-2H	0.00	0.00	1.000000 %	5.620000 %	5.680000 %
2B-1	0.00	0.00	0.500000 %	2.800000 %	2.840000 %
2B-1H	0.00	0.00	0.500000 %	2.800000 %	2.840000 %
2B-2H	0.00	167,406.82	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	547	98,507,204.43	1.461277 %	1.510292 %
60 Days	142	25,215,842.61	0.379344 %	0.386604 %
90 Days	75	14,817,280.27	0.200358 %	0.227175 %
120 Days	47	9,065,948.07	0.125558 %	0.138997 %
150 Days	42	7,984,226.47	0.112200 %	0.122412 %
180+ Days	194	37,251,273.51	0.518259 %	0.571129 %
Totals	1047	192,841,775.36	2.796997 %	2.956610 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	252	44,521,958.81	1.187223 %	1.171753 %
60 Days	60	10,163,833.56	0.282672 %	0.267497 %
90 Days	30	6,175,275.47	0.141336 %	0.162524 %
120 Days	18	3,334,271.76	0.084802 %	0.087753 %
150 Days	17	3,158,967.70	0.080090 %	0.083139 %
180+ Days	75	15,344,940.84	0.353340 %	0.403857 %
Totals	452	82,699,248.14	2.129464 %	2.176524 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	295	53,985,245.62	1.820201 %	1.982715 %
60 Days	82	15,052,009.05	0.505954 %	0.552815 %
90 Days	45	8,642,004.80	0.277658 %	0.317395 %
120 Days	29	5,731,676.31	0.178935 %	0.210507 %
150 Days	25	4,825,258.77	0.154254 %	0.177217 %
180+ Days	119	21,906,332.67	0.734251 %	0.804554 %
Totals	595	110,142,527.22	3.671253 %	4.045203 %

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	175	50,975,973.85	52,177.37	0.102357
Group 2	316	80,283,328.45	81,002.56	0.100896

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	269,035.62	168.15	0.062501
Group 1	0043741717	636,997.33	729.89	0.114583
Group 1	0043741803	175,427.37	190.78	0.108752
Group 1	0043741811	393,868.14	205.14	0.052083
Group 1	0043741842	239,454.24	199.55	0.083335
Group 1	0043741847	275,607.50	299.72	0.108749
Group 1	0043741912	215,814.82	157.36	0.072914
Group 1	0043742802	197,353.04	328.92	0.166666
Group 1	0043743198	370,201.32	308.50	0.083333
Group 1	0043743312	528,513.48	550.53	0.104166
Group 1	0043744171	527,622.02	494.65	0.093751
Group 1	0043744667	110,918.99	103.99	0.093753
Group 1	0043744717	327,559.10	238.85	0.072918
Group 1	0043744990	271,879.40	283.21	0.104168
Group 1	0043745711	230,682.91	140.33	0.060832
Group 1	0043746280	195,280.39	223.76	0.114584
Group 1	0043747325	388,079.34	242.55	0.062500
Group 1	0043747774	188,888.89	8.11	0.004294
Group 1	0043748067	108,018.70	90.02	0.083337
Group 1	0043748080	394,891.84	429.44	0.108749
Group 1	0043748397	344,939.96	470.96	0.136534
Group 1	0043748595	381,192.71	198.54	0.052084
Group 1	0043748648	345,186.73	251.70	0.072917
Group 1	0043748842	71,957.62	44.97	0.062495

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	216,917.77	225.96	0.104169
Group 1	0043749513	139,659.20	203.67	0.145834
Group 1	0043749583	402,129.54	167.55	0.041666
Group 1	0043750649	231,137.84	192.61	0.083331
Group 1	0043750831	359,422.57	374.40	0.104167
Group 1	0043751815	280,302.16	145.99	0.052083
Group 1	0043751956	333,048.14	173.46	0.052083
Group 1	0043752088	377,865.99	275.53	0.072917
Group 1	0043752245	374,334.35	194.97	0.052084
Group 1	0043752294	381,517.12	278.19	0.072917
Group 1	0043752537	597,285.28	248.87	0.041667
Group 1	0043753875	165,073.14	120.37	0.072919
Group 1	0043754729	151,678.25	79.00	0.052084
Group 1	0043755940	290,102.48	358.44	0.123556
Group 1	0043756688	188,630.10	294.73	0.156248
Group 1	0043756930	472,628.29	147.70	0.031251
Group 1	0043757682	633,942.18	396.21	0.062499
Group 1	0043758962	414,301.96	215.78	0.052083
Group 1	0043759310	464,673.82	629.25	0.135418
Group 1	0043760194	419,320.42	393.11	0.093749
Group 1	0043760203	271,200.26	282.50	0.104167
Group 1	0043760736	95,267.08	87.19	0.091522
Group 1	0043760860	728,381.66	682.86	0.093750
Group 1	0043762103	287,236.27	119.68	0.041666
Group 1	0043762648	198,255.66	247.82	0.125000
Group 1	0043763507	386,572.05	402.68	0.104167
Group 1	0043763774	510,626.20	691.47	0.135416
Group 1	0043763800	333,285.45	555.48	0.166668
Group 1	0043763807	322,931.78	100.92	0.031251
Group 1	0043763835	312,200.94	420.17	0.134583
Group 1	0043763845	110,372.29	68.98	0.062498
Group 1	0043763905	477,181.85	497.06	0.104166
Group 1	0043764021	538,930.80	673.66	0.124999
Group 1	0043764055	184,418.04	134.47	0.072916

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764158	249,514.29	311.89	0.124999
Group 1	0043764167	178,579.04	59.71	0.033436
Group 1	0043764254	319,352.62	266.13	0.083334
Group 1	0043764855	373,877.78	584.18	0.156249
Group 1	0043764972	80,119.86	100.15	0.125000
Group 1	0043765137	108,636.13	124.48	0.114584
Group 1	0043765220	107,204.81	145.17	0.135414
Group 1	0043765354	136,245.13	170.31	0.125003
Group 1	0043765419	299,827.70	62.46	0.020832
Group 1	0043765488	212,858.77	243.90	0.114583
Group 1	0043765536	263,128.28	82.23	0.031251
Group 1	0043766893	461,688.76	251.38	0.054448
Group 1	0043766912	261,504.21	217.92	0.083333
Group 1	0043767061	219,656.14	205.93	0.093751
Group 1	0043767420	284,541.55	88.92	0.031250
Group 1	0043769931	270,383.45	251.23	0.092916
Group 1	0043770001	281,624.60	322.69	0.114582
Group 1	0043770011	255,298.38	292.53	0.114584
Group 1	0043770312	135,512.13	112.93	0.083336
Group 1	0043770597	124,616.71	90.87	0.072920
Group 1	0043770662	287,027.23	149.49	0.052082
Group 1	0043770741	482,744.27	553.14	0.114582
Group 1	0043770892	319,270.20	232.80	0.072916
Group 1	0043771610	300,485.99	110.77	0.036864
Group 1	0043771773	204,441.07	183.15	0.089586
Group 1	0043772916	166,258.87	190.50	0.114580
Group 1	0043773020	108,431.46	165.77	0.152880
Group 1	0043773441	290,703.57	393.66	0.135416
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043774329	101,019.90	102.68	0.101643
Group 1	0043774796	193,656.18	37.94	0.019591
Group 1	0043775080	208,067.34	147.96	0.071112
Group 1	0043775090	512,569.16	640.71	0.125000
Group 1	0043775184	79,138.65	107.17	0.135421

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775529	295,214.90	246.01	0.083333
Group 1	0043775625	350,736.78	511.49	0.145833
Group 1	0043775696	227,724.23	308.38	0.135418
Group 1	0043776252	368,491.72	422.23	0.114583
Group 1	0043776577	375,727.37	704.49	0.187500
Group 1	0043778043	441,006.74	413.44	0.093749
Group 1	0043778473	163,301.12	187.12	0.114586
Group 1	0043778634	216,026.13	157.52	0.072917
Group 1	0043779563	355,708.44	185.26	0.052082
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	267,775.73	334.72	0.125000
Group 1	0043780466	130,797.68	149.87	0.114582
Group 1	0043780755	419,365.08	480.52	0.114583
Group 1	0043780956	154,181.26	256.97	0.166667
Group 1	0043780965	209,682.74	369.57	0.176252
Group 1	0043780989	84,741.28	69.91	0.082498
Group 1	0043781089	98,133.67	20.44	0.020829
Group 1	0043781355	159,387.56	235.76	0.147916
Group 1	0043781481	382,795.57	279.12	0.072916
Group 1	0043781760	556,740.18	753.92	0.135417
Group 1	0043781939	202,689.29	122.46	0.060418
Group 1	0043782461	289,843.20	510.85	0.176250
Group 1	0043782557	329,980.55	274.98	0.083332
Group 1	0043782594	140,943.95	102.77	0.072916
Group 1	0043782631	426,055.52	399.43	0.093751
Group 1	0043782785	368,131.75	613.55	0.166666
Group 1	0043783003	482,418.50	1,054.08	0.218499
Group 1	0043783174	657,390.94	1,189.60	0.180958
Group 1	0043783379	157,354.73	196.69	0.124998
Group 1	0043784458	192,861.09	128.61	0.066685
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	520,321.26	435.60	0.083718
Group 1	0043786176	257,214.61	294.73	0.114585
Group 1	0043787598	372,931.47	42.36	0.011359

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043787893	121,721.40	11.66	0.009579
Group 1	0043788068	228,112.75	261.38	0.114584
Group 1	0043789927	957,173.96	1,495.58	0.156250
Group 1	0043790121	448,031.95	465.09	0.103807
Group 1	0043790258	222,654.29	301.51	0.135416
Group 1	0043790596	45,323.13	75.54	0.166670
Group 1	0043790968	213,770.74	244.95	0.114585
Group 1	0043791487	221,322.26	253.60	0.114584
Group 1	0043791538	175,118.04	200.66	0.114586
Group 1	0043791539	221,837.97	254.19	0.114584
Group 1	0043792284	216,792.80	316.16	0.145835
Group 1	0043793126	156,084.97	49.47	0.031694
Group 1	0043793703	471,711.29	442.23	0.093750
Group 1	0043793732	173,745.00	289.58	0.166670
Group 1	0043794105	395,889.76	164.95	0.041666
Group 1	0043794181	286,443.49	447.57	0.156251
Group 1	0043794587	604,738.10	818.92	0.135417
Group 1	0043794733	295,030.34	460.98	0.156248
Group 1	0043795102	126,195.28	131.45	0.104164
Group 1	0043795127	349,265.38	388.69	0.111288
Group 1	0043796276	205,658.81	321.34	0.156249
Group 1	0043797123	274,460.39	257.31	0.093751
Group 1	0043797144	68,900.02	175.93	0.255341
Group 1	0043798216	276,491.78	288.01	0.104166
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	760,107.44	1,187.67	0.156250
Group 1	0043798671	363,668.03	339.38	0.093321
Group 1	0043800131	103,089.77	139.60	0.135416
Group 1	0043800581	362,400.65	336.73	0.092917
Group 1	0043801398	408,153.76	680.26	0.166668
Group 1	0043801646	119,780.58	87.34	0.072917
Group 1	0043802030	365,418.72	456.77	0.124999
Group 1	0043802190	441,288.80	413.71	0.093750
Group 1	0043803568	147,721.74	153.88	0.104169

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	256,921.52	374.68	0.145834
Group 1	0043804873	205,501.10	192.66	0.093751
Group 1	0043805962	91,420.19	104.75	0.114581
Group 1	0043806018	330,404.13	172.09	0.052085
Group 1	0043806483	79,702.38	65.75	0.082494
Group 1	0043807086	169,808.16	176.88	0.104165
Group 1	0043807423	238,444.16	173.87	0.072919
Group 1	0043807864	474,780.82	890.21	0.187499
Group 1	0043807946	262,371.46	300.63	0.114582
Group 1	0043808710	353,177.72	257.53	0.072918
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	378,245.54	630.41	0.166667
Group 1	0043809028	401,108.61	459.60	0.114582
Group 1	0043809932	143,713.20	179.64	0.124999
Group 2	0043810044	334,642.03	174.29	0.052083
Group 2	0043810102	53,720.88	39.17	0.072914
Group 2	0043810251	363,945.97	75.82	0.020833
Group 2	0043810453	197,947.20	309.29	0.156249
Group 2	0043810574	317,574.97	132.32	0.041666
Group 2	0043811403	240,267.77	223.25	0.092917
Group 2	0043811525	491,646.06	512.13	0.104166
Group 2	0043811782	249,065.59	311.33	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	274,242.94	220.69	0.080472
Group 2	0043812652	316,907.22	396.13	0.124999
Group 2	0043812680	340,191.41	425.24	0.125000
Group 2	0043812792	160,439.58	167.12	0.104164
Group 2	0043813033	70,536.10	95.52	0.135420
Group 2	0043813555	341,205.62	224.69	0.065852
Group 2	0043813782	133,306.11	147.32	0.110513
Group 2	0043813786	189,810.52	316.35	0.166666
Group 2	0043814293	278,712.54	5.10	0.001830

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Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043814648	64,991.01	48.39	0.074456
Group 2	0043814923	310,075.91	23.29	0.007511
Group 2	0043815303	585,971.21	484.93	0.082757
Group 2	0043815617	271,147.70	251.94	0.092916
Group 2	0043816083	227,706.37	107.77	0.047328
Group 2	0043816704	381,206.18	43.58	0.011432
Group 2	0043817320	289,991.41	322.84	0.111327
Group 2	0043817615	248,707.31	336.79	0.135416
Group 2	0043817628	337,909.35	387.19	0.114584
Group 2	0043817703	141,559.43	117.97	0.083336
Group 2	0043818005	270,101.93	337.63	0.125001
Group 2	0043818038	149,859.00	53.50	0.035700
Group 2	0043818101	59,839.49	87.27	0.145840
Group 2	0043818187	119,813.47	149.77	0.125003
Group 2	0043818399	204,302.18	192.21	0.094081
Group 2	0043818443	33,044.48	18.48	0.055925
Group 2	0043818878	373,708.17	428.21	0.114584
Group 2	0043819497	225,656.34	313.60	0.138972
Group 2	0043819932	346,059.03	288.38	0.083333
Group 2	0043820331	155,104.64	80.78	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	214,956.11	22.39	0.010416
Group 2	0043820611	159,421.37	315.52	0.197916
Group 2	0043820657	118,960.59	210.66	0.177084
Group 2	0043820673	163,542.82	93.60	0.057233
Group 2	0043820681	349,157.63	327.34	0.093751
Group 2	0043820847	167,230.30	121.94	0.072917
Group 2	0043820917	165,153.43	154.83	0.093749
Group 2	0043821023	206,296.41	279.36	0.135417
Group 2	0043821151	165,631.44	249.51	0.150642
Group 2	0043821488	246,735.44	282.72	0.114584
Group 2	0043822458	343,373.73	62.93	0.018327
Group 2	0043822800	162,586.50	152.42	0.093747

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822869	87,212.46	118.10	0.135416
Group 2	0043823143	289,452.82	207.26	0.071604
Group 2	0043823269	327,903.02	53.89	0.016435
Group 2	0043823297	576,187.33	720.23	0.124999
Group 2	0043823352	340,279.87	496.24	0.145833
Group 2	0043824039	153,553.41	191.94	0.124999
Group 2	0043824046	178,895.21	298.16	0.166667
Group 2	0043824515	44,734.61	60.58	0.135421
Group 2	0043825098	272,086.02	48.56	0.017847
Group 2	0043825176	176,676.37	296.78	0.167979
Group 2	0043825279	221,044.57	23.87	0.010799
Group 2	0043825287	338,824.59	82.38	0.024313
Group 2	0043825438	140,627.08	161.14	0.114587
Group 2	0043825446	235,178.74	97.99	0.041666
Group 2	0043825485	120,143.65	15.76	0.013118
Group 2	0043825631	59,696.66	74.62	0.124999
Group 2	0043825634	227,217.45	305.85	0.134607
Group 2	0043825814	176,760.98	202.54	0.114584
Group 2	0043826034	238,596.84	273.39	0.114582
Group 2	0043826207	392,062.59	285.88	0.072917
Group 2	0043826535	328,512.08	549.21	0.167181
Group 2	0043826576	225,931.50	142.04	0.062869
Group 2	0043826580	258,443.87	484.58	0.187499
Group 2	0043826648	94,007.27	98.16	0.104417
Group 2	0043827245	186,179.08	96.97	0.052084
Group 2	0043827505	236,478.38	45.50	0.019241
Group 2	0043827637	255,895.79	26.66	0.010418
Group 2	0043827787	112,008.39	81.67	0.072914
Group 2	0043827802	426,980.41	622.68	0.145833
Group 2	0043827804	277,234.97	375.42	0.135416
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	168,746.61	396.50	0.234968
Group 2	0043828289	235,169.54	269.47	0.114585
Group 2	0043828648	542,717.92	791.46	0.145833

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828910	404,632.23	307.43	0.075978
Group 2	0043829112	335,716.78	559.53	0.166667
Group 2	0043829651	352,517.87	440.65	0.125001
Group 2	0043830057	60,907.70	25.38	0.041670
Group 2	0043830267	319,091.57	199.43	0.062499
Group 2	0043830309	117,608.73	64.75	0.055055
Group 2	0043830410	304,524.48	282.95	0.092915
Group 2	0043830477	266,877.85	390.35	0.146265
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	321,061.60	723.71	0.225412
Group 2	0043830994	333,439.67	672.45	0.201671
Group 2	0043831029	550,634.15	917.72	0.166666
Group 2	0043831073	341,714.77	376.17	0.110083
Group 2	0043831210	236,847.17	21.33	0.009006
Group 2	0043831472	212,943.16	198.42	0.093180
Group 2	0043831806	130,299.78	122.16	0.093753
Group 2	0043832066	160,401.71	97.81	0.060978
Group 2	0043832263	271,815.52	214.23	0.078814
Group 2	0043832276	361,368.85	699.38	0.193536
Group 2	0043832303	225,728.35	141.08	0.062500
Group 2	0043832345	414,494.36	751.32	0.181262
Group 2	0043832701	209,050.70	152.43	0.072915
Group 2	0043832851	419,468.74	393.25	0.093750
Group 2	0043832918	141,430.45	250.45	0.177084
Group 2	0043833297	222,532.61	440.43	0.197917
Group 2	0043833611	79,557.00	41.44	0.052088
Group 2	0043833703	277,711.67	128.01	0.046095
Group 2	0043834118	134,817.63	56.71	0.042064
Group 2	0043834485	480,526.29	650.71	0.135416
Group 2	0043834759	183,406.02	210.15	0.114582
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835038	231,597.55	361.87	0.156249
Group 2	0043835081	328,506.07	208.19	0.063375
Group 2	0043835151	392,827.18	491.03	0.124999

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043835181	296,749.25	185.47	0.062501
Group 2	0043835305	262,453.44	191.37	0.072916
Group 2	0043835359	349,409.83	509.56	0.145834
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	364,775.57	188.63	0.051711
Group 2	0043836036	74,768.66	109.04	0.145837
Group 2	0043836074	86,195.49	120.12	0.139358
Group 2	0043836143	492,198.05	1,620.95	0.329329
Group 2	0043836349	184,482.54	330.81	0.179318
Group 2	0043836552	167,032.05	34.80	0.020834
Group 2	0043836588	105,092.73	175.15	0.166662
Group 2	0043836906	120,869.52	163.68	0.135419
Group 2	0043837149	205,281.48	108.72	0.052961
Group 2	0043837183	314,133.34	78.65	0.025037
Group 2	0043837233	427,945.69	490.35	0.114582
Group 2	0043837618	116,178.35	205.73	0.177081
Group 2	0043837686	392,804.31	491.01	0.125001
Group 2	0043837742	157,888.99	345.38	0.218749
Group 2	0043837815	285,405.08	667.38	0.233836
Group 2	0043838114	482,410.15	452.26	0.093750
Group 2	0043838291	422,201.18	571.73	0.135416
Group 2	0043838810	206,781.38	301.56	0.145835
Group 2	0043838891	378,432.53	630.27	0.166548
Group 2	0043838925	191,265.09	123.56	0.064601
Group 2	0043840095	237,077.43	197.56	0.083331
Group 2	0043840157	278,360.65	434.94	0.156251
Group 2	0043840199	430,117.56	761.67	0.177084
Group 2	0043840534	103,396.83	21.54	0.020832
Group 2	0043840550	295,005.81	215.11	0.072917
Group 2	0043840884	234,276.37	268.44	0.114583
Group 2	0043840986	297,723.85	372.15	0.124998
Group 2	0043841036	214,015.06	200.64	0.093750
Group 2	0043841424	365,067.22	92.47	0.025330
Group 2	0043841869	165,138.44	288.90	0.174944

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Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841923	138,861.61	86.79	0.062501
Group 2	0043841961	137,164.26	100.02	0.072920
Group 2	0043842399	386,397.67	113.90	0.029477
Group 2	0043842635	217,601.37	294.67	0.135417
Group 2	0043842691	287,715.36	151.31	0.052590
Group 2	0043842714	134,299.56	111.92	0.083336
Group 2	0043842734	270,761.43	151.75	0.056046
Group 2	0043842784	235,884.29	356.39	0.151087
Group 2	0043842919	237,366.23	49.45	0.020833
Group 2	0043843425	150,493.82	109.74	0.072920
Group 2	0043843491	182,354.53	151.96	0.083332
Group 2	0043843776	313,470.19	359.18	0.114582
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	408,992.19	298.22	0.072916
Group 2	0043844351	365,307.00	456.63	0.124999
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	378,124.98	275.72	0.072918
Group 2	0043844635	273,339.25	325.73	0.119167
Group 2	0043844687	124,543.50	94.66	0.076006
Group 2	0043844901	295,452.88	141.60	0.047926
Group 2	0043844934	278,008.19	376.47	0.135417
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	347,630.66	398.33	0.114584
Group 2	0043845163	224,093.32	39.39	0.017577
Group 2	0043845191	367,719.70	497.95	0.135416
Group 2	0043845908	566,512.88	31.75	0.005604
Group 2	0043846610	276,569.57	172.86	0.062501
Group 2	0043846727	200,604.20	250.76	0.125002
Group 2	0043846785	315,357.32	492.75	0.156251
Group 2	0043846856	100,342.28	18.43	0.018367
Group 2	0043846913	182,087.40	40.63	0.022313
Group 2	0043847345	170,477.08	80.82	0.047408
Group 2	0043847434	199,950.11	91.86	0.045941
Group 2	0043847472	222,538.53	278.17	0.124999

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043847635	218,556.48	250.43	0.114584
Group 2	0043848445	226,406.15	70.75	0.031249
Group 2	0043848491	279,640.77	543.95	0.194517
Group 2	0043848525	441,141.96	289.48	0.065621
Group 2	0043848608	398,393.41	180.24	0.045242
Group 2	0043848927	211,817.39	47.04	0.022208
Group 2	0043848946	283,921.85	207.03	0.072918
Group 2	0043849048	294,720.16	368.40	0.125000
Group 2	0043849270	229,530.39	54.25	0.023635
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	164,826.61	164.21	0.099626
Group 2	0043849984	54,849.09	13.73	0.025032
Group 2	0043850435	89,549.14	139.92	0.156249
Group 2	0043850534	425,929.45	576.78	0.135417
Group 2	0043851088	196,758.62	126.09	0.064084
Group 2	0043851263	470,494.67	866.67	0.184204
Group 2	0043851625	213,520.09	200.18	0.093752
Group 2	0043852384	330,315.19	344.08	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	362,366.71	249.03	0.068723
Group 2	0043853250	137,267.58	200.18	0.145832
Group 2	0043853690	254,124.84	264.71	0.104165
Group 2	0043853744	253,096.20	316.37	0.125000
Group 2	0043853813	247,854.94	154.91	0.062500
Group 2	0043854070	164,965.23	161.14	0.097681
Group 2	0043854594	417,354.45	155.67	0.037299
Group 2	0043854633	237,075.95	74.09	0.031252
Group 2	0043854730	338,302.63	387.64	0.114584
Group 2	0043855655	173,412.21	40.40	0.023297
Group 2	0043855733	139,710.74	54.64	0.039109
Group 2	0043855917	287,490.44	269.52	0.093749
Group 2	0043856088	233,985.69	329.16	0.140675
Group 2	0043856237	495,924.38	643.66	0.129790

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Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043856611	292,698.59	304.89	0.104165
Group 2	0043857079	178,620.32	279.09	0.156248
Group 2	0043857123	239,601.01	24.96	0.010417
Group 2	0043857612	122,716.41	140.61	0.114581
Group 2	0043857750	184,568.54	38.45	0.020832
Group 2	0043857889	324,920.08	643.07	0.197916
Group 2	0043858295	164,773.92	22.72	0.013789
Group 2	0043858379	245,570.63	252.42	0.102789
Group 2	0043858652	197,172.82	267.00	0.135414
Group 2	0043858758	274,342.21	388.52	0.141619
Group 2	0043858888	194,349.70	121.11	0.062316
Group 2	0043859091	350,154.77	510.64	0.145833
Group 2	0043859262	292,418.14	4.67	0.001597
Group 2	0043859317	322,052.39	603.85	0.187501
Group 2	0043859453	382,602.10	597.82	0.156251
Group 2	0043859477	566,912.86	942.64	0.166276
Group 2	0043859698	247,259.52	386.34	0.156249
Group 2	0043860139	319,173.34	304.55	0.095418
Group 2	0043860145	374,523.11	468.15	0.124999
Group 2	0043860484	331,248.14	102.56	0.030962
Group 2	0043860810	423,783.33	397.30	0.093751
Group 2	0043860909	164,638.73	217.66	0.132205
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	339,368.14	58.06	0.017108
Group 2	0043861777	263,383.51	380.41	0.144432
Group 2	0043862024	140,968.77	176.21	0.124999
Group 2	0043862050	153,132.19	175.46	0.114581
Group 2	0043862156	403,892.98	420.72	0.104166
Group 2	0043862174	420,072.80	306.30	0.072916
Group 2	0043862302	223,533.77	232.85	0.104168
Group 2	0043862332	170,959.17	178.08	0.104165
Group 2	0043862372	67,142.19	27.98	0.041673

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862402	156,075.46	86.12	0.055178
Group 2	0043862560	241,774.34	327.40	0.135416
Group 2	0043862569	124,933.05	114.36	0.091537
Group 2	0043862745	295,180.59	200.08	0.067782
Group 2	0043863009	385,019.47	160.42	0.041665
Group 2	0043863485	562,591.65	745.51	0.132514
Group 2	0043864325	49,537.32	21.54	0.043482
Group 2	0043864328	198,998.03	260.02	0.130665
Group 2	0043864416	216,845.09	293.64	0.135415
Group 2	0043864646	306,034.30	127.51	0.041665
Group 2	0043864678	365,793.29	457.24	0.125000
Group 2	0043864887	431,641.23	629.48	0.145834
Group 2	0043865091	170,131.86	141.78	0.083335
Group 2	0043865301	273,928.29	170.05	0.062078
Group 2	0043866060	284,866.85	415.43	0.145833
Group 2	0043866523	71,705.63	7.47	0.010418
Group 2	0043866777	125,085.92	91.21	0.072918
Group 2	0043866972	265,057.12	414.15	0.156249
Group 2	0043867128	355,817.65	148.26	0.041667
Group 2	0043867665	154,618.74	16.11	0.010419
Group 2	0043867968	121,519.21	164.56	0.135419
Group 2	0043868265	128,167.08	133.51	0.104169
Group 2	0043868749	471,741.51	737.10	0.156251
Group 2	0043868873	205,559.27	85.65	0.041667
Group 2	0043868918	404,730.72	421.59	0.104166
Group 2	0043869266	204,354.87	212.87	0.104167
Group 2	0043869329	500,696.53	462.55	0.092381
Group 2	0043869417	136,268.39	70.97	0.052081
Group 2	0043869700	276,370.18	489.41	0.177085
Group 2	0043870090	213,172.57	66.38	0.031139
Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	331,607.33	69.08	0.020832
Group 2	0043871323	261,964.95	245.59	0.093749
Group 2	0043871515	305,349.58	222.65	0.072916

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Modification Loss Detail

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Group 2	0043871516	524,095.53	660.44	0.126015
Group 2	0043872042	86,669.55	42.70	0.049268
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,272.73	101.99	0.156252
Group 2	0043872811	180,720.03	338.85	0.187500
Group 2	0043872834	585,528.40	426.95	0.072917
Group 2	0043872963	120,988.60	113.43	0.093753
Group 2	0043873014	438,133.68	318.02	0.072585
Group 2	0043873126	199,691.50	145.61	0.072917
Group 2	0043873279	156,523.99	228.26	0.145831
Group 2	0043873365	192,976.37	92.34	0.047850
Group 2	0043873581	189,518.81	236.90	0.125001
Group 2	0043873736	616,958.09	771.20	0.125000
Group 2	0043874082	264,126.37	103.44	0.039163
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	159,461.08	282.38	0.177084
Group 2	0043874431	396,371.77	458.91	0.115778
Group 2	0043874656	374,446.10	182.43	0.048720
Group 2	0043874740	62,068.20	103.45	0.166672
Group 2	0043874891	194,578.23	73.08	0.037558
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	370,760.38	617.93	0.166666
Group 2	0043876004	155,530.31	91.03	0.058529
Group 2	0043876037	209,218.81	311.88	0.149069
Group 2	0043876485	312,699.22	162.86	0.052082

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	282,162.93	(14,902.93)	(5.282)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043824513	25,095.26	2,795.69	11.140
0043832381	257,067.67	(17,698.62)	(6.885)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	311,825.90	(152,503.89)	(11,387.17)	(3.652)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043829552	130,348.22	(20,075.72)	1,623.11	1.245
0043831887	73,550.97	128.00	3,126.44	4.251
0043838989	107,926.71	(132,556.17)	(16,136.72)	(14.952)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
186	31,252,278.24	1,594,009.30	5.100

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749119	484,739.87	122,271.32	25.224
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	27,132.58	12.434
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	27,521.32	19.878
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
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
0043774952	162,561.29	23,526.08	14.472

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 12-Dec-2023 11:48:42 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(21,581.66)	(12.035)
0043803820	159,201.75	5,445.73	3.421

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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 12-Dec-2023 11:48:42 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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 12-Dec-2023 11:48:42 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(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)
0043824513	25,095.26	2,795.69	11.140
0043824583	153,561.26	5,499.91	3.582
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(65,272.92)	(23.300)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829552	130,348.22	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	(17,698.62)	(6.885)
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(159,461.42)	(39.937)

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(16,136.72)	(14.952)
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	4,527.93	3.419
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,619.83	8.950
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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 12-Dec-2023 11:48:42 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:42 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 2	5	593,988.83	(167,406.82)	(0.006 %)	0	0.00	0.00	0.000 %	5	593,988.83	(167,406.82)	(0.006 %)
Total	5	593,988.83	(167,406.82)	(0.003 %)	0	0.00	0.00	0.000 %	5	593,988.83	(167,406.82)	(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 2	0043824513	26,000.00	5.000 %	AL	90.00	360	25,095.26	11/30/2023	2,795.69	2,795.69
Group 2	0043829552	135,000.00	4.500 %	MD	90.00	360	130,348.22	02/28/2023	(20,075.72)	1,623.11
Group 2	0043831887	78,000.00	3.750 %	AZ	84.00	360	73,550.97	10/31/2023	128.00	3,126.44
Group 2	0043832381	261,000.00	4.500 %	TX	95.00	360	257,067.67	11/30/2023	(17,698.62)	(17,698.62)
Group 2	0043838989	117,000.00	4.250 %	NY	90.00	360	107,926.71	09/30/2023	(132,556.17)	(16,136.72)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

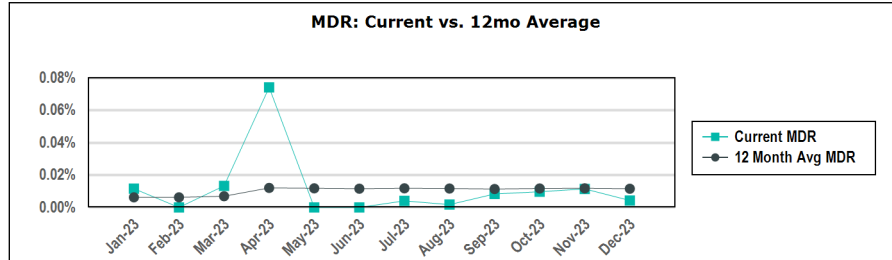
Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Realized Loss Report - Collateral

Summary

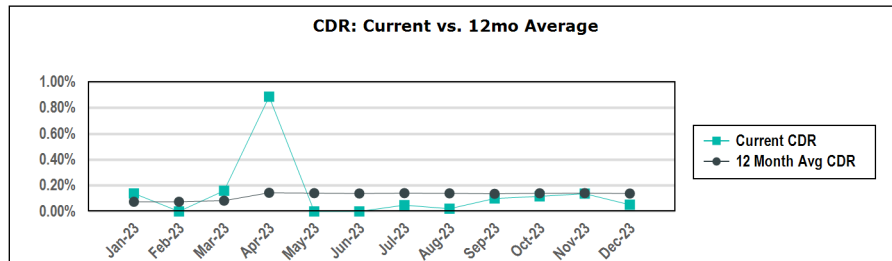
MDR

Current Month 0.004 %
 3 Month Average 0.008 %
 12 Month Average 0.012 %



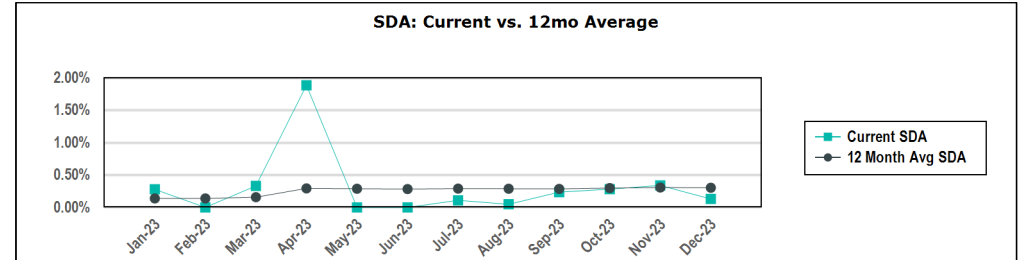
CDR

Current Month 0.051 %
 3 Month Average 0.102 %
 12 Month Average 0.138 %



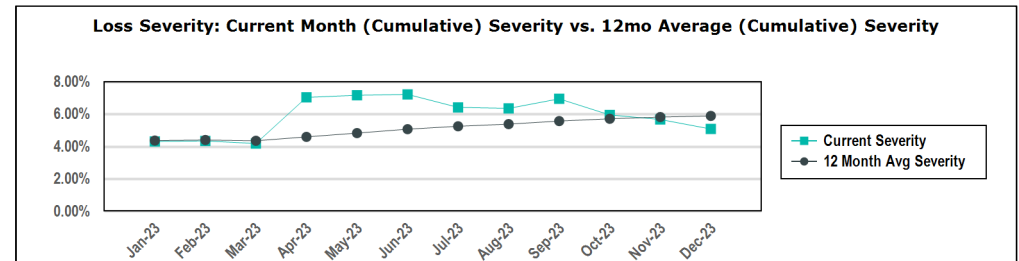
SDA

Current Month 0.131 %
 3 Month Average 0.251 %
 12 Month Average 0.304 %



Loss Severity

Current Month (Cumulative) 5.100 %
 3 Month Average (Cumulative) 5.586 %
 12 Month Average (Cumulative) 5.910 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

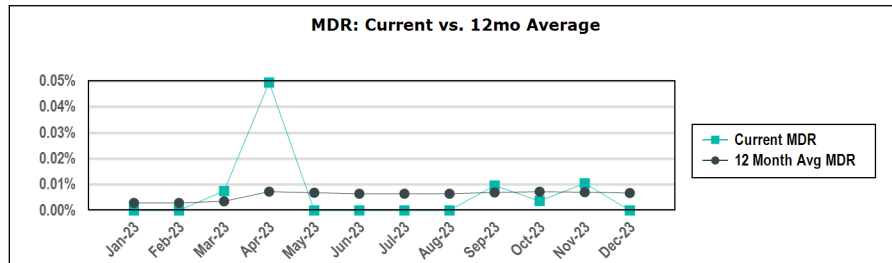
Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Realized Loss Report - Collateral

Group 1

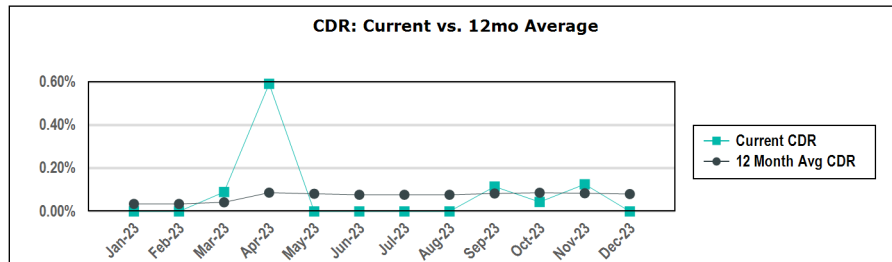
MDR

Current Month	0.000 %
3 Month Average	0.005 %
12 Month Average	0.007 %



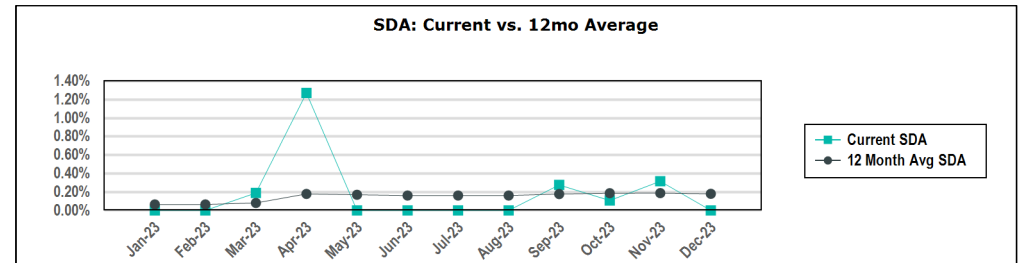
CDR

Current Month	0.000 %
3 Month Average	0.057 %
12 Month Average	0.081 %



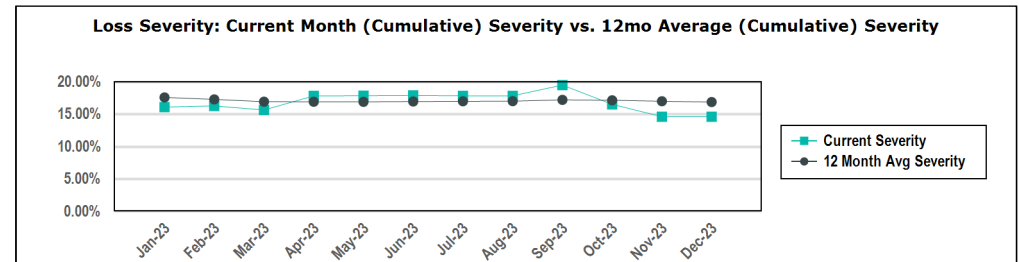
SDA

Current Month	0.000 %
3 Month Average	0.141 %
12 Month Average	0.180 %



Loss Severity

Current Month (Cumulative)	14.659 %
3 Month Average (Cumulative)	15.295 %
12 Month Average (Cumulative)	16.924 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

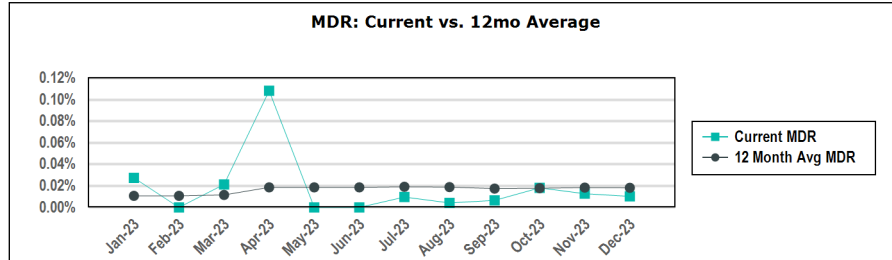
Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:42 AM

Realized Loss Report - Collateral

Group 2

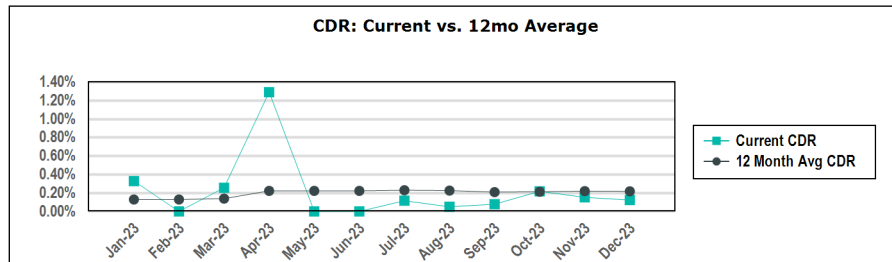
MDR

Current Month 0.010 %
 3 Month Average 0.014 %
 12 Month Average 0.018 %



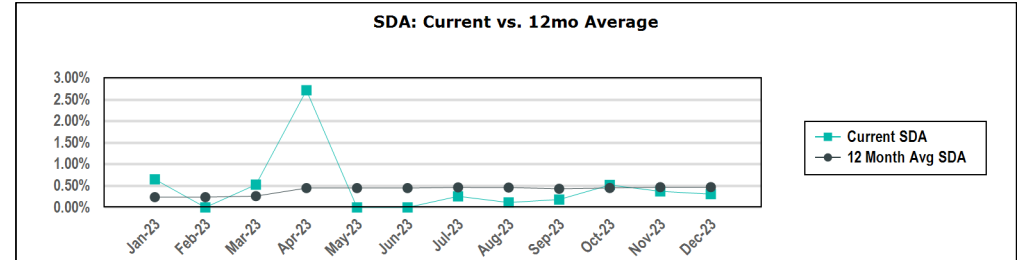
CDR

Current Month 0.123 %
 3 Month Average 0.164 %
 12 Month Average 0.218 %



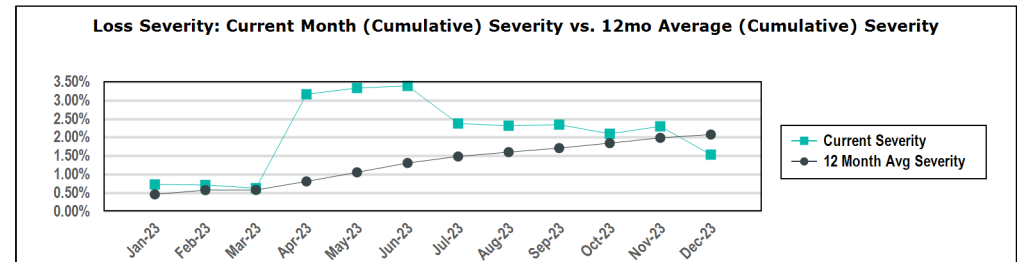
SDA

Current Month 0.308 %
 3 Month Average 0.401 %
 12 Month Average 0.471 %



Loss Severity

Current Month (Cumulative) 1.540 %
 3 Month Average (Cumulative) 1.982 %
 12 Month Average (Cumulative) 2.082 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 26-Dec-2023
12-Dec-2023 11:48:43 AM

Prepayment Rates

Summary

SMM

Current Month 0.605 %
3 Month Average 0.567 %
12 Month Average 0.580 %

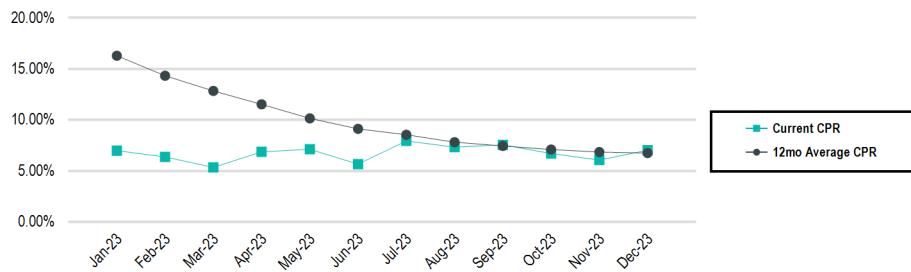
CPR

Current Month 7.026 %
3 Month Average 6.594 %
12 Month Average 6.743 %

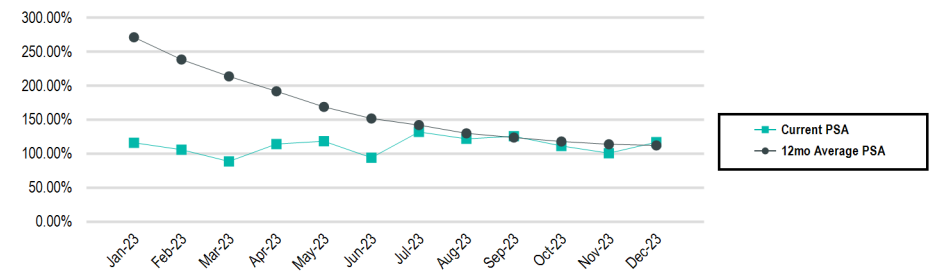
PSA

Current Month 117.093 %
3 Month Average 109.899 %
12 Month Average 112.382 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.455 %
3 Month Average 0.491 %
12 Month Average 0.503 %

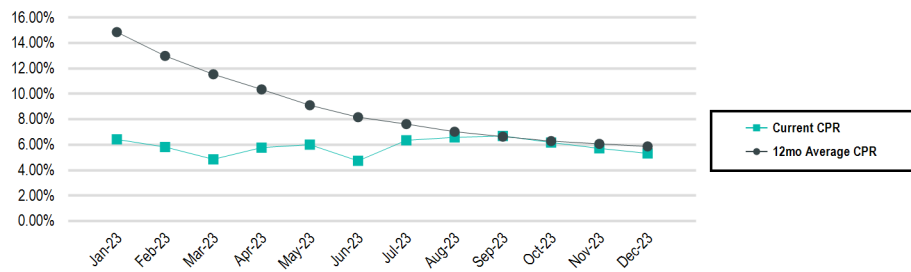
CPR

Current Month 5.323 %
3 Month Average 5.740 %
12 Month Average 5.873 %

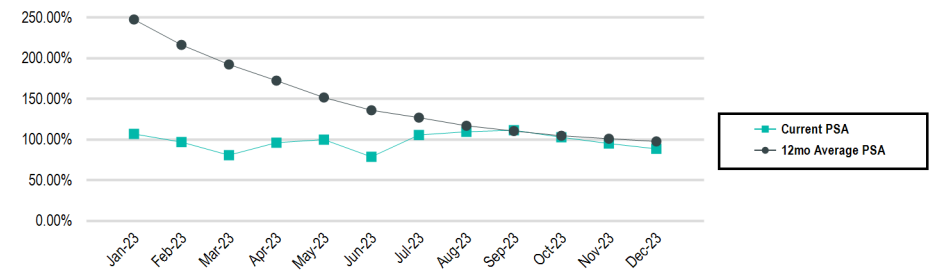
PSA

Current Month 88.720 %
3 Month Average 95.665 %
12 Month Average 97.878 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:43 AM

Prepayment Rates

Group 2

SMM

Current Month	0.814 %
3 Month Average	0.672 %
12 Month Average	0.687 %

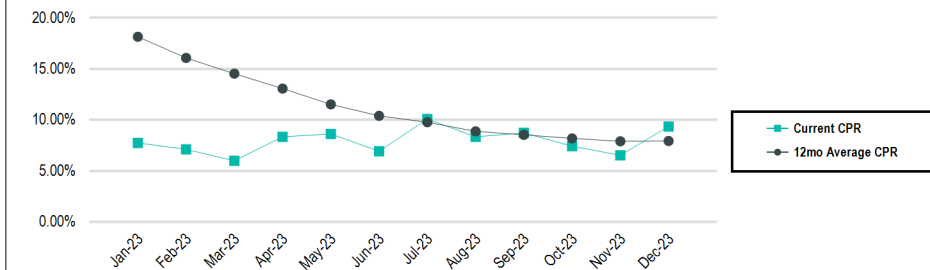
CPR

Current Month	9.346 %
3 Month Average	7.763 %
12 Month Average	7.929 %

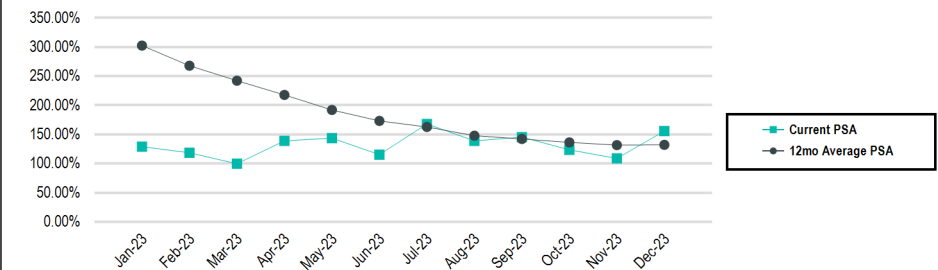
PSA

Current Month	155.768 %
3 Month Average	129.390 %
12 Month Average	132.145 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2023
 12-Dec-2023 11:48:43 AM

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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12-Dec-2023 11:48:43 AM

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Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

Series 2017-C06



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 12-Dec-2023 11:48:43 AM

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



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 12-Dec-2023 11:48:43 AM

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>