

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: 27-Jun-2022
 07-Jun-2022 9:09:17 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		05/31/2022	0.00000 %	4,161,728,458.22	0.00	68,550,539.00	0.00	4,093,177,919.22	68,550,539.00	0.00
1M-1	30711XQS6	06/24/2022	1.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	06/24/2022	3.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	06/24/2022	3.65571 %	18,816,148.37	63,054.18	1,154,372.62	0.00	17,661,775.75	1,217,426.80	0.00
1M-BH		05/31/2022	0.00000 %	77,342,788.11	0.00	4,744,987.93	0.00	72,597,800.18	4,744,987.93	0.00
1M-2C	30711XQV9	06/24/2022	3.65571 %	19,359,089.00	64,873.61	0.00	0.00	19,359,089.00	64,873.61	0.00
1M-CH		05/31/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	06/24/2022	3.65571 %	38,175,237.37	127,927.80	1,154,372.62	0.00	37,020,864.75	1,282,300.42	0.00
1M-2H		05/31/2022	0.00000 %	156,917,305.11	0.00	4,744,987.93	0.00	152,172,317.18	4,744,987.93	0.00
1B-1	30711XQW7	06/24/2022	5.15571 %	78,322,000.00	370,155.06	0.00	0.00	78,322,000.00	370,155.06	0.00
1B-1H		05/31/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		05/31/2022	0.00000 %	81,692,361.40	0.00	0.00	4,029.06	81,688,332.34	0.00	756,339.66
1A-I1	30711XQZ0	06/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	06/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	06/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	06/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	06/24/2022	1.80000 %	0.00	31,046.64	0.00	0.00	0.00	31,046.64	0.00
1B-I2	30711XRK2	06/24/2022	1.40000 %	0.00	24,147.39	0.00	0.00	0.00	24,147.39	0.00
1B-I3	30711XRM8	06/24/2022	1.00000 %	0.00	17,248.14	0.00	0.00	0.00	17,248.14	0.00
1B-I4	30711XRP1	06/24/2022	0.60000 %	0.00	10,348.88	0.00	0.00	0.00	10,348.88	0.00
1C-I1	30711XRR7	06/24/2022	1.80000 %	0.00	31,942.50	0.00	0.00	0.00	31,942.50	0.00
1C-I2	30711XRT3	06/24/2022	1.40000 %	0.00	24,844.16	0.00	0.00	0.00	24,844.16	0.00
1C-I3	30711XRV8	06/24/2022	1.00000 %	0.00	17,745.83	0.00	0.00	0.00	17,745.83	0.00
1C-I4	30711XRX4	06/24/2022	0.60000 %	0.00	10,647.50	0.00	0.00	0.00	10,647.50	0.00
1E-A1	30711XQY3	06/24/2022	1.85571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	06/24/2022	2.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	06/24/2022	2.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	06/24/2022	3.05571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	06/24/2022	1.85571 %	18,816,148.37	32,007.54	1,154,372.62	0.00	17,661,775.75	1,186,380.16	0.00

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Series 2017-C06



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	06/24/2022	2.25571 %	18,816,148.37	38,906.79	1,154,372.62	0.00	17,661,775.75	1,193,279.41	0.00
1E-B3	30711XRL0	06/24/2022	2.65571 %	18,816,148.37	45,806.05	1,154,372.62	0.00	17,661,775.75	1,200,178.67	0.00
1E-B4	30711XRN6	06/24/2022	3.05571 %	18,816,148.37	52,705.30	1,154,372.62	0.00	17,661,775.75	1,207,077.92	0.00
1E-C1	30711XRQ9	06/24/2022	1.85571 %	19,359,089.00	32,931.12	0.00	0.00	19,359,089.00	32,931.12	0.00
1E-C2	30711XRS5	06/24/2022	2.25571 %	19,359,089.00	40,029.45	0.00	0.00	19,359,089.00	40,029.45	0.00
1E-C3	30711XRU0	06/24/2022	2.65571 %	19,359,089.00	47,127.78	0.00	0.00	19,359,089.00	47,127.78	0.00
1E-C4	30711XRW6	06/24/2022	3.05571 %	19,359,089.00	54,226.12	0.00	0.00	19,359,089.00	54,226.12	0.00
1E-D1	30711XRY2	06/24/2022	1.85571 %	18,816,148.37	32,007.54	1,154,372.62	0.00	17,661,775.75	1,186,380.16	0.00
1E-D2	30711XRZ9	06/24/2022	2.25571 %	18,816,148.37	38,906.79	1,154,372.62	0.00	17,661,775.75	1,193,279.41	0.00
1E-D3	30711XSA3	06/24/2022	2.65571 %	18,816,148.37	45,806.05	1,154,372.62	0.00	17,661,775.75	1,200,178.67	0.00
1E-D4	30711XSB1	06/24/2022	3.05571 %	18,816,148.37	52,705.30	1,154,372.62	0.00	17,661,775.75	1,207,077.92	0.00
1E-D5	30711XSC9	06/24/2022	3.65571 %	18,816,148.37	63,054.18	1,154,372.62	0.00	17,661,775.75	1,217,426.80	0.00
1E-F1	30711XSD7	06/24/2022	1.85571 %	38,175,237.37	64,938.66	1,154,372.62	0.00	37,020,864.75	1,219,311.28	0.00
1E-F2	30711XSE5	06/24/2022	2.25571 %	38,175,237.37	78,936.24	1,154,372.62	0.00	37,020,864.75	1,233,308.86	0.00
1E-F3	30711XSF2	06/24/2022	2.65571 %	38,175,237.37	92,933.83	1,154,372.62	0.00	37,020,864.75	1,247,306.45	0.00
1E-F4	30711XSG0	06/24/2022	3.05571 %	38,175,237.37	106,931.42	1,154,372.62	0.00	37,020,864.75	1,261,304.04	0.00
1E-F5	30711XSH8	06/24/2022	3.65571 %	38,175,237.37	127,927.80	1,154,372.62	0.00	37,020,864.75	1,282,300.42	0.00
1X-1	30711XSJ4	06/24/2022	1.80000 %	0.00	31,046.64	0.00	0.00	0.00	31,046.64	0.00
1X-2	30711XSK1	06/24/2022	1.40000 %	0.00	24,147.39	0.00	0.00	0.00	24,147.39	0.00
1X-3	30711XSL9	06/24/2022	1.00000 %	0.00	17,248.14	0.00	0.00	0.00	17,248.14	0.00
1X-4	30711XSM7	06/24/2022	0.60000 %	0.00	10,348.88	0.00	0.00	0.00	10,348.88	0.00
1Y-1	30711XSN5	06/24/2022	1.80000 %	0.00	62,989.14	0.00	0.00	0.00	62,989.14	0.00
1Y-2	30711XSP0	06/24/2022	1.40000 %	0.00	48,991.55	0.00	0.00	0.00	48,991.55	0.00
1Y-3	30711XSQ8	06/24/2022	1.00000 %	0.00	34,993.97	0.00	0.00	0.00	34,993.97	0.00
1Y-4	30711XSR6	06/24/2022	0.60000 %	0.00	20,996.38	0.00	0.00	0.00	20,996.38	0.00
2A-H		05/31/2022	0.00000 %	2,996,817,550.94	0.00	62,128,162.45	0.00	2,934,689,388.49	62,128,162.45	0.00
2M-1	30711XSS4	06/24/2022	1.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	06/24/2022	3.80571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	06/24/2022	3.80571 %	83,599,949.34	291,644.07	7,290,825.99	0.00	76,309,123.35	7,582,470.06	0.00

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2M-BH		05/31/2022	0.00000 %	4,400,217.49	0.00	383,746.88	0.00	4,016,470.60	383,746.88	0.00
2M-2C	30711XSV7	06/24/2022	3.80571 %	120,816,000.00	421,474.77	0.00	0.00	120,816,000.00	421,474.77	0.00
2M-CH		05/31/2022	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	06/24/2022	3.80571 %	204,415,949.34	713,118.84	7,290,825.99	0.00	197,125,123.35	8,003,944.83	0.00
2M-2H		05/31/2022	0.00000 %	10,759,272.49	0.00	383,746.88	0.00	10,375,525.60	383,746.88	0.00
2B-1	30711XSW5	06/24/2022	5.45571 %	73,668,000.00	368,418.64	0.00	0.00	73,668,000.00	368,418.64	0.00
2B-1H		05/31/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		05/31/2022	0.00000 %	77,490,429.88	0.00	0.00	(3,404.38)	77,493,834.26	0.00	51,930.74
2A-I1	30711XSZ8	06/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	06/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	06/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	06/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	06/24/2022	1.80000 %	0.00	137,939.92	0.00	0.00	0.00	137,939.92	0.00
2B-I2	30711XTK0	06/24/2022	1.40000 %	0.00	107,286.60	0.00	0.00	0.00	107,286.60	0.00
2B-I3	30711XTM6	06/24/2022	1.00000 %	0.00	76,633.29	0.00	0.00	0.00	76,633.29	0.00
2B-I4	30711XTP9	06/24/2022	0.60000 %	0.00	45,979.97	0.00	0.00	0.00	45,979.97	0.00
2C-I1	30711XTR5	06/24/2022	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2C-I2	30711XTT1	06/24/2022	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2C-I3	30711XTV6	06/24/2022	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2C-I4	30711XTX2	06/24/2022	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2E-A1	30711XSY1	06/24/2022	2.00571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	06/24/2022	2.40571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	06/24/2022	2.80571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	06/24/2022	3.20571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	06/24/2022	2.00571 %	83,599,949.34	153,704.15	7,290,825.99	0.00	76,309,123.35	7,444,530.14	0.00
2E-B2	30711XTJ3	06/24/2022	2.40571 %	83,599,949.34	184,357.46	7,290,825.99	0.00	76,309,123.35	7,475,183.45	0.00
2E-B3	30711XTL8	06/24/2022	2.80571 %	83,599,949.34	215,010.78	7,290,825.99	0.00	76,309,123.35	7,505,836.77	0.00
2E-B4	30711XTN4	06/24/2022	3.20571 %	83,599,949.34	245,664.09	7,290,825.99	0.00	76,309,123.35	7,536,490.08	0.00
2E-C1	30711XTQ7	06/24/2022	2.00571 %	120,816,000.00	222,128.37	0.00	0.00	120,816,000.00	222,128.37	0.00
2E-C2	30711XTS3	06/24/2022	2.40571 %	120,816,000.00	266,427.57	0.00	0.00	120,816,000.00	266,427.57	0.00
2E-C3	30711XTU8	06/24/2022	2.80571 %	120,816,000.00	310,726.77	0.00	0.00	120,816,000.00	310,726.77	0.00

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2E-C4	30711XTW4	06/24/2022	3.20571 %	120,816,000.00	355,025.97	0.00	0.00	120,816,000.00	355,025.97	0.00
2E-D1	30711XTY0	06/24/2022	2.00571 %	83,599,949.34	153,704.15	7,290,825.99	0.00	76,309,123.35	7,444,530.14	0.00
2E-D2	30711XTZ7	06/24/2022	2.40571 %	83,599,949.34	184,357.46	7,290,825.99	0.00	76,309,123.35	7,475,183.45	0.00
2E-D3	30711XUA0	06/24/2022	2.80571 %	83,599,949.34	215,010.78	7,290,825.99	0.00	76,309,123.35	7,505,836.77	0.00
2E-D4	30711XUB8	06/24/2022	3.20571 %	83,599,949.34	245,664.09	7,290,825.99	0.00	76,309,123.35	7,536,490.08	0.00
2E-D5	30711XUC6	06/24/2022	3.80571 %	83,599,949.34	291,644.07	7,290,825.99	0.00	76,309,123.35	7,582,470.06	0.00
2E-F1	30711XUD4	06/24/2022	2.00571 %	204,415,949.34	375,832.52	7,290,825.99	0.00	197,125,123.35	7,666,658.51	0.00
2E-F2	30711XUE2	06/24/2022	2.40571 %	204,415,949.34	450,785.04	7,290,825.99	0.00	197,125,123.35	7,741,611.03	0.00
2E-F3	30711XUF9	06/24/2022	2.80571 %	204,415,949.34	525,737.55	7,290,825.99	0.00	197,125,123.35	7,816,563.54	0.00
2E-F4	30711XUG7	06/24/2022	3.20571 %	204,415,949.34	600,690.07	7,290,825.99	0.00	197,125,123.35	7,891,516.06	0.00
2E-F5	30711XUH5	06/24/2022	3.80571 %	204,415,949.34	713,118.84	7,290,825.99	0.00	197,125,123.35	8,003,944.83	0.00
2X-1	30711XUJ1	06/24/2022	1.80000 %	0.00	137,939.92	0.00	0.00	0.00	137,939.92	0.00
2X-2	30711XUK8	06/24/2022	1.40000 %	0.00	107,286.60	0.00	0.00	0.00	107,286.60	0.00
2X-3	30711XUL6	06/24/2022	1.00000 %	0.00	76,633.29	0.00	0.00	0.00	76,633.29	0.00
2X-4	30711XUM4	06/24/2022	0.60000 %	0.00	45,979.97	0.00	0.00	0.00	45,979.97	0.00
2Y-1	30711XUN2	06/24/2022	1.80000 %	0.00	337,286.32	0.00	0.00	0.00	337,286.32	0.00
2Y-2	30711XUP7	06/24/2022	1.40000 %	0.00	262,333.80	0.00	0.00	0.00	262,333.80	0.00
2Y-3	30711XUQ5	06/24/2022	1.00000 %	0.00	187,381.29	0.00	0.00	0.00	187,381.29	0.00
2Y-4	30711XUR3	06/24/2022	0.60000 %	0.00	112,428.77	0.00	0.00	0.00	112,428.77	0.00
Totals				10,993,655,935.00	11,763,577.93	276,059,348.83	624.68	10,717,595,961.47	287,822,926.76	808,270.40

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	4,161,728,458.22	8,511,381.86	60,039,157.15	0.00	0.00	68,550,539.00	4,093,177,919.22	0.25804352	68,550,539.00
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	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.91232474	1,154,372.62
1M-BH	79,574,517.00	77,342,788.11	590,919.87	4,154,068.06	0.00	0.00	4,744,987.93	72,597,800.18	0.91232474	4,744,987.93
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	38,175,237.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	37,020,864.75	0.63744158	1,154,372.62
1M-2H	238,723,551.00	156,917,305.11	590,919.87	4,154,068.06	0.00	0.00	4,744,987.93	152,172,317.18	0.63744158	4,744,987.93
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	81,692,361.40	0.00	0.00	0.00	4,029.06	4,029.06	81,688,332.34	0.99082609	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	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.91232474	1,154,372.62
1E-B2	19,359,089.00	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.91232474	1,154,372.62
1E-B3	19,359,089.00	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.91232474	1,154,372.62

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:18 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	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.91232474	1,154,372.62
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	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.45616237	1,154,372.62
1E-D2	38,718,178.00	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.45616237	1,154,372.62
1E-D3	38,718,178.00	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.45616237	1,154,372.62
1E-D4	38,718,178.00	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.45616237	1,154,372.62
1E-D5	38,718,178.00	18,816,148.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	17,661,775.75	0.45616237	1,154,372.62
1E-F1	38,718,178.00	38,175,237.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	37,020,864.75	0.95616237	1,154,372.62
1E-F2	38,718,178.00	38,175,237.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	37,020,864.75	0.95616237	1,154,372.62
1E-F3	38,718,178.00	38,175,237.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	37,020,864.75	0.95616237	1,154,372.62
1E-F4	38,718,178.00	38,175,237.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	37,020,864.75	0.95616237	1,154,372.62
1E-F5	38,718,178.00	38,175,237.37	143,760.47	1,010,612.14	0.00	0.00	1,154,372.62	37,020,864.75	0.95616237	1,154,372.62
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	2,996,817,550.94	5,592,444.12	56,535,718.34	0.00	0.00	62,128,162.45	2,934,689,388.49	0.19762199	62,128,162.45
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.63161438	7,290,825.99
2M-BH	6,359,055.00	4,400,217.49	34,544.73	349,202.15	0.00	0.00	383,746.88	4,016,470.60	0.63161438	383,746.88
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	204,415,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	197,125,123.35	0.54609230	7,290,825.99

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:18 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	10,759,272.49	34,544.73	349,202.15	0.00	0.00	383,746.88	10,375,525.60	0.54607311	383,746.88
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,490,429.88	0.00	0.00	0.00	(3,404.38)	(3,404.38)	77,493,834.26	0.99933032	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.63161438	7,290,825.99
2E-B2	120,816,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.63161438	7,290,825.99
2E-B3	120,816,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.63161438	7,290,825.99
2E-B4	120,816,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.63161438	7,290,825.99
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.31774550	7,290,825.99
2E-D2	240,158,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.31774550	7,290,825.99
2E-D3	240,158,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.31774550	7,290,825.99
2E-D4	240,158,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.31774550	7,290,825.99
2E-D5	240,158,000.00	83,599,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	76,309,123.35	0.31774550	7,290,825.99

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
07-Jun-2022 9:09:18 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	204,415,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	197,125,123.35	0.81580719	7,290,825.99
2E-F2	241,632,000.00	204,415,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	197,125,123.35	0.81580719	7,290,825.99
2E-F3	241,632,000.00	204,415,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	197,125,123.35	0.81580719	7,290,825.99
2E-F4	241,632,000.00	204,415,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	197,125,123.35	0.81580719	7,290,825.99
2E-F5	241,632,000.00	204,415,949.34	656,317.03	6,634,508.96	0.00	0.00	7,290,825.99	197,125,123.35	0.81580719	7,290,825.99
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	37,147,199,355.00	10,993,655,935.00	28,155,995.18	247,903,353.51	0.00	624.68	276,059,973.51	10,717,595,961.47	0.28851693	276,059,348.83

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
07-Jun-2022 9:09:18 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	262.36510816	0.53657744	3.78500907	0.00000000	0.00000000	4.32158651	258.04352165	0.25804352	4.32158651
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	971.95422626	7.42599355	52.20349677	0.00000000	0.00000000	59.62949083	912.32473543	0.91232474	59.62949083
1M-BH	79,574,517.00	971.95422638	7.42599380	52.20349701	0.00000000	0.00000000	59.62949081	912.32473557	0.91232474	59.62949081
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	657.31807542	2.47533118	17.40116559	0.00000000	0.00000000	19.87649694	637.44157848	0.63744158	19.87649694
1M-2H	238,723,551.00	657.31807546	2.47533127	17.40116567	0.00000000	0.00000000	19.87649694	637.44157852	0.63744158	19.87649694
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	990.87496400	0.00000000	0.00000000	0.00000000	0.04886987	0.04886987	990.82609413	0.99082609	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	971.95422626	7.42599355	52.20349677	0.00000000	0.00000000	59.62949083	912.32473543	0.91232474	59.62949083
1E-B2	19,359,089.00	971.95422626	7.42599355	52.20349677	0.00000000	0.00000000	59.62949083	912.32473543	0.91232474	59.62949083
1E-B3	19,359,089.00	971.95422626	7.42599355	52.20349677	0.00000000	0.00000000	59.62949083	912.32473543	0.91232474	59.62949083

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Distribution Date: 27-Jun-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	971.95422626	7.42599355	52.20349677	0.00000000	0.00000000	59.62949083	912.32473543	0.91232474	59.62949083
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	485.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	456.16236771	0.45616237	29.81474541
1E-D2	38,718,178.00	485.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	456.16236771	0.45616237	29.81474541
1E-D3	38,718,178.00	485.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	456.16236771	0.45616237	29.81474541
1E-D4	38,718,178.00	485.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	456.16236771	0.45616237	29.81474541
1E-D5	38,718,178.00	485.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	456.16236771	0.45616237	29.81474541
1E-F1	38,718,178.00	985.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	956.16236771	0.95616237	29.81474541
1E-F2	38,718,178.00	985.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	956.16236771	0.95616237	29.81474541
1E-F3	38,718,178.00	985.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	956.16236771	0.95616237	29.81474541
1E-F4	38,718,178.00	985.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	956.16236771	0.95616237	29.81474541
1E-F5	38,718,178.00	985.97711313	3.71299677	26.10174838	0.00000000	0.00000000	29.81474541	956.16236771	0.95616237	29.81474541
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	201.80570500	0.37659521	3.80711548	0.00000000	0.00000000	4.18371069	197.62199431	0.19762199	4.18371069
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	691.96091031	5.43236848	54.91415839	0.00000000	0.00000000	60.34652687	631.61438344	0.63161438	60.34652687
2M-BH	6,359,055.00	691.96091086	5.43236849	54.91415784	0.00000000	0.00000000	60.34652633	631.61438295	0.63161438	60.34652633
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	566.28995257	1.81818366	18.37946489	0.00000000	0.00000000	20.19764856	546.09230402	0.54609230	20.19764856

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Distribution Date: 27-Jun-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	566.27004855	1.81811976	18.37881870	0.00000000	0.00000000	20.19693846	546.07310956	0.54607311	20.19693846
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.28641983	0.00000000	0.00000000	0.00000000	(0.04390156)	(0.04390156)	999.33032139	0.99933032	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	691.96091031	5.43236848	54.91415839	0.00000000	0.00000000	60.34652687	631.61438344	0.63161438	60.34652687
2E-B2	120,816,000.00	691.96091031	5.43236848	54.91415839	0.00000000	0.00000000	60.34652687	631.61438344	0.63161438	60.34652687
2E-B3	120,816,000.00	691.96091031	5.43236848	54.91415839	0.00000000	0.00000000	60.34652687	631.61438344	0.63161438	60.34652687
2E-B4	120,816,000.00	691.96091031	5.43236848	54.91415839	0.00000000	0.00000000	60.34652687	631.61438344	0.63161438	60.34652687
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	348.10395381	2.73285516	27.62560048	0.00000000	0.00000000	30.35845564	317.74549817	0.31774550	30.35845564
2E-D2	240,158,000.00	348.10395381	2.73285516	27.62560048	0.00000000	0.00000000	30.35845564	317.74549817	0.31774550	30.35845564
2E-D3	240,158,000.00	348.10395381	2.73285516	27.62560048	0.00000000	0.00000000	30.35845564	317.74549817	0.31774550	30.35845564
2E-D4	240,158,000.00	348.10395381	2.73285516	27.62560048	0.00000000	0.00000000	30.35845564	317.74549817	0.31774550	30.35845564
2E-D5	240,158,000.00	348.10395381	2.73285516	27.62560048	0.00000000	0.00000000	30.35845564	317.74549817	0.31774550	30.35845564

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Distribution Date: 27-Jun-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	845.98045515	2.71618424	27.45707919	0.00000000	0.00000000	30.17326343	815.80719172	0.81580719	30.17326343
2E-F2	241,632,000.00	845.98045515	2.71618424	27.45707919	0.00000000	0.00000000	30.17326343	815.80719172	0.81580719	30.17326343
2E-F3	241,632,000.00	845.98045515	2.71618424	27.45707919	0.00000000	0.00000000	30.17326343	815.80719172	0.81580719	30.17326343
2E-F4	241,632,000.00	845.98045515	2.71618424	27.45707919	0.00000000	0.00000000	30.17326343	815.80719172	0.81580719	30.17326343
2E-F5	241,632,000.00	845.98045515	2.71618424	27.45707919	0.00000000	0.00000000	30.17326343	815.80719172	0.81580719	30.17326343
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,161,728,458.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,093,177,919.22
1M-1	N/A	N/A	1.75571 %	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	3.65571 %	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	05/25/22 - 06/26/22	33	3.65571 %	18,816,148.37	63,054.18	0.00	0.00	0.00	0.00	63,054.18	0.00	17,661,775.75
1M-BH	N/A	N/A	0.00000 %	77,342,788.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,597,800.18
1M-2C	05/25/22 - 06/26/22	33	3.65571 %	19,359,089.00	64,873.61	0.00	0.00	0.00	0.00	64,873.61	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	05/25/22 - 06/26/22	33	3.65571 %	38,175,237.37	127,927.80	0.00	0.00	0.00	0.00	127,927.80	0.00	37,020,864.75
1M-2H	N/A	N/A	0.00000 %	156,917,305.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	152,172,317.18
1B-1	05/25/22 - 06/26/22	33	5.15571 %	78,322,000.00	370,155.06	0.00	0.00	0.00	0.00	370,155.06	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,692,361.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,688,332.34
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	05/25/22 - 06/26/22	33	1.80000 %	18,816,148.37	31,046.64	0.00	0.00	0.00	0.00	31,046.64	0.00	17,661,775.75
1B-I2	05/25/22 - 06/26/22	33	1.40000 %	18,816,148.37	24,147.39	0.00	0.00	0.00	0.00	24,147.39	0.00	17,661,775.75
1B-I3	05/25/22 - 06/26/22	33	1.00000 %	18,816,148.37	17,248.14	0.00	0.00	0.00	0.00	17,248.14	0.00	17,661,775.75
1B-I4	05/25/22 - 06/26/22	33	0.60000 %	18,816,148.37	10,348.88	0.00	0.00	0.00	0.00	10,348.88	0.00	17,661,775.75
1C-I1	05/25/22 - 06/26/22	33	1.80000 %	19,359,089.00	31,942.50	0.00	0.00	0.00	0.00	31,942.50	0.00	19,359,089.00
1C-I2	05/25/22 - 06/26/22	33	1.40000 %	19,359,089.00	24,844.16	0.00	0.00	0.00	0.00	24,844.16	0.00	19,359,089.00
1C-I3	05/25/22 - 06/26/22	33	1.00000 %	19,359,089.00	17,745.83	0.00	0.00	0.00	0.00	17,745.83	0.00	19,359,089.00
1C-I4	05/25/22 - 06/26/22	33	0.60000 %	19,359,089.00	10,647.50	0.00	0.00	0.00	0.00	10,647.50	0.00	19,359,089.00
1E-A1	N/A	N/A	1.85571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.05571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/22 - 06/26/22	33	1.85571 %	18,816,148.37	32,007.54	0.00	0.00	0.00	0.00	32,007.54	0.00	17,661,775.75
1E-B2	05/25/22 - 06/26/22	33	2.25571 %	18,816,148.37	38,906.79	0.00	0.00	0.00	0.00	38,906.79	0.00	17,661,775.75

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:18 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	05/25/22 - 06/26/22	33	2.65571 %	18,816,148.37	45,806.05	0.00	0.00	0.00	0.00	45,806.05	0.00	17,661,775.75
1E-B4	05/25/22 - 06/26/22	33	3.05571 %	18,816,148.37	52,705.30	0.00	0.00	0.00	0.00	52,705.30	0.00	17,661,775.75
1E-C1	05/25/22 - 06/26/22	33	1.85571 %	19,359,089.00	32,931.12	0.00	0.00	0.00	0.00	32,931.12	0.00	19,359,089.00
1E-C2	05/25/22 - 06/26/22	33	2.25571 %	19,359,089.00	40,029.45	0.00	0.00	0.00	0.00	40,029.45	0.00	19,359,089.00
1E-C3	05/25/22 - 06/26/22	33	2.65571 %	19,359,089.00	47,127.78	0.00	0.00	0.00	0.00	47,127.78	0.00	19,359,089.00
1E-C4	05/25/22 - 06/26/22	33	3.05571 %	19,359,089.00	54,226.12	0.00	0.00	0.00	0.00	54,226.12	0.00	19,359,089.00
1E-D1	05/25/22 - 06/26/22	33	1.85571 %	18,816,148.37	32,007.54	0.00	0.00	0.00	0.00	32,007.54	0.00	17,661,775.75
1E-D2	05/25/22 - 06/26/22	33	2.25571 %	18,816,148.37	38,906.79	0.00	0.00	0.00	0.00	38,906.79	0.00	17,661,775.75
1E-D3	05/25/22 - 06/26/22	33	2.65571 %	18,816,148.37	45,806.05	0.00	0.00	0.00	0.00	45,806.05	0.00	17,661,775.75
1E-D4	05/25/22 - 06/26/22	33	3.05571 %	18,816,148.37	52,705.30	0.00	0.00	0.00	0.00	52,705.30	0.00	17,661,775.75
1E-D5	05/25/22 - 06/26/22	33	3.65571 %	18,816,148.37	63,054.18	0.00	0.00	0.00	0.00	63,054.18	0.00	17,661,775.75
1E-F1	05/25/22 - 06/26/22	33	1.85571 %	38,175,237.37	64,938.66	0.00	0.00	0.00	0.00	64,938.66	0.00	37,020,864.75
1E-F2	05/25/22 - 06/26/22	33	2.25571 %	38,175,237.37	78,936.24	0.00	0.00	0.00	0.00	78,936.24	0.00	37,020,864.75
1E-F3	05/25/22 - 06/26/22	33	2.65571 %	38,175,237.37	92,933.83	0.00	0.00	0.00	0.00	92,933.83	0.00	37,020,864.75
1E-F4	05/25/22 - 06/26/22	33	3.05571 %	38,175,237.37	106,931.42	0.00	0.00	0.00	0.00	106,931.42	0.00	37,020,864.75
1E-F5	05/25/22 - 06/26/22	33	3.65571 %	38,175,237.37	127,927.80	0.00	0.00	0.00	0.00	127,927.80	0.00	37,020,864.75
1X-1	05/25/22 - 06/26/22	33	1.80000 %	18,816,148.37	31,046.64	0.00	0.00	0.00	0.00	31,046.64	0.00	17,661,775.75
1X-2	05/25/22 - 06/26/22	33	1.40000 %	18,816,148.37	24,147.39	0.00	0.00	0.00	0.00	24,147.39	0.00	17,661,775.75
1X-3	05/25/22 - 06/26/22	33	1.00000 %	18,816,148.37	17,248.14	0.00	0.00	0.00	0.00	17,248.14	0.00	17,661,775.75
1X-4	05/25/22 - 06/26/22	33	0.60000 %	18,816,148.37	10,348.88	0.00	0.00	0.00	0.00	10,348.88	0.00	17,661,775.75
1Y-1	05/25/22 - 06/26/22	33	1.80000 %	38,175,237.37	62,989.14	0.00	0.00	0.00	0.00	62,989.14	0.00	37,020,864.75
1Y-2	05/25/22 - 06/26/22	33	1.40000 %	38,175,237.37	48,991.55	0.00	0.00	0.00	0.00	48,991.55	0.00	37,020,864.75
1Y-3	05/25/22 - 06/26/22	33	1.00000 %	38,175,237.37	34,993.97	0.00	0.00	0.00	0.00	34,993.97	0.00	37,020,864.75
1Y-4	05/25/22 - 06/26/22	33	0.60000 %	38,175,237.37	20,996.38	0.00	0.00	0.00	0.00	20,996.38	0.00	37,020,864.75
2A-H	N/A	N/A	0.00000 %	2,996,817,550.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,934,689,388.49
2M-1	N/A	N/A	1.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	3.80571 %	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	05/25/22 - 06/26/22	33	3.80571 %	83,599,949.34	291,644.07	0.00	0.00	0.00	0.00	291,644.07	0.00	76,309,123.35
2M-BH	N/A	N/A	0.00000 %	4,400,217.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,016,470.60
2M-2C	05/25/22 - 06/26/22	33	3.80571 %	120,816,000.00	421,474.77	0.00	0.00	0.00	0.00	421,474.77	0.00	120,816,000.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:18 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	05/25/22 - 06/26/22	33	3.80571 %	204,415,949.34	713,118.84	0.00	0.00	0.00	0.00	713,118.84	0.00	197,125,123.35
2M-2H	N/A	N/A	0.00000 %	10,759,272.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,375,525.60
2B-1	05/25/22 - 06/26/22	33	5.45571 %	73,668,000.00	368,418.64	0.00	0.00	0.00	0.00	368,418.64	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,490,429.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,493,834.26
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	05/25/22 - 06/26/22	33	1.80000 %	83,599,949.34	137,939.92	0.00	0.00	0.00	0.00	137,939.92	0.00	76,309,123.35
2B-I2	05/25/22 - 06/26/22	33	1.40000 %	83,599,949.34	107,286.60	0.00	0.00	0.00	0.00	107,286.60	0.00	76,309,123.35
2B-I3	05/25/22 - 06/26/22	33	1.00000 %	83,599,949.34	76,633.29	0.00	0.00	0.00	0.00	76,633.29	0.00	76,309,123.35
2B-I4	05/25/22 - 06/26/22	33	0.60000 %	83,599,949.34	45,979.97	0.00	0.00	0.00	0.00	45,979.97	0.00	76,309,123.35
2C-I1	05/25/22 - 06/26/22	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2C-I2	05/25/22 - 06/26/22	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2C-I3	05/25/22 - 06/26/22	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2C-I4	05/25/22 - 06/26/22	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2E-A1	N/A	N/A	2.00571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	2.40571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.80571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	3.20571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/22 - 06/26/22	33	2.00571 %	83,599,949.34	153,704.15	0.00	0.00	0.00	0.00	153,704.15	0.00	76,309,123.35
2E-B2	05/25/22 - 06/26/22	33	2.40571 %	83,599,949.34	184,357.46	0.00	0.00	0.00	0.00	184,357.46	0.00	76,309,123.35
2E-B3	05/25/22 - 06/26/22	33	2.80571 %	83,599,949.34	215,010.78	0.00	0.00	0.00	0.00	215,010.78	0.00	76,309,123.35
2E-B4	05/25/22 - 06/26/22	33	3.20571 %	83,599,949.34	245,664.09	0.00	0.00	0.00	0.00	245,664.09	0.00	76,309,123.35
2E-C1	05/25/22 - 06/26/22	33	2.00571 %	120,816,000.00	222,128.37	0.00	0.00	0.00	0.00	222,128.37	0.00	120,816,000.00
2E-C2	05/25/22 - 06/26/22	33	2.40571 %	120,816,000.00	266,427.57	0.00	0.00	0.00	0.00	266,427.57	0.00	120,816,000.00
2E-C3	05/25/22 - 06/26/22	33	2.80571 %	120,816,000.00	310,726.77	0.00	0.00	0.00	0.00	310,726.77	0.00	120,816,000.00
2E-C4	05/25/22 - 06/26/22	33	3.20571 %	120,816,000.00	355,025.97	0.00	0.00	0.00	0.00	355,025.97	0.00	120,816,000.00
2E-D1	05/25/22 - 06/26/22	33	2.00571 %	83,599,949.34	153,704.15	0.00	0.00	0.00	0.00	153,704.15	0.00	76,309,123.35
2E-D2	05/25/22 - 06/26/22	33	2.40571 %	83,599,949.34	184,357.46	0.00	0.00	0.00	0.00	184,357.46	0.00	76,309,123.35

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:18 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	05/25/22 - 06/26/22	33	2.80571 %	83,599,949.34	215,010.78	0.00	0.00	0.00	0.00	215,010.78	0.00	76,309,123.35
2E-D4	05/25/22 - 06/26/22	33	3.20571 %	83,599,949.34	245,664.09	0.00	0.00	0.00	0.00	245,664.09	0.00	76,309,123.35
2E-D5	05/25/22 - 06/26/22	33	3.80571 %	83,599,949.34	291,644.07	0.00	0.00	0.00	0.00	291,644.07	0.00	76,309,123.35
2E-F1	05/25/22 - 06/26/22	33	2.00571 %	204,415,949.34	375,832.52	0.00	0.00	0.00	0.00	375,832.52	0.00	197,125,123.35
2E-F2	05/25/22 - 06/26/22	33	2.40571 %	204,415,949.34	450,785.04	0.00	0.00	0.00	0.00	450,785.04	0.00	197,125,123.35
2E-F3	05/25/22 - 06/26/22	33	2.80571 %	204,415,949.34	525,737.55	0.00	0.00	0.00	0.00	525,737.55	0.00	197,125,123.35
2E-F4	05/25/22 - 06/26/22	33	3.20571 %	204,415,949.34	600,690.07	0.00	0.00	0.00	0.00	600,690.07	0.00	197,125,123.35
2E-F5	05/25/22 - 06/26/22	33	3.80571 %	204,415,949.34	713,118.84	0.00	0.00	0.00	0.00	713,118.84	0.00	197,125,123.35
2X-1	05/25/22 - 06/26/22	33	1.80000 %	83,599,949.34	137,939.92	0.00	0.00	0.00	0.00	137,939.92	0.00	76,309,123.35
2X-2	05/25/22 - 06/26/22	33	1.40000 %	83,599,949.34	107,286.60	0.00	0.00	0.00	0.00	107,286.60	0.00	76,309,123.35
2X-3	05/25/22 - 06/26/22	33	1.00000 %	83,599,949.34	76,633.29	0.00	0.00	0.00	0.00	76,633.29	0.00	76,309,123.35
2X-4	05/25/22 - 06/26/22	33	0.60000 %	83,599,949.34	45,979.97	0.00	0.00	0.00	0.00	45,979.97	0.00	76,309,123.35
2Y-1	05/25/22 - 06/26/22	33	1.80000 %	204,415,949.34	337,286.32	0.00	0.00	0.00	0.00	337,286.32	0.00	197,125,123.35
2Y-2	05/25/22 - 06/26/22	33	1.40000 %	204,415,949.34	262,333.80	0.00	0.00	0.00	0.00	262,333.80	0.00	197,125,123.35
2Y-3	05/25/22 - 06/26/22	33	1.00000 %	204,415,949.34	187,381.29	0.00	0.00	0.00	0.00	187,381.29	0.00	197,125,123.35
2Y-4	05/25/22 - 06/26/22	33	0.60000 %	204,415,949.34	112,428.77	0.00	0.00	0.00	0.00	112,428.77	0.00	197,125,123.35
Totals					11,763,577.93	0.00	0.00	0.00	0.00	11,763,577.93	0.00	

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

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Series 2017-C06



Distribution Date: 27-Jun-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	262.36510816	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	258.04352165
1M-1	156,644,000.00	1.75571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	3.65571 %	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	3.65571 %	971.95422626	3.25708405	0.00000000	0.00000000	0.00000000	0.00000000	3.25708405	0.00000000	912.32473543
1M-BH	79,574,517.00	0.00000 %	971.95422638	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	912.32473557
1M-2C	19,359,089.00	3.65571 %	1000.00000000	3.35106729	0.00000000	0.00000000	0.00000000	0.00000000	3.35106729	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	3.65571 %	657.31807542	2.20271729	0.00000000	0.00000000	0.00000000	0.00000000	2.20271729	0.00000000	637.44157848
1M-2H	238,723,551.00	0.00000 %	657.31807546	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	637.44157852
1B-1	78,322,000.00	5.15571 %	1000.00000000	4.72606752	0.00000000	0.00000000	0.00000000	0.00000000	4.72606752	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	990.87496400	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.82609413
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 %	971.95422626	1.60372422	0.00000000	0.00000000	0.00000000	0.00000000	1.60372422	0.00000000	912.32473543
1B-I2	0.00	1.40000 %	971.95422626	1.24734124	0.00000000	0.00000000	0.00000000	0.00000000	1.24734124	0.00000000	912.32473543
1B-I3	0.00	1.00000 %	971.95422626	0.89095825	0.00000000	0.00000000	0.00000000	0.00000000	0.89095825	0.00000000	912.32473543
1B-I4	0.00	0.60000 %	971.95422626	0.53457474	0.00000000	0.00000000	0.00000000	0.00000000	0.53457474	0.00000000	912.32473543
1C-I1	0.00	1.80000 %	1000.00000000	1.65000016	0.00000000	0.00000000	0.00000000	0.00000000	1.65000016	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333312	0.00000000	0.00000000	0.00000000	0.00000000	1.28333312	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666658	0.00000000	0.00000000	0.00000000	0.00000000	0.91666658	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000005	0.00000000	0.00000000	0.00000000	0.00000000	0.55000005	0.00000000	1000.00000000
1E-A1	19,359,089.00	1.85571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	2.25571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	2.65571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	3.05571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	1.85571 %	971.95422626	1.65335982	0.00000000	0.00000000	0.00000000	0.00000000	1.65335982	0.00000000	912.32473543
1E-B2	19,359,089.00	2.25571 %	971.95422626	2.00974281	0.00000000	0.00000000	0.00000000	0.00000000	2.00974281	0.00000000	912.32473543
1E-B3	19,359,089.00	2.65571 %	971.95422626	2.36612632	0.00000000	0.00000000	0.00000000	0.00000000	2.36612632	0.00000000	912.32473543
1E-B4	19,359,089.00	3.05571 %	971.95422626	2.72250931	0.00000000	0.00000000	0.00000000	0.00000000	2.72250931	0.00000000	912.32473543
1E-C1	19,359,089.00	1.85571 %	1000.00000000	1.70106765	0.00000000	0.00000000	0.00000000	0.00000000	1.70106765	0.00000000	1000.00000000
1E-C2	19,359,089.00	2.25571 %	1000.00000000	2.06773418	0.00000000	0.00000000	0.00000000	0.00000000	2.06773418	0.00000000	1000.00000000
1E-C3	19,359,089.00	2.65571 %	1000.00000000	2.43440071	0.00000000	0.00000000	0.00000000	0.00000000	2.43440071	0.00000000	1000.00000000
1E-C4	19,359,089.00	3.05571 %	1000.00000000	2.80106776	0.00000000	0.00000000	0.00000000	0.00000000	2.80106776	0.00000000	1000.00000000
1E-D1	38,718,178.00	1.85571 %	485.97711313	0.82667991	0.00000000	0.00000000	0.00000000	0.00000000	0.82667991	0.00000000	456.16236771
1E-D2	38,718,178.00	2.25571 %	485.97711313	1.00487141	0.00000000	0.00000000	0.00000000	0.00000000	1.00487141	0.00000000	456.16236771
1E-D3	38,718,178.00	2.65571 %	485.97711313	1.18306316	0.00000000	0.00000000	0.00000000	0.00000000	1.18306316	0.00000000	456.16236771
1E-D4	38,718,178.00	3.05571 %	485.97711313	1.36125465	0.00000000	0.00000000	0.00000000	0.00000000	1.36125465	0.00000000	456.16236771
1E-D5	38,718,178.00	3.65571 %	485.97711313	1.62854202	0.00000000	0.00000000	0.00000000	0.00000000	1.62854202	0.00000000	456.16236771
1E-F1	38,718,178.00	1.85571 %	985.97711313	1.67721374	0.00000000	0.00000000	0.00000000	0.00000000	1.67721374	0.00000000	956.16236771
1E-F2	38,718,178.00	2.25571 %	985.97711313	2.03873850	0.00000000	0.00000000	0.00000000	0.00000000	2.03873850	0.00000000	956.16236771
1E-F3	38,718,178.00	2.65571 %	985.97711313	2.40026351	0.00000000	0.00000000	0.00000000	0.00000000	2.40026351	0.00000000	956.16236771
1E-F4	38,718,178.00	3.05571 %	985.97711313	2.76178853	0.00000000	0.00000000	0.00000000	0.00000000	2.76178853	0.00000000	956.16236771
1E-F5	38,718,178.00	3.65571 %	985.97711313	3.30407593	0.00000000	0.00000000	0.00000000	0.00000000	3.30407593	0.00000000	956.16236771
1X-1	0.00	1.80000 %	485.97711313	0.80186211	0.00000000	0.00000000	0.00000000	0.00000000	0.80186211	0.00000000	456.16236771
1X-2	0.00	1.40000 %	485.97711313	0.62367062	0.00000000	0.00000000	0.00000000	0.00000000	0.62367062	0.00000000	456.16236771
1X-3	0.00	1.00000 %	485.97711313	0.44547912	0.00000000	0.00000000	0.00000000	0.00000000	0.44547912	0.00000000	456.16236771
1X-4	0.00	0.60000 %	485.97711313	0.26728737	0.00000000	0.00000000	0.00000000	0.00000000	0.26728737	0.00000000	456.16236771
1Y-1	0.00	1.80000 %	985.97711313	1.62686219	0.00000000	0.00000000	0.00000000	0.00000000	1.62686219	0.00000000	956.16236771
1Y-2	0.00	1.40000 %	985.97711313	1.26533718	0.00000000	0.00000000	0.00000000	0.00000000	1.26533718	0.00000000	956.16236771
1Y-3	0.00	1.00000 %	985.97711313	0.90381242	0.00000000	0.00000000	0.00000000	0.00000000	0.90381242	0.00000000	956.16236771
1Y-4	0.00	0.60000 %	985.97711313	0.54228740	0.00000000	0.00000000	0.00000000	0.00000000	0.54228740	0.00000000	956.16236771
2A-H	14,850,014,032.00	0.00000 %	201.80570500	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	197.62199431
2M-1	117,869,000.00	1.75571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	3.80571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	3.80571 %	691.96091031	2.41395237	0.00000000	0.00000000	0.00000000	0.00000000	2.41395237	0.00000000	631.61438344
2M-BH	6,359,055.00	0.0000 %	691.96091086	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	631.61438295
2M-2C	120,816,000.00	3.80571 %	1000.00000000	3.48856749	0.00000000	0.00000000	0.00000000	0.00000000	3.48856749	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	3.80571 %	566.28995257	1.97554073	0.00000000	0.00000000	0.00000000	0.00000000	1.97554073	0.00000000	546.09230402
2M-2H	19,000,250.00	0.0000 %	566.27004855	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	546.07310956
2B-1	73,668,000.00	5.45571 %	1000.00000000	5.00106749	0.00000000	0.00000000	0.00000000	0.00000000	5.00106749	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	999.28641983	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.33032139
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 %	691.96091031	1.14173553	0.00000000	0.00000000	0.00000000	0.00000000	1.14173553	0.00000000	631.61438344
2B-I2	0.00	1.40000 %	691.96091031	0.88801649	0.00000000	0.00000000	0.00000000	0.00000000	0.88801649	0.00000000	631.61438344
2B-I3	0.00	1.00000 %	691.96091031	0.63429753	0.00000000	0.00000000	0.00000000	0.00000000	0.63429753	0.00000000	631.61438344
2B-I4	0.00	0.60000 %	691.96091031	0.38057848	0.00000000	0.00000000	0.00000000	0.00000000	0.38057848	0.00000000	631.61438344
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.00571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	2.40571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	2.80571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	3.20571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	2.00571 %	691.96091031	1.27221684	0.00000000	0.00000000	0.00000000	0.00000000	1.27221684	0.00000000	631.61438344

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Distribution Date: 27-Jun-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	2.40571 %	691.96091031	1.52593580	0.00000000	0.00000000	0.00000000	0.00000000	1.52593580	0.00000000	631.61438344
2E-B3	120,816,000.00	2.80571 %	691.96091031	1.77965485	0.00000000	0.00000000	0.00000000	0.00000000	1.77965485	0.00000000	631.61438344
2E-B4	120,816,000.00	3.20571 %	691.96091031	2.03337381	0.00000000	0.00000000	0.00000000	0.00000000	2.03337381	0.00000000	631.61438344
2E-C1	120,816,000.00	2.00571 %	1000.00000000	1.83856749	0.00000000	0.00000000	0.00000000	0.00000000	1.83856749	0.00000000	1000.00000000
2E-C2	120,816,000.00	2.40571 %	1000.00000000	2.20523416	0.00000000	0.00000000	0.00000000	0.00000000	2.20523416	0.00000000	1000.00000000
2E-C3	120,816,000.00	2.80571 %	1000.00000000	2.57190082	0.00000000	0.00000000	0.00000000	0.00000000	2.57190082	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.20571 %	1000.00000000	2.93856749	0.00000000	0.00000000	0.00000000	0.00000000	2.93856749	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.00571 %	348.10395381	0.64001262	0.00000000	0.00000000	0.00000000	0.00000000	0.64001262	0.00000000	317.74549817
2E-D2	240,158,000.00	2.40571 %	348.10395381	0.76765071	0.00000000	0.00000000	0.00000000	0.00000000	0.76765071	0.00000000	317.74549817
2E-D3	240,158,000.00	2.80571 %	348.10395381	0.89528885	0.00000000	0.00000000	0.00000000	0.00000000	0.89528885	0.00000000	317.74549817
2E-D4	240,158,000.00	3.20571 %	348.10395381	1.02292695	0.00000000	0.00000000	0.00000000	0.00000000	1.02292695	0.00000000	317.74549817
2E-D5	240,158,000.00	3.80571 %	348.10395381	1.21438416	0.00000000	0.00000000	0.00000000	0.00000000	1.21438416	0.00000000	317.74549817
2E-F1	241,632,000.00	2.00571 %	845.98045515	1.55539217	0.00000000	0.00000000	0.00000000	0.00000000	1.55539217	0.00000000	815.80719172
2E-F2	241,632,000.00	2.40571 %	845.98045515	1.86558502	0.00000000	0.00000000	0.00000000	0.00000000	1.86558502	0.00000000	815.80719172
2E-F3	241,632,000.00	2.80571 %	845.98045515	2.17577784	0.00000000	0.00000000	0.00000000	0.00000000	2.17577784	0.00000000	815.80719172
2E-F4	241,632,000.00	3.20571 %	845.98045515	2.48597069	0.00000000	0.00000000	0.00000000	0.00000000	2.48597069	0.00000000	815.80719172
2E-F5	241,632,000.00	3.80571 %	845.98045515	2.95125993	0.00000000	0.00000000	0.00000000	0.00000000	2.95125993	0.00000000	815.80719172
2X-1	0.00	1.80000 %	348.10395381	0.57437154	0.00000000	0.00000000	0.00000000	0.00000000	0.57437154	0.00000000	317.74549817
2X-2	0.00	1.40000 %	348.10395381	0.44673340	0.00000000	0.00000000	0.00000000	0.00000000	0.44673340	0.00000000	317.74549817
2X-3	0.00	1.00000 %	348.10395381	0.31909530	0.00000000	0.00000000	0.00000000	0.00000000	0.31909530	0.00000000	317.74549817
2X-4	0.00	0.60000 %	348.10395381	0.19145717	0.00000000	0.00000000	0.00000000	0.00000000	0.19145717	0.00000000	317.74549817
2Y-1	0.00	1.80000 %	845.98045515	1.39586777	0.00000000	0.00000000	0.00000000	0.00000000	1.39586777	0.00000000	815.80719172
2Y-2	0.00	1.40000 %	845.98045515	1.08567491	0.00000000	0.00000000	0.00000000	0.00000000	1.08567491	0.00000000	815.80719172
2Y-3	0.00	1.00000 %	845.98045515	0.77548210	0.00000000	0.00000000	0.00000000	0.00000000	0.77548210	0.00000000	815.80719172
2Y-4	0.00	0.60000 %	845.98045515	0.46528924	0.00000000	0.00000000	0.00000000	0.00000000	0.46528924	0.00000000	815.80719172

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	10,044,610.29
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(624.68)
Total Deposits	10,043,985.61
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,024,818.95
Total Withdrawals (Pool Distribution Amount)	10,043,985.61
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.005710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	74,453,928.61
Total Principal Reduction Cumulative	12,042,430,299.17
Scheduled Principal Current	9,246,062.20
Scheduled Principal Cumulative	1,086,803,948.30
Unscheduled Principal Current	65,203,837.35
Unscheduled Principal Cumulative	10,954,870,009.54
Senior Reduction Amount	68,550,539.00
Subordinate Reduction Amount	5,899,360.55
Calculated Tranche Write-Down Amount	4,029.06
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	31,116.40
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,179.12
Group 2	
Total Principal Reduction Current	69,799,330.95
Total Principal Reduction Cumulative	12,211,923,399.59
Scheduled Principal Current	6,283,305.88
Scheduled Principal Cumulative	924,584,648.76
Unscheduled Principal Current	63,519,429.45
Unscheduled Principal Cumulative	11,287,289,390.32
Senior Reduction Amount	62,128,162.45
Subordinate Reduction Amount	7,674,572.88
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	3,404.38
Modification Loss Amount	70,448.59
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,948.78

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	24305
Period Reference Pool Removal Loan Count	351
Period Ending Loan Count	23954
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,446,504,105.49
Period PIF Loan Count Current	349
PIF Loan Count Cumulative	45279
Period PIF Loan UPB Current	62,002,156.26
PIF Loan UPB Cumulative	10,591,809,206.98
Period Partial Prepayment Amount	3,210,006.48
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	209,592.24
Credit Event Amount Cumulative	4,376,558.63
Total Active Modified Loan Count	360
Total Active Modified Loan UPB	87,834,508.95
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	19137
Period Reference Pool Removal Loan Count	339
Period Ending Loan Count	18798
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,297,229,636.69
Period PIF Loan Count Current	339
PIF Loan Count Cumulative	47527
Period PIF Loan UPB Current	62,374,581.23
PIF Loan UPB Cumulative	11,056,889,352.58
Period Partial Prepayment Amount	1,335,859.54
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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 Columbia, MD 21045
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Connecticut Avenue Securities

Credit-Linked Notes

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	14,278,641.63
Total Active Modified Loan Count	567
Total Active Modified Loan UPB	134,025,148.03
Structural Reporting	
Group 1	
Senior Percentage	92.054127%
Subordinate Percentage	7.945873%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.004805%
Subordinate Percentage	10.995195%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.950000 %	7.950000 %
1M-2B	0.00	0.00	1.600000 %	5.820000 %	5.920000 %
1M-2C	0.00	0.00	1.000000 %	3.630000 %	3.690000 %
1M-2	0.00	0.00	1.000000 %	3.630000 %	3.690000 %
1M-2H	0.00	0.00	1.000000 %	3.630000 %	3.690000 %
1B-1	0.00	0.00	0.500000 %	1.810000 %	1.840000 %
1B-1H	0.00	0.00	0.500000 %	1.810000 %	1.840000 %
1B-2H	4,029.06	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	8.380000 %	8.560000 %
2M-2C	0.00	0.00	1.000000 %	4.600000 %	4.700000 %
2M-2	0.00	0.00	1.000000 %	4.600000 %	4.700000 %
2M-2H	0.00	0.00	1.000000 %	4.600000 %	4.700000 %
2B-1	0.00	0.00	0.500000 %	2.300000 %	2.350000 %
2B-1H	0.00	0.00	0.500000 %	2.300000 %	2.350000 %
2B-2H	0.00	3,404.38	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	484	90,633,061.48	1.132111 %	1.170405 %
60 Days	124	24,397,146.04	0.290045 %	0.315057 %
90 Days	72	11,802,246.79	0.168413 %	0.152410 %
120 Days	69	14,818,846.83	0.161396 %	0.191366 %
150 Days	45	9,830,070.41	0.105258 %	0.126942 %
180+ Days	655	148,849,963.74	1.532092 %	1.922199 %
Totals	1449	300,331,335.29	3.389315 %	3.878379 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	221	41,396,026.34	0.922602 %	0.930979 %
60 Days	55	11,322,096.76	0.229607 %	0.254629 %
90 Days	33	5,420,833.49	0.137764 %	0.121912 %
120 Days	32	7,226,063.94	0.133589 %	0.162511 %
150 Days	16	4,341,745.88	0.066795 %	0.097644 %
180+ Days	285	69,520,378.26	1.189780 %	1.563484 %
Totals	642	139,227,144.67	2.680137 %	3.131160 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	263	49,237,035.14	1.399085 %	1.493285 %
60 Days	69	13,075,049.28	0.367060 %	0.396547 %
90 Days	39	6,381,413.30	0.207469 %	0.193539 %
120 Days	37	7,592,782.89	0.196829 %	0.230278 %
150 Days	29	5,488,324.53	0.154272 %	0.166453 %
180+ Days	370	79,329,585.48	1.968294 %	2.405947 %
Totals	807	161,104,190.62	4.293010 %	4.886047 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	103	30,477,165.58	31,116.40	0.102097
Group 2	315	79,402,490.54	70,448.59	0.088723

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741717	650,429.68	745.28	0.114583
Group 1	0043741803	179,113.28	194.79	0.108752
Group 1	0043741811	408,286.23	212.65	0.052084
Group 1	0043741842	244,485.47	203.74	0.083334
Group 1	0043741847	281,419.17	306.04	0.108749
Group 1	0043741912	220,349.39	160.67	0.072916
Group 1	0043742802	201,740.56	336.23	0.166665
Group 1	0043743198	377,979.80	314.98	0.083332
Group 1	0043744667	113,249.62	106.17	0.093749
Group 1	0043744717	319,914.91	233.27	0.072916
Group 1	0043745711	235,547.39	143.29	0.060833
Group 1	0043747774	195,261.47	8.11	0.004153
Group 1	0043748067	110,297.05	91.91	0.083330
Group 1	0043748080	403,189.16	438.47	0.108750
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	389,202.17	202.71	0.052083
Group 1	0043748648	352,413.74	256.97	0.072917
Group 1	0043750288	404,264.18	256.04	0.063335
Group 1	0043750423	270,900.25	264.64	0.097689
Group 1	0043750574	483,329.56	504.21	0.104320
Group 1	0043750649	235,994.42	196.66	0.083332
Group 1	0043750831	366,947.53	382.24	0.104167
Group 1	0043751956	333,693.46	173.80	0.052084
Group 1	0043752088	385,823.08	281.33	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043752245	381,751.97	198.83	0.052084
Group 1	0043753875	168,740.11	123.04	0.072917
Group 1	0043756688	192,609.51	300.95	0.156249
Group 1	0043760194	428,131.08	401.37	0.093749
Group 1	0043760203	276,878.22	288.41	0.104165
Group 1	0043760860	743,892.18	697.40	0.093750
Group 1	0043762430	232,224.02	76.43	0.032912
Group 1	0043762648	202,248.19	252.81	0.125000
Group 1	0043763507	394,882.81	411.34	0.104168
Group 1	0043763800	340,288.30	567.15	0.166667
Group 1	0043763807	327,755.71	102.42	0.031249
Group 1	0043763845	112,479.54	70.30	0.062500
Group 1	0043763905	487,172.29	507.47	0.104166
Group 1	0043764021	550,256.87	687.82	0.125000
Group 1	0043764055	188,292.94	137.30	0.072918
Group 1	0043764158	254,489.43	318.11	0.124999
Group 1	0043764167	178,137.69	59.62	0.033468
Group 1	0043764248	193,727.77	210.68	0.108751
Group 1	0043764855	381,761.68	596.50	0.156249
Group 1	0043764972	81,810.50	102.26	0.124996
Group 1	0043765137	110,926.99	127.10	0.114580
Group 1	0043765220	109,463.04	148.23	0.135416
Group 1	0043765354	138,799.59	173.50	0.125000
Group 1	0043765488	215,339.04	246.74	0.114582
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	469,347.64	252.98	0.053900
Group 1	0043766912	267,066.88	222.56	0.083335
Group 1	0043770001	287,563.25	329.50	0.114583
Group 1	0043770312	138,349.19	115.29	0.083333
Group 1	0043770597	127,235.10	92.78	0.072920
Group 1	0043770662	294,295.10	153.28	0.052084
Group 1	0043770741	492,369.82	564.17	0.114583
Group 1	0043770892	325,834.38	237.59	0.072917
Group 1	0043772916	169,988.37	194.78	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043773441	296,811.65	401.93	0.135416
Group 1	0043775080	211,631.93	150.19	0.070968
Group 1	0043775090	523,903.80	654.88	0.125000
Group 1	0043775529	301,440.73	251.20	0.083333
Group 1	0043775583	301,976.92	408.93	0.135418
Group 1	0043775625	358,132.76	522.28	0.145834
Group 1	0043776577	383,650.31	719.34	0.187499
Group 1	0043776979	257,643.15	295.22	0.114585
Group 1	0043778634	219,334.30	159.93	0.072916
Group 1	0043779563	354,104.77	184.43	0.052083
Group 1	0043780956	157,432.59	262.39	0.166668
Group 1	0043780965	214,167.65	377.47	0.176250
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781760	567,801.46	768.90	0.135417
Group 1	0043781939	206,701.93	124.88	0.060415
Group 1	0043782461	295,955.16	521.62	0.176250
Group 1	0043782594	143,935.37	104.95	0.072915
Group 1	0043782631	435,007.55	407.82	0.093750
Group 1	0043782785	377,760.40	629.60	0.166666
Group 1	0043783003	417,785.68	4.70	0.001125
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043784924	282,644.72	441.63	0.156249
Group 1	0043786176	262,686.01	300.99	0.114582
Group 1	0043792022	605,827.13	583.22	0.096268
Group 1	0043793126	160,938.67	50.49	0.031372
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043793732	177,607.72	296.01	0.166665
Group 1	0043794105	411,543.57	171.48	0.041668
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798654	782,668.38	1,222.92	0.156250
Group 1	0043800131	105,576.86	142.97	0.135418
Group 1	0043800581	371,965.63	345.62	0.092917
Group 1	0043801398	416,791.51	694.65	0.166666
Group 1	0043801646	125,762.84	91.70	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043803568	150,836.78	157.12	0.104166
Group 1	0043804576	386,519.48	644.20	0.166667
Group 1	0043804577	263,433.39	384.17	0.145832
Group 1	0043804873	209,850.02	196.73	0.093748
Group 1	0043806483	83,834.59	69.16	0.082496
Group 1	0043807086	173,388.90	180.61	0.104165
Group 1	0043807423	243,674.76	177.68	0.072917
Group 1	0043807864	484,792.56	908.99	0.187501
Group 1	0043808863	140,572.67	6.01	0.004275
Group 1	0043808946	386,221.58	643.70	0.166666
Group 1	0043809028	407,679.47	467.13	0.114583
Group 2	0043810044	341,698.75	177.97	0.052084
Group 2	0043810574	323,510.51	134.80	0.041668
Group 2	0043811403	221,309.53	56.85	0.025688
Group 2	0043811525	502,168.03	523.09	0.104166
Group 2	0043811806	56,486.44	29.71	0.052597
Group 2	0043811815	84,408.99	80.35	0.095191
Group 2	0043812134	172,803.52	180.00	0.104165
Group 2	0043812212	199,141.83	27.32	0.013719
Group 2	0043812652	323,681.27	404.60	0.125000
Group 2	0043812680	349,312.93	436.64	0.125000
Group 2	0043812792	163,822.80	170.65	0.104167
Group 2	0043813033	75,976.95	102.89	0.135423
Group 2	0043813555	348,517.96	229.26	0.065781
Group 2	0043813782	135,055.50	149.14	0.110429
Group 2	0043813786	194,048.93	323.41	0.166664
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814648	65,947.13	48.39	0.073377
Group 2	0043814923	314,073.06	23.29	0.007415
Group 2	0043815617	276,577.12	256.99	0.092918
Group 2	0043816083	231,314.63	108.15	0.046755
Group 2	0043816866	102,697.45	106.98	0.104170
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	295,167.04	328.24	0.111205

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Group 2	0043817462	232,764.97	62.31	0.026769
Group 2	0043817615	253,933.00	343.87	0.135418
Group 2	0043818005	275,797.68	344.75	0.125001
Group 2	0043818038	152,267.28	53.87	0.035379
Group 2	0043818101	61,165.14	89.20	0.145835
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	124,190.76	155.24	0.125001
Group 2	0043818399	212,970.79	200.34	0.094069
Group 2	0043818443	33,820.51	18.48	0.054641
Group 2	0043818638	136,406.40	156.30	0.114584
Group 2	0043818673	170,684.33	17.78	0.010417
Group 2	0043818784	350,892.76	523.97	0.149325
Group 2	0043818878	382,614.95	438.41	0.114583
Group 2	0043819333	253,836.55	136.82	0.053901
Group 2	0043819497	234,782.28	220.11	0.093751
Group 2	0043819757	187,586.66	166.71	0.088871
Group 2	0043819994	190,430.00	138.86	0.072919
Group 2	0043820331	158,119.19	82.35	0.052081
Group 2	0043820372	369,573.66	461.97	0.125001
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820611	162,771.13	322.15	0.197916
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820837	84,759.87	70.63	0.083330
Group 2	0043820847	170,655.94	124.44	0.072919
Group 2	0043820917	168,563.62	158.03	0.093751
Group 2	0043821023	210,615.49	285.21	0.135417
Group 2	0043821167	139,799.02	161.89	0.115802
Group 2	0043821488	251,602.54	288.29	0.114582
Group 2	0043821580	213,257.41	222.14	0.104165
Group 2	0043821705	322,940.83	370.04	0.114584
Group 2	0043821855	184,325.49	19.20	0.010416
Group 2	0043822060	370,869.55	114.68	0.030922
Group 2	0043822161	482,347.17	973.57	0.201840
Group 2	0043822413	219,518.21	251.53	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822458	330,264.85	61.57	0.018643
Group 2	0043822741	159,905.34	43.48	0.027191
Group 2	0043822800	165,227.64	154.90	0.093749
Group 2	0043822869	89,073.05	120.62	0.135417
Group 2	0043823119	328,548.07	465.06	0.141550
Group 2	0043823164	316,499.08	428.59	0.135416
Group 2	0043823352	347,481.10	506.74	0.145832
Group 2	0043823409	238,686.01	154.24	0.064620
Group 2	0043823412	274,950.00	118.48	0.043091
Group 2	0043823460	352,216.91	183.45	0.052084
Group 2	0043823673	118,277.75	86.24	0.072913
Group 2	0043824039	156,518.76	195.65	0.125001
Group 2	0043824302	457,659.45	524.40	0.114583
Group 2	0043824656	139,322.17	87.08	0.062503
Group 2	0043824940	245,734.94	230.38	0.093751
Group 2	0043825279	225,217.36	23.87	0.010599
Group 2	0043825287	345,124.11	83.03	0.024058
Group 2	0043825485	122,299.83	15.76	0.012886
Group 2	0043825510	204,812.77	85.34	0.041667
Group 2	0043825634	231,405.14	310.22	0.134059
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826034	243,675.12	279.21	0.114583
Group 2	0043826233	222,271.11	50.03	0.022509
Group 2	0043826241	251,935.04	288.68	0.114585
Group 2	0043826271	357,873.75	92.47	0.025839
Group 2	0043826301	218,755.74	52.94	0.024201
Group 2	0043826535	334,831.03	559.09	0.166977
Group 2	0043826576	229,176.49	143.05	0.062419
Group 2	0043826648	95,723.13	99.41	0.103852
Group 2	0043826790	97,811.44	122.26	0.124996
Group 2	0043827209	459,571.26	135.76	0.029541
Group 2	0043827245	190,586.68	99.26	0.052081
Group 2	0043827268	261,089.33	27.93	0.010697
Group 2	0043827505	241,053.51	45.50	0.018875

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043827637	266,025.37	27.71	0.010416
Group 2	0043828096	120,734.58	226.38	0.187502
Group 2	0043828142	172,566.40	403.66	0.233916
Group 2	0043828289	239,812.29	274.78	0.114581
Group 2	0043828397	75,868.53	110.64	0.145831
Group 2	0043828648	554,080.47	808.03	0.145833
Group 2	0043828910	417,305.33	311.29	0.074595
Group 2	0043829112	342,410.78	570.68	0.166665
Group 2	0043829899	150,637.02	26.53	0.017612
Group 2	0043830008	189,773.25	273.24	0.143982
Group 2	0043830309	119,498.54	65.34	0.054678
Group 2	0043830410	310,923.02	288.90	0.092917
Group 2	0043830477	272,310.58	397.70	0.146046
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	432,853.48	184.58	0.042643
Group 2	0043830994	338,326.64	679.06	0.200711
Group 2	0043831029	560,905.83	934.84	0.166666
Group 2	0043831210	229,488.69	21.33	0.009295
Group 2	0043831472	215,489.18	198.42	0.092079
Group 2	0043831606	355,381.87	93.65	0.026352
Group 2	0043832066	156,700.42	95.89	0.061193
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	235,211.56	147.01	0.062501
Group 2	0043832345	402,334.49	419.10	0.104167
Group 2	0043832701	213,878.44	155.95	0.072915
Group 2	0043832708	231,640.66	96.52	0.041668
Group 2	0043832851	428,424.81	401.65	0.093750
Group 2	0043832864	123,345.72	231.27	0.187497
Group 2	0043832918	144,391.55	255.69	0.177081
Group 2	0043833297	227,208.43	449.68	0.197915
Group 2	0043833586	166,154.30	108.55	0.065331
Group 2	0043833611	82,936.33	43.20	0.052088
Group 2	0043833703	282,717.28	130.09	0.046014
Group 2	0043834118	136,823.10	56.91	0.041594

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834123	151,193.61	157.49	0.104164
Group 2	0043834183	224,824.29	187.35	0.083332
Group 2	0043834485	490,404.31	664.09	0.135417
Group 2	0043834820	367,636.34	112.72	0.030661
Group 2	0043834864	197,131.95	146.75	0.074443
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	219,264.42	388.28	0.177083
Group 2	0043834944	171,317.55	178.46	0.104169
Group 2	0043835128	287,007.50	120.64	0.042034
Group 2	0043835145	339,534.49	116.99	0.034456
Group 2	0043835181	301,957.14	188.72	0.062499
Group 2	0043835359	356,420.42	519.78	0.145833
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836074	87,066.06	120.48	0.138378
Group 2	0043836090	68,881.30	44.11	0.064038
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	177,692.89	321.62	0.180998
Group 2	0043836552	172,438.58	35.92	0.020831
Group 2	0043836588	105,687.52	176.15	0.166671
Group 2	0043836906	123,409.20	167.12	0.135419
Group 2	0043836979	132,679.60	110.57	0.083336
Group 2	0043837054	111,661.82	137.96	0.123552
Group 2	0043837118	144,422.08	65.18	0.045132
Group 2	0043837138	144,309.95	193.46	0.134059
Group 2	0043837149	206,303.73	109.04	0.052854
Group 2	0043837183	318,704.07	78.65	0.024678
Group 2	0043837618	118,610.70	210.04	0.177084
Group 2	0043837686	401,057.67	501.32	0.124999
Group 2	0043837815	275,171.03	504.56	0.183362
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838291	431,040.52	583.70	0.135417
Group 2	0043838810	211,110.63	307.87	0.145833
Group 2	0043838891	334,317.25	312.86	0.093582
Group 2	0043838925	193,305.85	123.56	0.063919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043838945	194,065.13	251.89	0.129797
Group 2	0043839538	235,622.87	171.81	0.072917
Group 2	0043839771	305,609.48	85.53	0.027987
Group 2	0043840095	241,848.39	201.54	0.083333
Group 2	0043840157	285,673.83	446.37	0.156252
Group 2	0043840199	394,062.26	230.57	0.058511
Group 2	0043840550	300,595.71	219.18	0.072915
Group 2	0043840986	303,346.98	379.18	0.124999
Group 2	0043841361	359,216.42	50.95	0.014184
Group 2	0043841424	371,790.19	93.81	0.025232
Group 2	0043841869	161,085.47	167.80	0.104168
Group 2	0043841923	141,106.53	88.19	0.062499
Group 2	0043841961	139,969.72	102.06	0.072916
Group 2	0043841995	111,634.85	15.91	0.014252
Group 2	0043842399	382,824.86	113.90	0.029753
Group 2	0043842635	222,183.11	300.87	0.135415
Group 2	0043842691	295,146.07	155.18	0.052577
Group 2	0043842714	136,782.91	113.99	0.083336
Group 2	0043842734	275,141.45	154.03	0.055982
Group 2	0043842784	246,315.89	370.52	0.150425
Group 2	0043843296	410,431.34	425.56	0.103686
Group 2	0043843491	163,672.50	18.15	0.011089
Group 2	0043843910	230,221.97	277.42	0.120501
Group 2	0043844107	417,826.17	304.66	0.072915
Group 2	0043844351	372,651.56	465.81	0.124999
Group 2	0043844621	369,196.25	269.21	0.072918
Group 2	0043844635	278,878.54	332.33	0.119167
Group 2	0043844687	126,946.21	95.92	0.075560
Group 2	0043844901	300,694.74	143.24	0.047636
Group 2	0043844934	281,902.73	381.74	0.135416
Group 2	0043845043	171,051.91	356.36	0.208334
Group 2	0043845098	355,039.32	406.82	0.114584
Group 2	0043845163	227,921.07	39.39	0.017282
Group 2	0043845191	377,184.25	510.77	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043845908	575,516.51	31.75	0.005517
Group 2	0043846610	308,745.43	192.97	0.062501
Group 2	0043846631	231,703.13	201.40	0.086922
Group 2	0043846764	444,729.45	366.67	0.082448
Group 2	0043846856	101,890.19	18.43	0.018088
Group 2	0043846913	184,626.33	40.63	0.022007
Group 2	0043847345	167,234.91	80.82	0.048327
Group 2	0043847434	203,497.55	92.60	0.045504
Group 2	0043847635	224,813.86	257.60	0.114584
Group 2	0043848445	235,791.41	73.68	0.031248
Group 2	0043848491	284,462.17	551.98	0.194043
Group 2	0043848608	405,378.76	183.15	0.045180
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	292,002.47	212.92	0.072917
Group 2	0043849048	301,666.10	377.08	0.124999
Group 2	0043849270	233,912.45	54.25	0.023192
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	167,454.98	165.58	0.098880
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043850206	115,837.67	181.00	0.156253
Group 2	0043850534	434,999.99	589.06	0.135416
Group 2	0043851029	217,615.26	231.22	0.106252
Group 2	0043851263	445,648.36	523.70	0.117514
Group 2	0043851792	106,655.78	78.62	0.073714
Group 2	0043852384	337,255.54	351.31	0.104167
Group 2	0043852465	111,341.26	68.29	0.061334
Group 2	0043852701	238,297.81	173.76	0.072917
Group 2	0043852910	410,805.63	599.09	0.145833
Group 2	0043853072	368,791.00	252.38	0.068434
Group 2	0043853250	140,674.03	205.15	0.145834
Group 2	0043853690	255,019.80	265.65	0.104168
Group 2	0043853744	258,530.13	323.16	0.124999
Group 2	0043854538	408,621.07	273.74	0.066991
Group 2	0043854594	423,208.54	155.67	0.036783

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Modification Loss Detail

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Group 2	0043854633	245,838.86	76.82	0.031248
Group 2	0043855005	308,068.96	32.21	0.010455
Group 2	0043855199	318,823.49	166.05	0.052082
Group 2	0043855514	62,255.20	32.42	0.052076
Group 2	0043855655	177,453.07	40.40	0.022767
Group 2	0043855733	141,747.94	54.64	0.038547
Group 2	0043855917	293,499.29	275.16	0.093752
Group 2	0043856088	192,344.69	141.52	0.073576
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856671	211,358.05	21.16	0.010011
Group 2	0043856910	351,458.00	112.77	0.032086
Group 2	0043857123	239,493.29	24.95	0.010418
Group 2	0043857612	125,060.74	143.30	0.114584
Group 2	0043857889	331,535.62	656.16	0.197915
Group 2	0043858295	169,019.09	23.16	0.013703
Group 2	0043858379	249,667.55	255.83	0.102468
Group 2	0043858652	202,365.67	274.04	0.135418
Group 2	0043858695	110,227.96	137.78	0.124996
Group 2	0043859091	357,782.24	521.77	0.145835
Group 2	0043859262	297,143.87	4.67	0.001572
Group 2	0043859317	328,428.04	615.80	0.187499
Group 2	0043859413	351,322.56	189.64	0.053979
Group 2	0043859453	390,281.48	609.81	0.156249
Group 2	0043859477	577,150.87	956.50	0.165728
Group 2	0043859698	252,241.48	394.13	0.156251
Group 2	0043860139	324,621.75	309.66	0.095391
Group 2	0043860503	460,754.07	598.43	0.129881
Group 2	0043860712	165,786.79	93.72	0.056530
Group 2	0043860909	145,243.87	136.17	0.093753
Group 2	0043861008	390,783.37	200.37	0.051274
Group 2	0043861691	119,638.82	149.55	0.125001
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	255,402.80	186.76	0.073124
Group 2	0043862024	122,868.61	63.99	0.052080

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862125	314,294.58	203.03	0.064599
Group 2	0043862302	227,762.36	237.25	0.104166
Group 2	0043862332	174,381.11	181.65	0.104168
Group 2	0043862402	158,154.71	86.12	0.054453
Group 2	0043862569	126,257.25	114.36	0.090577
Group 2	0043862745	284,737.36	193.55	0.067975
Group 2	0043863009	392,139.90	163.39	0.041666
Group 2	0043863485	531,367.48	128.52	0.024187
Group 2	0043863569	241,859.46	88.76	0.036699
Group 2	0043864325	50,417.14	21.90	0.043438
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	317,719.02	132.38	0.041666
Group 2	0043864887	440,743.34	642.75	0.145833
Group 2	0043865091	172,739.02	143.95	0.083334
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	279,083.67	172.73	0.061892
Group 2	0043865594	145,644.08	60.69	0.041670
Group 2	0043866060	290,873.78	424.19	0.145833
Group 2	0043866196	114,202.75	25.66	0.022469
Group 2	0043866415	245,610.00	253.80	0.103335
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866972	270,768.64	423.08	0.156251
Group 2	0043867128	361,172.65	150.49	0.041667
Group 2	0043867274	418,577.10	654.03	0.156251
Group 2	0043868265	134,987.00	140.61	0.104166
Group 2	0043868873	214,207.00	89.25	0.041665
Group 2	0043869266	208,648.65	217.34	0.104166
Group 2	0043869417	142,954.93	74.46	0.052086
Group 2	0043870820	344,323.45	71.73	0.020832
Group 2	0043871090	469,661.21	972.21	0.207002
Group 2	0043871323	268,254.78	251.49	0.093750
Group 2	0043871515	308,829.56	225.19	0.072917
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	87,975.03	42.70	0.048536

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	66,669.05	104.17	0.156249
Group 2	0043872811	184,741.13	346.39	0.187500
Group 2	0043872834	595,751.01	434.40	0.072916
Group 2	0043873126	203,662.24	148.50	0.072915
Group 2	0043873365	195,879.01	93.25	0.047606
Group 2	0043873542	332,110.90	125.40	0.037758
Group 2	0043873581	193,906.16	242.38	0.124999
Group 2	0043874178	535,799.16	502.31	0.093750
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	163,021.89	288.68	0.177081
Group 2	0043874656	379,870.44	183.56	0.048322
Group 2	0043874891	197,771.65	73.41	0.037119
Group 2	0043874901	305,031.96	289.69	0.094970
Group 2	0043875187	372,496.40	465.62	0.125000
Group 2	0043875397	118,772.44	56.42	0.047503
Group 2	0043875453	379,327.96	632.21	0.166666
Group 2	0043876004	158,963.33	92.11	0.057944
Group 2	0043876037	213,547.15	318.19	0.149002
Group 2	0043876485	326,251.31	169.92	0.052083

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	209,592.24	13,761.66	6.566

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043749478	109,312.93	4,011.44	3.670
0043783365	100,279.31	9,750.22	9.723

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	432,060.01	(13,136.98)	(69,515.45)	(16.089)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043804277	110,587.23	(9,732.60)	(24,213.93)	(21.896)
0043823120	321,472.78	(3,404.38)	(45,301.52)	(14.092)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
117	18,655,200.26	808,272.35	4.333

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043754962	43,717.86	15,641.15	35.777
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043783365	100,279.31	9,750.22	9.723
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795314	239,056.10	29,444.15	12.317

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043804277	110,587.23	(24,213.93)	(21.896)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(13,579.53)	(12.577)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858

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: 27-Jun-2022
 07-Jun-2022 9:09:19 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847062	81,376.64	21,231.53	26.090

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Jun-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043862164	371,360.21	161,115.95	43.385
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:19 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 27-Jun-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	320,179.47	4,029.06	0.000 %	0	0.00	0.00	0.000 %	3	320,179.47	4,029.06	0.000 %
Group 2	1	321,472.78	(3,404.38)	(0.000 %)	0	0.00	0.00	0.000 %	1	321,472.78	(3,404.38)	(0.000 %)
Total	4	641,652.25	624.68	0.000 %	0	0.00	0.00	0.000 %	4	641,652.25	624.68	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043749478	116,000.00	4.875 %	AL	80.00	360	109,312.93	05/31/2022	4,011.44	4,011.44
Group 1	0043783365	104,000.00	4.750 %	IL	80.00	360	100,279.31	05/31/2022	9,750.22	9,750.22
Group 1	0043804277	114,000.00	3.625 %	OK	80.00	360	110,587.23	03/31/2022	(9,732.60)	(24,213.93)
Group 2	0043823120	333,000.00	5.000 %	CA	95.00	360	321,472.78	07/31/2021	(3,404.38)	(45,301.52)

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

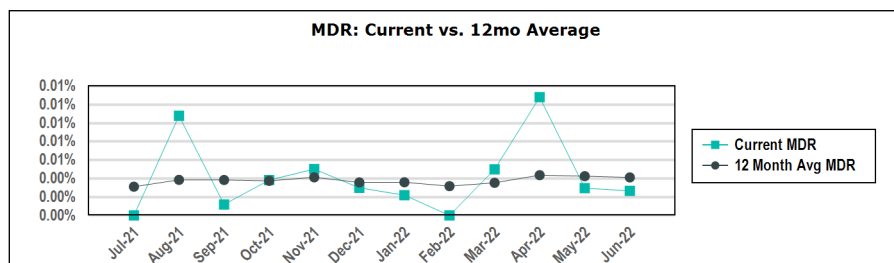
Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:20 AM

Realized Loss Report - Collateral

Summary

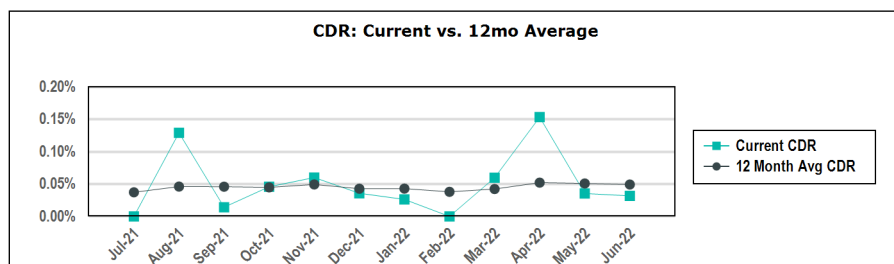
MDR

Current Month 0.003 %
 3 Month Average 0.006 %
 12 Month Average 0.004 %



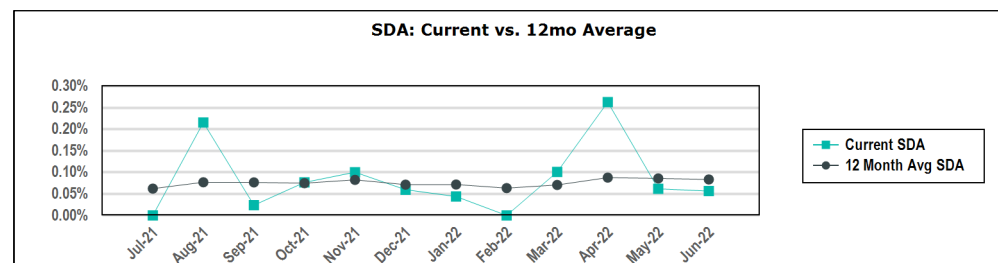
CDR

Current Month 0.032 %
 3 Month Average 0.074 %
 12 Month Average 0.049 %



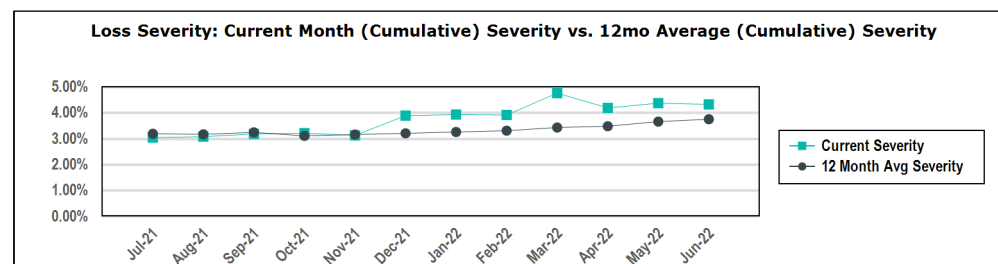
SDA

Current Month 0.056 %
 3 Month Average 0.127 %
 12 Month Average 0.083 %



Loss Severity

Current Month (Cumulative) 4.333 %
 3 Month Average (Cumulative) 4.302 %
 12 Month Average (Cumulative) 3.759 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

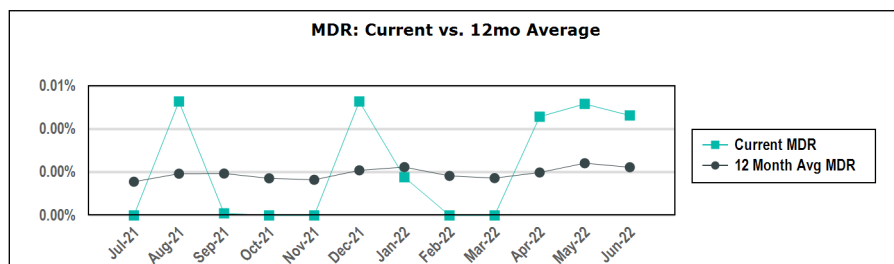
Distribution Date: 27-Jun-2022
 07-Jun-2022 9:09:20 AM

Realized Loss Report - Collateral

Group 1

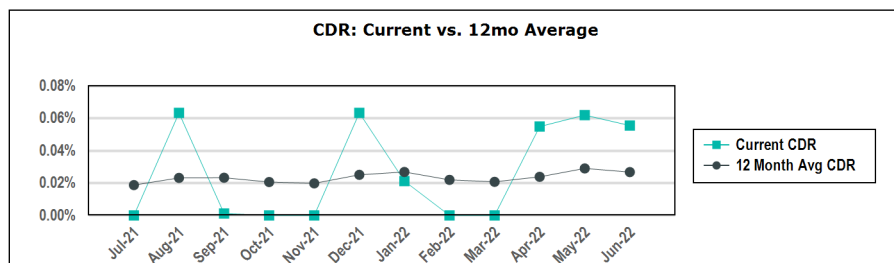
MDR

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



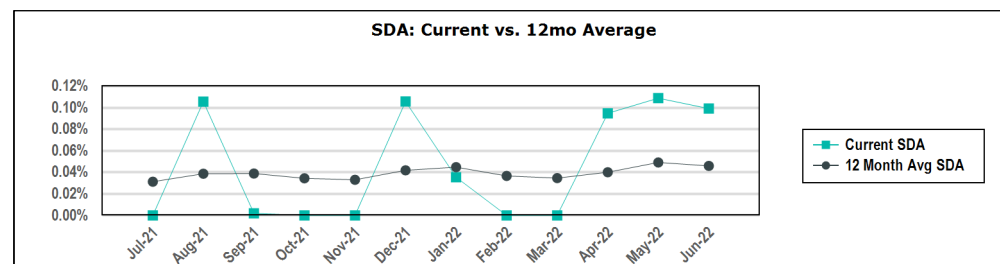
CDR

Current Month 0.056 %
 3 Month Average 0.058 %
 12 Month Average 0.027 %



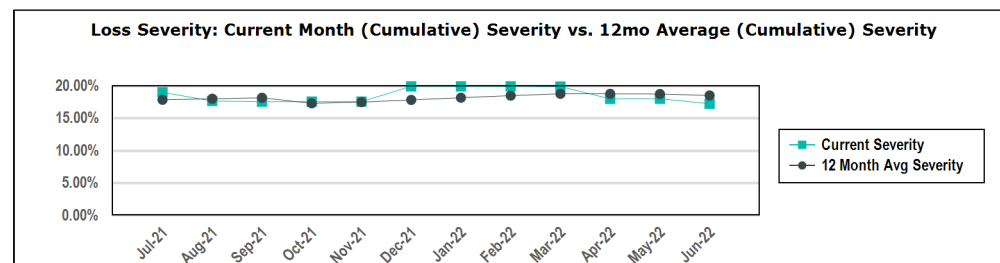
SDA

Current Month 0.099 %
 3 Month Average 0.101 %
 12 Month Average 0.046 %



Loss Severity

Current Month (Cumulative) 17.282 %
 3 Month Average (Cumulative) 17.790 %
 12 Month Average (Cumulative) 18.562 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

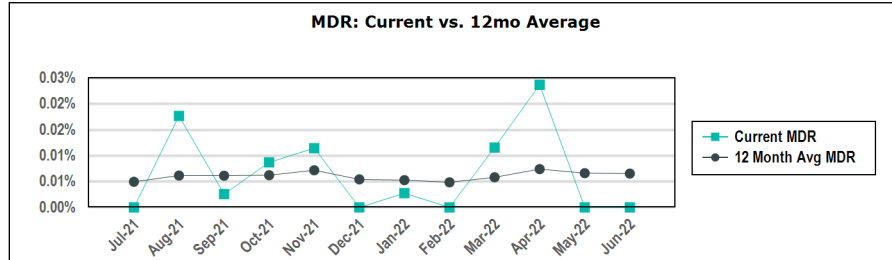
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Group 2

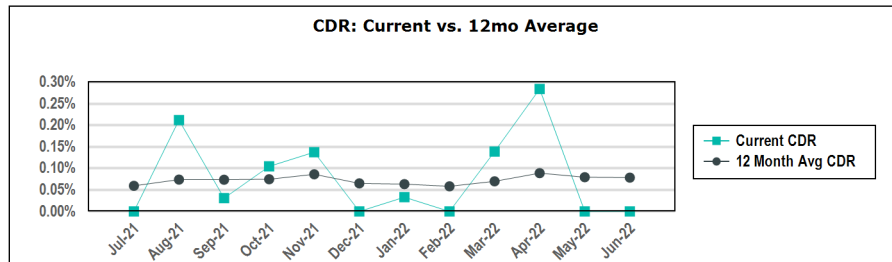
MDR

Current Month 0.000 %
3 Month Average 0.008 %
12 Month Average 0.007 %



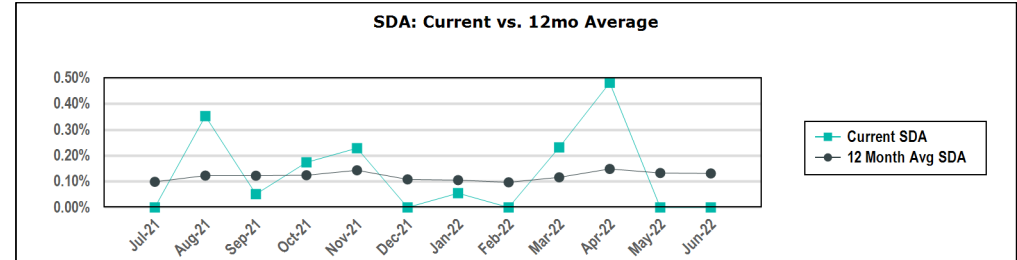
CDR

Current Month 0.000 %
3 Month Average 0.095 %
12 Month Average 0.078 %



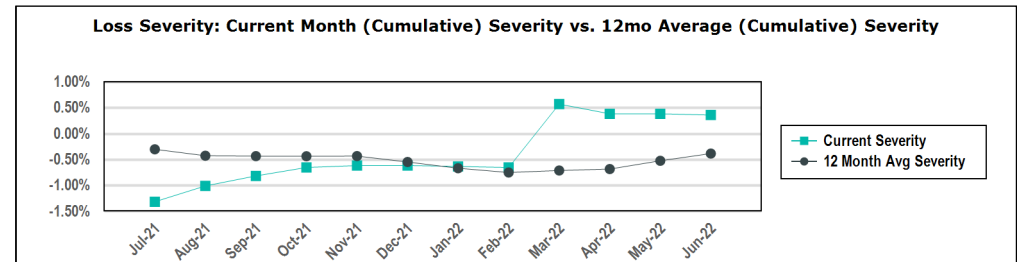
SDA

Current Month 0.000 %
3 Month Average 0.161 %
12 Month Average 0.131 %



Loss Severity

Current Month (Cumulative) 0.364 %
3 Month Average (Cumulative) 0.380 %
12 Month Average (Cumulative) (0.381) %



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: 27-Jun-2022
07-Jun-2022 9:09:22 AM

Prepayment Rates

Summary

SMM

Current Month 1.635 %
3 Month Average 1.992 %
12 Month Average 2.986 %

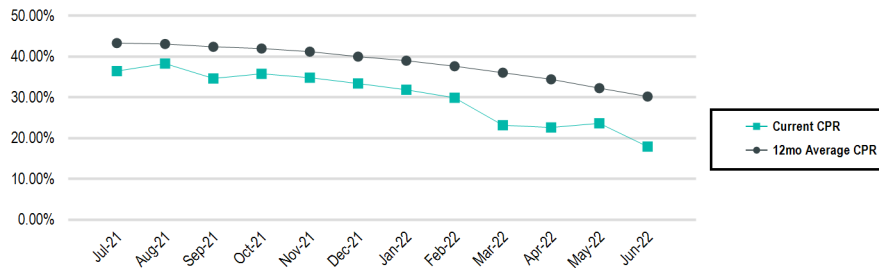
CPR

Current Month 17.950 %
3 Month Average 21.419 %
12 Month Average 30.231 %

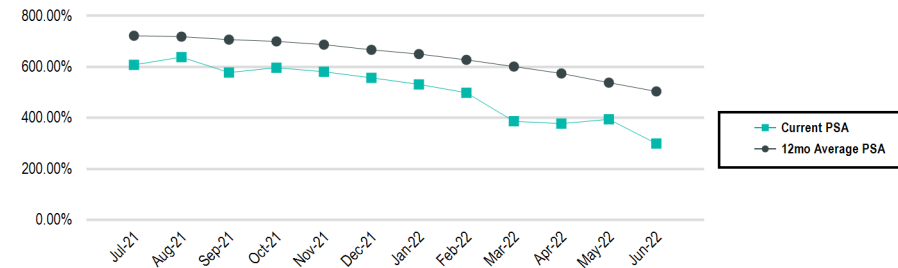
PSA

Current Month 299.159 %
3 Month Average 356.981 %
12 Month Average 503.848 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.445 %
3 Month Average 1.745 %
12 Month Average 2.694 %

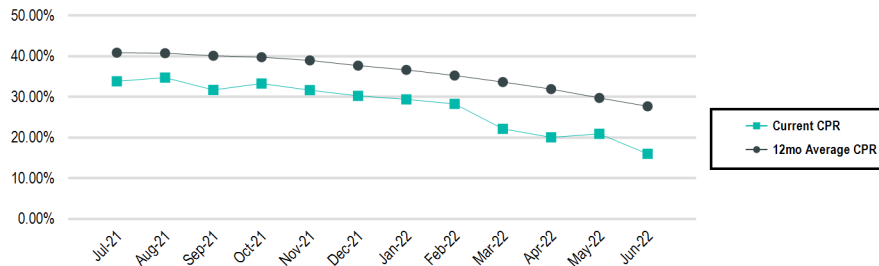
CPR

Current Month 16.029 %
3 Month Average 19.013 %
12 Month Average 27.718 %

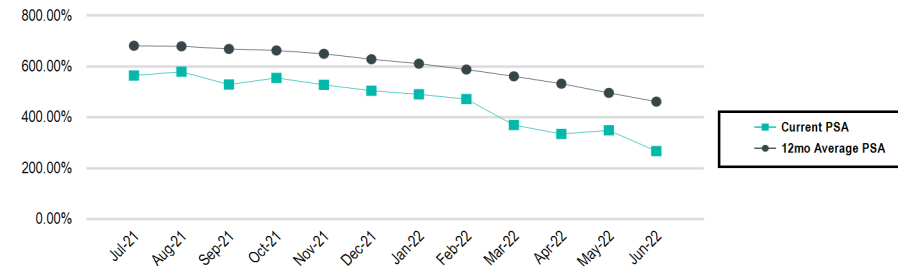
PSA

Current Month 267.154 %
3 Month Average 316.883 %
12 Month Average 461.969 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

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 07-Jun-2022 9:09:23 AM

Prepayment Rates

Group 2

SMM

Current Month	1.890 %
3 Month Average	2.323 %
12 Month Average	3.362 %

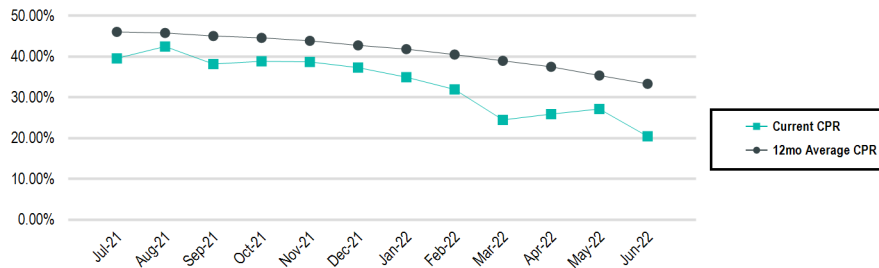
CPR

Current Month	20.464 %
3 Month Average	24.521 %
12 Month Average	33.350 %

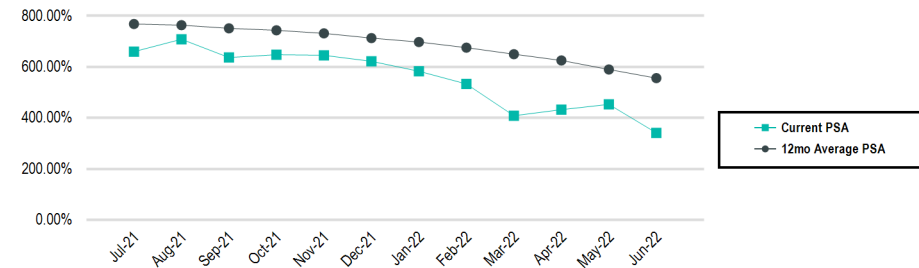
PSA

Current Month	341.070 %
3 Month Average	408.687 %
12 Month Average	555.829 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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07-Jun-2022 9:09:23 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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