

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
 07-Jan-2022 1:13:13 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/31/2021	0.00000 %	4,750,388,368.70	0.00	155,469,859.86	0.00	4,594,918,508.84	155,469,859.86	0.00
1M-1	30711XQS6	01/24/2022	0.85188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	01/24/2022	2.75188 %	2,918,716.31	6,470.19	139,084.09	0.00	2,779,632.22	145,554.28	0.00
1M-AH		12/31/2021	0.00000 %	11,997,229.87	0.00	571,697.86	0.00	11,425,532.02	571,697.86	0.00
1M-2B	30711XQU1	01/24/2022	2.75188 %	19,359,089.00	42,915.08	0.00	0.00	19,359,089.00	42,915.08	0.00
1M-BH		12/31/2021	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2C	30711XQV9	01/24/2022	2.75188 %	19,359,089.00	42,915.08	0.00	0.00	19,359,089.00	42,915.08	0.00
1M-CH		12/31/2021	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	01/24/2022	2.75188 %	41,636,894.31	92,300.34	139,084.09	0.00	41,497,810.22	231,384.43	0.00
1M-2H		12/31/2021	0.00000 %	171,146,263.87	0.00	571,697.86	0.00	170,574,566.02	571,697.86	0.00
1B-1	30711XQW7	01/24/2022	4.25188 %	78,322,000.00	268,262.68	0.00	0.00	78,322,000.00	268,262.68	0.00
1B-1H		12/31/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		12/31/2021	0.00000 %	81,721,710.77	0.00	0.00	17,686.13	81,704,024.64	0.00	740,647.36
1A-I1	30711XQZ0	01/24/2022	1.80000 %	0.00	4,232.14	0.00	0.00	0.00	4,232.14	0.00
1A-I2	30711XRB2	01/24/2022	1.40000 %	0.00	3,291.66	0.00	0.00	0.00	3,291.66	0.00
1A-I3	30711XRD8	01/24/2022	1.00000 %	0.00	2,351.19	0.00	0.00	0.00	2,351.19	0.00
1A-I4	30711XRF3	01/24/2022	0.60000 %	0.00	1,410.71	0.00	0.00	0.00	1,410.71	0.00
1B-I1	30711XRH9	01/24/2022	1.80000 %	0.00	28,070.68	0.00	0.00	0.00	28,070.68	0.00
1B-I2	30711XRK2	01/24/2022	1.40000 %	0.00	21,832.75	0.00	0.00	0.00	21,832.75	0.00
1B-I3	30711XRM8	01/24/2022	1.00000 %	0.00	15,594.82	0.00	0.00	0.00	15,594.82	0.00
1B-I4	30711XRP1	01/24/2022	0.60000 %	0.00	9,356.89	0.00	0.00	0.00	9,356.89	0.00
1C-I1	30711XRR7	01/24/2022	1.80000 %	0.00	28,070.68	0.00	0.00	0.00	28,070.68	0.00
1C-I2	30711XRT3	01/24/2022	1.40000 %	0.00	21,832.75	0.00	0.00	0.00	21,832.75	0.00
1C-I3	30711XRV8	01/24/2022	1.00000 %	0.00	15,594.82	0.00	0.00	0.00	15,594.82	0.00
1C-I4	30711XRX4	01/24/2022	0.60000 %	0.00	9,356.89	0.00	0.00	0.00	9,356.89	0.00
1E-A1	30711XQY3	01/24/2022	0.95188 %	2,918,716.31	2,238.05	139,084.09	0.00	2,779,632.22	141,322.14	0.00
1E-A2	30711XRA4	01/24/2022	1.35188 %	2,918,716.31	3,178.52	139,084.09	0.00	2,779,632.22	142,262.61	0.00
1E-A3	30711XRC0	01/24/2022	1.75188 %	2,918,716.31	4,119.00	139,084.09	0.00	2,779,632.22	143,203.09	0.00
1E-A4	30711XRE6	01/24/2022	2.15188 %	2,918,716.31	5,059.47	139,084.09	0.00	2,779,632.22	144,143.56	0.00
1E-B1	30711XRG1	01/24/2022	0.95188 %	19,359,089.00	14,844.40	0.00	0.00	19,359,089.00	14,844.40	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	01/24/2022	1.35188 %	19,359,089.00	21,082.33	0.00	0.00	19,359,089.00	21,082.33	0.00
1E-B3	30711XRL0	01/24/2022	1.75188 %	19,359,089.00	27,320.26	0.00	0.00	19,359,089.00	27,320.26	0.00
1E-B4	30711XRN6	01/24/2022	2.15188 %	19,359,089.00	33,558.18	0.00	0.00	19,359,089.00	33,558.18	0.00
1E-C1	30711XRQ9	01/24/2022	0.95188 %	19,359,089.00	14,844.40	0.00	0.00	19,359,089.00	14,844.40	0.00
1E-C2	30711XRS5	01/24/2022	1.35188 %	19,359,089.00	21,082.33	0.00	0.00	19,359,089.00	21,082.33	0.00
1E-C3	30711XRU0	01/24/2022	1.75188 %	19,359,089.00	27,320.26	0.00	0.00	19,359,089.00	27,320.26	0.00
1E-C4	30711XRW6	01/24/2022	2.15188 %	19,359,089.00	33,558.18	0.00	0.00	19,359,089.00	33,558.18	0.00
1E-D1	30711XRY2	01/24/2022	0.95188 %	22,277,805.31	17,082.45	139,084.09	0.00	22,138,721.22	156,166.54	0.00
1E-D2	30711XRZ9	01/24/2022	1.35188 %	22,277,805.31	24,260.85	139,084.09	0.00	22,138,721.22	163,344.94	0.00
1E-D3	30711XSA3	01/24/2022	1.75188 %	22,277,805.31	31,439.26	139,084.09	0.00	22,138,721.22	170,523.35	0.00
1E-D4	30711XSB1	01/24/2022	2.15188 %	22,277,805.31	38,617.66	139,084.09	0.00	22,138,721.22	177,701.75	0.00
1E-D5	30711XSC9	01/24/2022	2.75188 %	22,277,805.31	49,385.27	139,084.09	0.00	22,138,721.22	188,469.36	0.00
1E-F1	30711XSD7	01/24/2022	0.95188 %	38,718,178.00	29,688.80	0.00	0.00	38,718,178.00	29,688.80	0.00
1E-F2	30711XSE5	01/24/2022	1.35188 %	38,718,178.00	42,164.66	0.00	0.00	38,718,178.00	42,164.66	0.00
1E-F3	30711XSF2	01/24/2022	1.75188 %	38,718,178.00	54,640.51	0.00	0.00	38,718,178.00	54,640.51	0.00
1E-F4	30711XSG0	01/24/2022	2.15188 %	38,718,178.00	67,116.37	0.00	0.00	38,718,178.00	67,116.37	0.00
1E-F5	30711XSH8	01/24/2022	2.75188 %	38,718,178.00	85,830.16	0.00	0.00	38,718,178.00	85,830.16	0.00
1X-1	30711XSJ4	01/24/2022	1.80000 %	0.00	32,302.82	0.00	0.00	0.00	32,302.82	0.00
1X-2	30711XSK1	01/24/2022	1.40000 %	0.00	25,124.41	0.00	0.00	0.00	25,124.41	0.00
1X-3	30711XSL9	01/24/2022	1.00000 %	0.00	17,946.01	0.00	0.00	0.00	17,946.01	0.00
1X-4	30711XSM7	01/24/2022	0.60000 %	0.00	10,767.61	0.00	0.00	0.00	10,767.61	0.00
1Y-1	30711XSN5	01/24/2022	1.80000 %	0.00	56,141.36	0.00	0.00	0.00	56,141.36	0.00
1Y-2	30711XSP0	01/24/2022	1.40000 %	0.00	43,665.50	0.00	0.00	0.00	43,665.50	0.00
1Y-3	30711XSQ8	01/24/2022	1.00000 %	0.00	31,189.64	0.00	0.00	0.00	31,189.64	0.00
1Y-4	30711XSR6	01/24/2022	0.60000 %	0.00	18,713.79	0.00	0.00	0.00	18,713.79	0.00
2A-H		12/31/2021	0.00000 %	3,534,238,348.99	0.00	143,617,314.24	0.00	3,390,621,034.76	143,617,314.24	0.00
2M-1	30711XSS4	01/24/2022	0.85188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	01/24/2022	2.90188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	01/24/2022	2.90188 %	96,165,764.08	224,799.55	599,855.73	0.00	95,565,908.35	824,655.28	0.00

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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
2M-BH		12/31/2021	0.00000 %	5,061,609.25	0.00	31,572.93	0.00	5,030,036.31	31,572.93	0.00
2M-2C	30711XSV7	01/24/2022	2.90188 %	120,816,000.00	282,422.57	0.00	0.00	120,816,000.00	282,422.57	0.00
2M-CH		12/31/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	01/24/2022	2.90188 %	216,981,764.08	507,222.12	599,855.73	0.00	216,381,908.35	1,107,077.85	0.00
2M-2H		12/31/2021	0.00000 %	11,420,664.25	0.00	31,572.93	0.00	11,389,091.31	31,572.93	0.00
2B-1	30711XSW5	01/24/2022	4.55188 %	73,668,000.00	270,125.25	0.00	0.00	73,668,000.00	270,125.25	0.00
2B-1H		12/31/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		12/31/2021	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	01/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	01/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	01/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	01/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	01/24/2022	1.80000 %	0.00	139,440.36	0.00	0.00	0.00	139,440.36	0.00
2B-I2	30711XTK0	01/24/2022	1.40000 %	0.00	108,453.61	0.00	0.00	0.00	108,453.61	0.00
2B-I3	30711XTM6	01/24/2022	1.00000 %	0.00	77,466.87	0.00	0.00	0.00	77,466.87	0.00
2B-I4	30711XTP9	01/24/2022	0.60000 %	0.00	46,480.12	0.00	0.00	0.00	46,480.12	0.00
2C-I1	30711XTR5	01/24/2022	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-I2	30711XTT1	01/24/2022	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-I3	30711XTV6	01/24/2022	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-I4	30711XTX2	01/24/2022	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	01/24/2022	1.10188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	01/24/2022	1.50188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	01/24/2022	1.90188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	01/24/2022	2.30188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	01/24/2022	1.10188 %	96,165,764.08	85,359.19	599,855.73	0.00	95,565,908.35	685,214.92	0.00
2E-B2	30711XTJ3	01/24/2022	1.50188 %	96,165,764.08	116,345.94	599,855.73	0.00	95,565,908.35	716,201.67	0.00
2E-B3	30711XTL8	01/24/2022	1.90188 %	96,165,764.08	147,332.68	599,855.73	0.00	95,565,908.35	747,188.41	0.00
2E-B4	30711XTN4	01/24/2022	2.30188 %	96,165,764.08	178,319.43	599,855.73	0.00	95,565,908.35	778,175.16	0.00
2E-C1	30711XTQ7	01/24/2022	1.10188 %	120,816,000.00	107,239.37	0.00	0.00	120,816,000.00	107,239.37	0.00
2E-C2	30711XTS3	01/24/2022	1.50188 %	120,816,000.00	146,168.97	0.00	0.00	120,816,000.00	146,168.97	0.00
2E-C3	30711XTU8	01/24/2022	1.90188 %	120,816,000.00	185,098.57	0.00	0.00	120,816,000.00	185,098.57	0.00

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Distribution Date: 25-Jan-2022
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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
2E-C4	30711XTW4	01/24/2022	2.30188 %	120,816,000.00	224,028.17	0.00	0.00	120,816,000.00	224,028.17	0.00
2E-D1	30711XTY0	01/24/2022	1.10188 %	96,165,764.08	85,359.19	599,855.73	0.00	95,565,908.35	685,214.92	0.00
2E-D2	30711XTZ7	01/24/2022	1.50188 %	96,165,764.08	116,345.94	599,855.73	0.00	95,565,908.35	716,201.67	0.00
2E-D3	30711XUA0	01/24/2022	1.90188 %	96,165,764.08	147,332.68	599,855.73	0.00	95,565,908.35	747,188.41	0.00
2E-D4	30711XUB8	01/24/2022	2.30188 %	96,165,764.08	178,319.43	599,855.73	0.00	95,565,908.35	778,175.16	0.00
2E-D5	30711XUC6	01/24/2022	2.90188 %	96,165,764.08	224,799.55	599,855.73	0.00	95,565,908.35	824,655.28	0.00
2E-F1	30711XUD4	01/24/2022	1.10188 %	216,981,764.08	192,598.56	599,855.73	0.00	216,381,908.35	792,454.29	0.00
2E-F2	30711XUE2	01/24/2022	1.50188 %	216,981,764.08	262,514.91	599,855.73	0.00	216,381,908.35	862,370.64	0.00
2E-F3	30711XUF9	01/24/2022	1.90188 %	216,981,764.08	332,431.25	599,855.73	0.00	216,381,908.35	932,286.98	0.00
2E-F4	30711XUG7	01/24/2022	2.30188 %	216,981,764.08	402,347.60	599,855.73	0.00	216,381,908.35	1,002,203.33	0.00
2E-F5	30711XUH5	01/24/2022	2.90188 %	216,981,764.08	507,222.12	599,855.73	0.00	216,381,908.35	1,107,077.85	0.00
2X-1	30711XUJ1	01/24/2022	1.80000 %	0.00	139,440.36	0.00	0.00	0.00	139,440.36	0.00
2X-2	30711XUK8	01/24/2022	1.40000 %	0.00	108,453.61	0.00	0.00	0.00	108,453.61	0.00
2X-3	30711XUL6	01/24/2022	1.00000 %	0.00	77,466.87	0.00	0.00	0.00	77,466.87	0.00
2X-4	30711XUM4	01/24/2022	0.60000 %	0.00	46,480.12	0.00	0.00	0.00	46,480.12	0.00
2Y-1	30711XUN2	01/24/2022	1.80000 %	0.00	314,623.56	0.00	0.00	0.00	314,623.56	0.00
2Y-2	30711XUP7	01/24/2022	1.40000 %	0.00	244,707.21	0.00	0.00	0.00	244,707.21	0.00
2Y-3	30711XUQ5	01/24/2022	1.00000 %	0.00	174,790.87	0.00	0.00	0.00	174,790.87	0.00
2Y-4	30711XUR3	01/24/2022	0.60000 %	0.00	104,874.52	0.00	0.00	0.00	104,874.52	0.00
Totals				12,391,447,994.39	8,471,708.18	311,421,332.35	17,686.13	12,080,008,975.92	319,893,040.53	740,647.36

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

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

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Distribution Date: 25-Jan-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	4,750,388,368.70	8,957,406.61	146,512,453.25	0.00	0.00	155,469,859.86	4,594,918,508.84	0.28967442	155,469,859.86
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	2,918,716.31	139,084.09	0.00	0.00	0.00	139,084.09	2,779,632.22	0.14358280	139,084.09
1M-AH	79,574,517.00	11,997,229.87	571,697.86	0.00	0.00	0.00	571,697.86	11,425,532.02	0.14358280	571,697.86
1M-2B	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-BH	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-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	41,636,894.31	139,084.09	0.00	0.00	0.00	139,084.09	41,497,810.22	0.71452760	139,084.09
1M-2H	238,723,551.00	171,146,263.87	571,697.86	0.00	0.00	0.00	571,697.86	170,574,566.02	0.71452760	571,697.86
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	81,721,710.77	0.00	0.00	0.00	17,686.13	17,686.13	81,704,024.64	0.99101643	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	2,918,716.31	139,084.09	0.00	0.00	0.00	139,084.09	2,779,632.22	0.14358280	139,084.09
1E-A2	19,359,089.00	2,918,716.31	139,084.09	0.00	0.00	0.00	139,084.09	2,779,632.22	0.14358280	139,084.09
1E-A3	19,359,089.00	2,918,716.31	139,084.09	0.00	0.00	0.00	139,084.09	2,779,632.22	0.14358280	139,084.09
1E-A4	19,359,089.00	2,918,716.31	139,084.09	0.00	0.00	0.00	139,084.09	2,779,632.22	0.14358280	139,084.09
1E-B1	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-B2	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-B3	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	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-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	22,277,805.31	139,084.09	0.00	0.00	0.00	139,084.09	22,138,721.22	0.57179140	139,084.09
1E-D2	38,718,178.00	22,277,805.31	139,084.09	0.00	0.00	0.00	139,084.09	22,138,721.22	0.57179140	139,084.09
1E-D3	38,718,178.00	22,277,805.31	139,084.09	0.00	0.00	0.00	139,084.09	22,138,721.22	0.57179140	139,084.09
1E-D4	38,718,178.00	22,277,805.31	139,084.09	0.00	0.00	0.00	139,084.09	22,138,721.22	0.57179140	139,084.09
1E-D5	38,718,178.00	22,277,805.31	139,084.09	0.00	0.00	0.00	139,084.09	22,138,721.22	0.57179140	139,084.09
1E-F1	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F2	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F3	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F4	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F5	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	3,534,238,348.99	5,817,979.63	137,799,334.61	0.00	0.00	143,617,314.24	3,390,621,034.76	0.22832443	143,617,314.24
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	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.79100374	599,855.73
2M-BH	6,359,055.00	5,061,609.25	31,572.93	0.00	0.00	0.00	31,572.93	5,030,036.31	0.79100374	31,572.93
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	216,981,764.08	599,855.73	0.00	0.00	0.00	599,855.73	216,381,908.35	0.59943904	599,855.73

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,420,664.25	31,572.93	0.00	0.00	0.00	31,572.93	11,389,091.31	0.59941797	31,572.93
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	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	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	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.79100374	599,855.73
2E-B2	120,816,000.00	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.79100374	599,855.73
2E-B3	120,816,000.00	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.79100374	599,855.73
2E-B4	120,816,000.00	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.79100374	599,855.73
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	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.39792931	599,855.73
2E-D2	240,158,000.00	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.39792931	599,855.73
2E-D3	240,158,000.00	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.39792931	599,855.73
2E-D4	240,158,000.00	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.39792931	599,855.73
2E-D5	240,158,000.00	96,165,764.08	599,855.73	0.00	0.00	0.00	599,855.73	95,565,908.35	0.39792931	599,855.73

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	216,981,764.08	599,855.73	0.00	0.00	0.00	599,855.73	216,381,908.35	0.89550187	599,855.73
2E-F2	241,632,000.00	216,981,764.08	599,855.73	0.00	0.00	0.00	599,855.73	216,381,908.35	0.89550187	599,855.73
2E-F3	241,632,000.00	216,981,764.08	599,855.73	0.00	0.00	0.00	599,855.73	216,381,908.35	0.89550187	599,855.73
2E-F4	241,632,000.00	216,981,764.08	599,855.73	0.00	0.00	0.00	599,855.73	216,381,908.35	0.89550187	599,855.73
2E-F5	241,632,000.00	216,981,764.08	599,855.73	0.00	0.00	0.00	599,855.73	216,381,908.35	0.89550187	599,855.73
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	12,391,447,994.39	27,109,544.49	284,311,787.86	0.00	17,686.13	311,439,018.48	12,080,008,975.92	0.32519299	311,421,332.35

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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Series 2017-C06



Distribution Date: 25-Jan-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
1A-H	15,862,354,897.00	299.47560747	0.56469589	9.23648816	0.00000000	0.00000000	9.80118405	289.67442342	0.28967442	9.80118405
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	150.76723445	7.18443363	0.00000000	0.00000000	0.00000000	7.18443363	143.58280082	0.14358280	7.18443363
1M-AH	79,574,517.00	150.76723457	7.18443393	0.00000000	0.00000000	0.00000000	7.18443393	143.58280076	0.14358280	7.18443393
1M-2B	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	716.92241148	2.39481121	0.00000000	0.00000000	0.00000000	2.39481121	714.52760027	0.71452760	2.39481121
1M-2H	238,723,551.00	716.92241152	2.39481131	0.00000000	0.00000000	0.00000000	2.39481131	714.52760025	0.71452760	2.39481131
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	991.23095268	0.00000000	0.00000000	0.00000000	0.21452120	0.21452120	991.01643148	0.99101643	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	150.76723445	7.18443363	0.00000000	0.00000000	0.00000000	7.18443363	143.58280082	0.14358280	7.18443363
1E-A2	19,359,089.00	150.76723445	7.18443363	0.00000000	0.00000000	0.00000000	7.18443363	143.58280082	0.14358280	7.18443363
1E-A3	19,359,089.00	150.76723445	7.18443363	0.00000000	0.00000000	0.00000000	7.18443363	143.58280082	0.14358280	7.18443363
1E-A4	19,359,089.00	150.76723445	7.18443363	0.00000000	0.00000000	0.00000000	7.18443363	143.58280082	0.14358280	7.18443363
1E-B1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	575.38361722	3.59221681	0.00000000	0.00000000	0.00000000	3.59221681	571.79140041	0.57179140	3.59221681
1E-D2	38,718,178.00	575.38361722	3.59221681	0.00000000	0.00000000	0.00000000	3.59221681	571.79140041	0.57179140	3.59221681
1E-D3	38,718,178.00	575.38361722	3.59221681	0.00000000	0.00000000	0.00000000	3.59221681	571.79140041	0.57179140	3.59221681
1E-D4	38,718,178.00	575.38361722	3.59221681	0.00000000	0.00000000	0.00000000	3.59221681	571.79140041	0.57179140	3.59221681
1E-D5	38,718,178.00	575.38361722	3.59221681	0.00000000	0.00000000	0.00000000	3.59221681	571.79140041	0.57179140	3.59221681
1E-F1	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	237.99562353	0.39178277	9.27940770	0.00000000	0.00000000	9.67119047	228.32443306	0.22832443	9.67119047
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	795.96877963	4.96503551	0.00000000	0.00000000	0.00000000	4.96503551	791.00374412	0.79100374	4.96503551
2M-BH	6,359,055.00	795.96877995	4.96503490	0.00000000	0.00000000	0.00000000	4.96503490	791.00374348	0.79100374	4.96503490
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	601.10081081	1.66176991	0.00000000	0.00000000	0.00000000	1.66176991	599.43904090	0.59943904	1.66176991

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Distribution Date: 25-Jan-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	601.07968316	1.66171129	0.00000000	0.00000000	0.00000000	1.66171129	599.41797134	0.59941797	1.66171129
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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	795.96877963	4.96503551	0.00000000	0.00000000	0.00000000	4.96503551	791.00374412	0.79100374	4.96503551
2E-B2	120,816,000.00	795.96877963	4.96503551	0.00000000	0.00000000	0.00000000	4.96503551	791.00374412	0.79100374	4.96503551
2E-B3	120,816,000.00	795.96877963	4.96503551	0.00000000	0.00000000	0.00000000	4.96503551	791.00374412	0.79100374	4.96503551
2E-B4	120,816,000.00	795.96877963	4.96503551	0.00000000	0.00000000	0.00000000	4.96503551	791.00374412	0.79100374	4.96503551
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	400.42706918	2.49775452	0.00000000	0.00000000	0.00000000	2.49775452	397.92931466	0.39792931	2.49775452
2E-D2	240,158,000.00	400.42706918	2.49775452	0.00000000	0.00000000	0.00000000	2.49775452	397.92931466	0.39792931	2.49775452
2E-D3	240,158,000.00	400.42706918	2.49775452	0.00000000	0.00000000	0.00000000	2.49775452	397.92931466	0.39792931	2.49775452
2E-D4	240,158,000.00	400.42706918	2.49775452	0.00000000	0.00000000	0.00000000	2.49775452	397.92931466	0.39792931	2.49775452
2E-D5	240,158,000.00	400.42706918	2.49775452	0.00000000	0.00000000	0.00000000	2.49775452	397.92931466	0.39792931	2.49775452

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Series 2017-C06



Distribution Date: 25-Jan-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	897.98438982	2.48251775	0.00000000	0.00000000	0.00000000	2.48251775	895.50187206	0.89550187	2.48251775
2E-F2	241,632,000.00	897.98438982	2.48251775	0.00000000	0.00000000	0.00000000	2.48251775	895.50187206	0.89550187	2.48251775
2E-F3	241,632,000.00	897.98438982	2.48251775	0.00000000	0.00000000	0.00000000	2.48251775	895.50187206	0.89550187	2.48251775
2E-F4	241,632,000.00	897.98438982	2.48251775	0.00000000	0.00000000	0.00000000	2.48251775	895.50187206	0.89550187	2.48251775
2E-F5	241,632,000.00	897.98438982	2.48251775	0.00000000	0.00000000	0.00000000	2.48251775	895.50187206	0.89550187	2.48251775
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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Series 2017-C06



Distribution Date: 25-Jan-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,750,388,368.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,594,918,508.84
1M-1	N/A	N/A	0.85188 %	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	12/27/21 - 01/24/22	29	2.75188 %	2,918,716.31	6,470.19	0.00	0.00	0.00	0.00	6,470.19	0.00	2,779,632.22
1M-AH	N/A	N/A	0.00000 %	11,997,229.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,425,532.02
1M-2B	12/27/21 - 01/24/22	29	2.75188 %	19,359,089.00	42,915.08	0.00	0.00	0.00	0.00	42,915.08	0.00	19,359,089.00
1M-BH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2C	12/27/21 - 01/24/22	29	2.75188 %	19,359,089.00	42,915.08	0.00	0.00	0.00	0.00	42,915.08	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	12/27/21 - 01/24/22	29	2.75188 %	41,636,894.31	92,300.34	0.00	0.00	0.00	0.00	92,300.34	0.00	41,497,810.22
1M-2H	N/A	N/A	0.00000 %	171,146,263.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	170,574,566.02
1B-1	12/27/21 - 01/24/22	29	4.25188 %	78,322,000.00	268,262.68	0.00	0.00	0.00	0.00	268,262.68	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 %	81,721,710.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,704,024.64
1A-I1	12/27/21 - 01/24/22	29	1.80000 %	2,918,716.31	4,232.14	0.00	0.00	0.00	0.00	4,232.14	0.00	2,779,632.22
1A-I2	12/27/21 - 01/24/22	29	1.40000 %	2,918,716.31	3,291.66	0.00	0.00	0.00	0.00	3,291.66	0.00	2,779,632.22
1A-I3	12/27/21 - 01/24/22	29	1.00000 %	2,918,716.31	2,351.19	0.00	0.00	0.00	0.00	2,351.19	0.00	2,779,632.22
1A-I4	12/27/21 - 01/24/22	29	0.60000 %	2,918,716.31	1,410.71	0.00	0.00	0.00	0.00	1,410.71	0.00	2,779,632.22
1B-I1	12/27/21 - 01/24/22	29	1.80000 %	19,359,089.00	28,070.68	0.00	0.00	0.00	0.00	28,070.68	0.00	19,359,089.00
1B-I2	12/27/21 - 01/24/22	29	1.40000 %	19,359,089.00	21,832.75	0.00	0.00	0.00	0.00	21,832.75	0.00	19,359,089.00
1B-I3	12/27/21 - 01/24/22	29	1.00000 %	19,359,089.00	15,594.82	0.00	0.00	0.00	0.00	15,594.82	0.00	19,359,089.00
1B-I4	12/27/21 - 01/24/22	29	0.60000 %	19,359,089.00	9,356.89	0.00	0.00	0.00	0.00	9,356.89	0.00	19,359,089.00
1C-I1	12/27/21 - 01/24/22	29	1.80000 %	19,359,089.00	28,070.68	0.00	0.00	0.00	0.00	28,070.68	0.00	19,359,089.00
1C-I2	12/27/21 - 01/24/22	29	1.40000 %	19,359,089.00	21,832.75	0.00	0.00	0.00	0.00	21,832.75	0.00	19,359,089.00
1C-I3	12/27/21 - 01/24/22	29	1.00000 %	19,359,089.00	15,594.82	0.00	0.00	0.00	0.00	15,594.82	0.00	19,359,089.00
1C-I4	12/27/21 - 01/24/22	29	0.60000 %	19,359,089.00	9,356.89	0.00	0.00	0.00	0.00	9,356.89	0.00	19,359,089.00
1E-A1	12/27/21 - 01/24/22	29	0.95188 %	2,918,716.31	2,238.05	0.00	0.00	0.00	0.00	2,238.05	0.00	2,779,632.22
1E-A2	12/27/21 - 01/24/22	29	1.35188 %	2,918,716.31	3,178.52	0.00	0.00	0.00	0.00	3,178.52	0.00	2,779,632.22
1E-A3	12/27/21 - 01/24/22	29	1.75188 %	2,918,716.31	4,119.00	0.00	0.00	0.00	0.00	4,119.00	0.00	2,779,632.22
1E-A4	12/27/21 - 01/24/22	29	2.15188 %	2,918,716.31	5,059.47	0.00	0.00	0.00	0.00	5,059.47	0.00	2,779,632.22
1E-B1	12/27/21 - 01/24/22	29	0.95188 %	19,359,089.00	14,844.40	0.00	0.00	0.00	0.00	14,844.40	0.00	19,359,089.00
1E-B2	12/27/21 - 01/24/22	29	1.35188 %	19,359,089.00	21,082.33	0.00	0.00	0.00	0.00	21,082.33	0.00	19,359,089.00

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Series 2017-C06



Distribution Date: 25-Jan-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	12/27/21 - 01/24/22	29	1.75188 %	19,359,089.00	27,320.26	0.00	0.00	0.00	0.00	27,320.26	0.00	19,359,089.00
1E-B4	12/27/21 - 01/24/22	29	2.15188 %	19,359,089.00	33,558.18	0.00	0.00	0.00	0.00	33,558.18	0.00	19,359,089.00
1E-C1	12/27/21 - 01/24/22	29	0.95188 %	19,359,089.00	14,844.40	0.00	0.00	0.00	0.00	14,844.40	0.00	19,359,089.00
1E-C2	12/27/21 - 01/24/22	29	1.35188 %	19,359,089.00	21,082.33	0.00	0.00	0.00	0.00	21,082.33	0.00	19,359,089.00
1E-C3	12/27/21 - 01/24/22	29	1.75188 %	19,359,089.00	27,320.26	0.00	0.00	0.00	0.00	27,320.26	0.00	19,359,089.00
1E-C4	12/27/21 - 01/24/22	29	2.15188 %	19,359,089.00	33,558.18	0.00	0.00	0.00	0.00	33,558.18	0.00	19,359,089.00
1E-D1	12/27/21 - 01/24/22	29	0.95188 %	22,277,805.31	17,082.45	0.00	0.00	0.00	0.00	17,082.45	0.00	22,138,721.22
1E-D2	12/27/21 - 01/24/22	29	1.35188 %	22,277,805.31	24,260.85	0.00	0.00	0.00	0.00	24,260.85	0.00	22,138,721.22
1E-D3	12/27/21 - 01/24/22	29	1.75188 %	22,277,805.31	31,439.26	0.00	0.00	0.00	0.00	31,439.26	0.00	22,138,721.22
1E-D4	12/27/21 - 01/24/22	29	2.15188 %	22,277,805.31	38,617.66	0.00	0.00	0.00	0.00	38,617.66	0.00	22,138,721.22
1E-D5	12/27/21 - 01/24/22	29	2.75188 %	22,277,805.31	49,385.27	0.00	0.00	0.00	0.00	49,385.27	0.00	22,138,721.22
1E-F1	12/27/21 - 01/24/22	29	0.95188 %	38,718,178.00	29,688.80	0.00	0.00	0.00	0.00	29,688.80	0.00	38,718,178.00
1E-F2	12/27/21 - 01/24/22	29	1.35188 %	38,718,178.00	42,164.66	0.00	0.00	0.00	0.00	42,164.66	0.00	38,718,178.00
1E-F3	12/27/21 - 01/24/22	29	1.75188 %	38,718,178.00	54,640.51	0.00	0.00	0.00	0.00	54,640.51	0.00	38,718,178.00
1E-F4	12/27/21 - 01/24/22	29	2.15188 %	38,718,178.00	67,116.37	0.00	0.00	0.00	0.00	67,116.37	0.00	38,718,178.00
1E-F5	12/27/21 - 01/24/22	29	2.75188 %	38,718,178.00	85,830.16	0.00	0.00	0.00	0.00	85,830.16	0.00	38,718,178.00
1X-1	12/27/21 - 01/24/22	29	1.80000 %	22,277,805.31	32,302.82	0.00	0.00	0.00	0.00	32,302.82	0.00	22,138,721.22
1X-2	12/27/21 - 01/24/22	29	1.40000 %	22,277,805.31	25,124.41	0.00	0.00	0.00	0.00	25,124.41	0.00	22,138,721.22
1X-3	12/27/21 - 01/24/22	29	1.00000 %	22,277,805.31	17,946.01	0.00	0.00	0.00	0.00	17,946.01	0.00	22,138,721.22
1X-4	12/27/21 - 01/24/22	29	0.60000 %	22,277,805.31	10,767.61	0.00	0.00	0.00	0.00	10,767.61	0.00	22,138,721.22
1Y-1	12/27/21 - 01/24/22	29	1.80000 %	38,718,178.00	56,141.36	0.00	0.00	0.00	0.00	56,141.36	0.00	38,718,178.00
1Y-2	12/27/21 - 01/24/22	29	1.40000 %	38,718,178.00	43,665.50	0.00	0.00	0.00	0.00	43,665.50	0.00	38,718,178.00
1Y-3	12/27/21 - 01/24/22	29	1.00000 %	38,718,178.00	31,189.64	0.00	0.00	0.00	0.00	31,189.64	0.00	38,718,178.00
1Y-4	12/27/21 - 01/24/22	29	0.60000 %	38,718,178.00	18,713.79	0.00	0.00	0.00	0.00	18,713.79	0.00	38,718,178.00
2A-H	N/A	N/A	0.00000 %	3,534,238,348.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,390,621,034.76
2M-1	N/A	N/A	0.85188 %	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	2.90188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	12/27/21 - 01/24/22	29	2.90188 %	96,165,764.08	224,799.55	0.00	0.00	0.00	0.00	224,799.55	0.00	95,565,908.35
2M-BH	N/A	N/A	0.00000 %	5,061,609.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,030,036.31
2M-2C	12/27/21 - 01/24/22	29	2.90188 %	120,816,000.00	282,422.57	0.00	0.00	0.00	0.00	282,422.57	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	12/27/21 - 01/24/22	29	2.90188 %	216,981,764.08	507,222.12	0.00	0.00	0.00	0.00	507,222.12	0.00	216,381,908.35
2M-2H	N/A	N/A	0.00000 %	11,420,664.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,389,091.31
2B-1	12/27/21 - 01/24/22	29	4.55188 %	73,668,000.00	270,125.25	0.00	0.00	0.00	0.00	270,125.25	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 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	12/27/21 - 01/24/22	29	1.80000 %	96,165,764.08	139,440.36	0.00	0.00	0.00	0.00	139,440.36	0.00	95,565,908.35
2B-I2	12/27/21 - 01/24/22	29	1.40000 %	96,165,764.08	108,453.61	0.00	0.00	0.00	0.00	108,453.61	0.00	95,565,908.35
2B-I3	12/27/21 - 01/24/22	29	1.00000 %	96,165,764.08	77,466.87	0.00	0.00	0.00	0.00	77,466.87	0.00	95,565,908.35
2B-I4	12/27/21 - 01/24/22	29	0.60000 %	96,165,764.08	46,480.12	0.00	0.00	0.00	0.00	46,480.12	0.00	95,565,908.35
2C-I1	12/27/21 - 01/24/22	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2C-I2	12/27/21 - 01/24/22	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2C-I3	12/27/21 - 01/24/22	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2C-I4	12/27/21 - 01/24/22	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2E-A1	N/A	N/A	1.10188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.50188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.90188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.30188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/27/21 - 01/24/22	29	1.10188 %	96,165,764.08	85,359.19	0.00	0.00	0.00	0.00	85,359.19	0.00	95,565,908.35
2E-B2	12/27/21 - 01/24/22	29	1.50188 %	96,165,764.08	116,345.94	0.00	0.00	0.00	0.00	116,345.94	0.00	95,565,908.35
2E-B3	12/27/21 - 01/24/22	29	1.90188 %	96,165,764.08	147,332.68	0.00	0.00	0.00	0.00	147,332.68	0.00	95,565,908.35
2E-B4	12/27/21 - 01/24/22	29	2.30188 %	96,165,764.08	178,319.43	0.00	0.00	0.00	0.00	178,319.43	0.00	95,565,908.35
2E-C1	12/27/21 - 01/24/22	29	1.10188 %	120,816,000.00	107,239.37	0.00	0.00	0.00	0.00	107,239.37	0.00	120,816,000.00
2E-C2	12/27/21 - 01/24/22	29	1.50188 %	120,816,000.00	146,168.97	0.00	0.00	0.00	0.00	146,168.97	0.00	120,816,000.00
2E-C3	12/27/21 - 01/24/22	29	1.90188 %	120,816,000.00	185,098.57	0.00	0.00	0.00	0.00	185,098.57	0.00	120,816,000.00
2E-C4	12/27/21 - 01/24/22	29	2.30188 %	120,816,000.00	224,028.17	0.00	0.00	0.00	0.00	224,028.17	0.00	120,816,000.00
2E-D1	12/27/21 - 01/24/22	29	1.10188 %	96,165,764.08	85,359.19	0.00	0.00	0.00	0.00	85,359.19	0.00	95,565,908.35
2E-D2	12/27/21 - 01/24/22	29	1.50188 %	96,165,764.08	116,345.94	0.00	0.00	0.00	0.00	116,345.94	0.00	95,565,908.35

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Distribution Date: 25-Jan-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	12/27/21 - 01/24/22	29	1.90188 %	96,165,764.08	147,332.68	0.00	0.00	0.00	0.00	147,332.68	0.00	95,565,908.35
2E-D4	12/27/21 - 01/24/22	29	2.30188 %	96,165,764.08	178,319.43	0.00	0.00	0.00	0.00	178,319.43	0.00	95,565,908.35
2E-D5	12/27/21 - 01/24/22	29	2.90188 %	96,165,764.08	224,799.55	0.00	0.00	0.00	0.00	224,799.55	0.00	95,565,908.35
2E-F1	12/27/21 - 01/24/22	29	1.10188 %	216,981,764.08	192,598.56	0.00	0.00	0.00	0.00	192,598.56	0.00	216,381,908.35
2E-F2	12/27/21 - 01/24/22	29	1.50188 %	216,981,764.08	262,514.91	0.00	0.00	0.00	0.00	262,514.91	0.00	216,381,908.35
2E-F3	12/27/21 - 01/24/22	29	1.90188 %	216,981,764.08	332,431.25	0.00	0.00	0.00	0.00	332,431.25	0.00	216,381,908.35
2E-F4	12/27/21 - 01/24/22	29	2.30188 %	216,981,764.08	402,347.60	0.00	0.00	0.00	0.00	402,347.60	0.00	216,381,908.35
2E-F5	12/27/21 - 01/24/22	29	2.90188 %	216,981,764.08	507,222.12	0.00	0.00	0.00	0.00	507,222.12	0.00	216,381,908.35
2X-1	12/27/21 - 01/24/22	29	1.80000 %	96,165,764.08	139,440.36	0.00	0.00	0.00	0.00	139,440.36	0.00	95,565,908.35
2X-2	12/27/21 - 01/24/22	29	1.40000 %	96,165,764.08	108,453.61	0.00	0.00	0.00	0.00	108,453.61	0.00	95,565,908.35
2X-3	12/27/21 - 01/24/22	29	1.00000 %	96,165,764.08	77,466.87	0.00	0.00	0.00	0.00	77,466.87	0.00	95,565,908.35
2X-4	12/27/21 - 01/24/22	29	0.60000 %	96,165,764.08	46,480.12	0.00	0.00	0.00	0.00	46,480.12	0.00	95,565,908.35
2Y-1	12/27/21 - 01/24/22	29	1.80000 %	216,981,764.08	314,623.56	0.00	0.00	0.00	0.00	314,623.56	0.00	216,381,908.35
2Y-2	12/27/21 - 01/24/22	29	1.40000 %	216,981,764.08	244,707.21	0.00	0.00	0.00	0.00	244,707.21	0.00	216,381,908.35
2Y-3	12/27/21 - 01/24/22	29	1.00000 %	216,981,764.08	174,790.87	0.00	0.00	0.00	0.00	174,790.87	0.00	216,381,908.35
2Y-4	12/27/21 - 01/24/22	29	0.60000 %	216,981,764.08	104,874.52	0.00	0.00	0.00	0.00	104,874.52	0.00	216,381,908.35
Totals					8,471,708.18	0.00	0.00	0.00	0.00	8,471,708.18	0.00	

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

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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 %	299.47560747	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	289.67442342
1M-1	156,644,000.00	0.85188 %	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	2.75188 %	150.76723445	0.33421976	0.00000000	0.00000000	0.00000000	0.00000000	0.33421976	0.00000000	143.58280082
1M-AH	79,574,517.00	0.00000 %	150.76723457	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	143.58280076
1M-2B	19,359,089.00	2.75188 %	1000.00000000	2.21679233	0.00000000	0.00000000	0.00000000	0.00000000	2.21679233	0.00000000	1000.00000000
1M-BH	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-2C	19,359,089.00	2.75188 %	1000.00000000	2.21679233	0.00000000	0.00000000	0.00000000	0.00000000	2.21679233	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	2.75188 %	716.92241148	1.58926797	0.00000000	0.00000000	0.00000000	0.00000000	1.58926797	0.00000000	714.52760027
1M-2H	238,723,551.00	0.00000 %	716.92241152	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	714.52760025
1B-1	78,322,000.00	4.25188 %	1000.00000000	3.42512551	0.00000000	0.00000000	0.00000000	0.00000000	3.42512551	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	991.23095268	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.01643148
1A-I1	0.00	1.80000 %	150.76723445	0.21861256	0.00000000	0.00000000	0.00000000	0.00000000	0.21861256	0.00000000	143.58280082
1A-I2	0.00	1.40000 %	150.76723445	0.17003176	0.00000000	0.00000000	0.00000000	0.00000000	0.17003176	0.00000000	143.58280082
1A-I3	0.00	1.00000 %	150.76723445	0.12145148	0.00000000	0.00000000	0.00000000	0.00000000	0.12145148	0.00000000	143.58280082
1A-I4	0.00	0.60000 %	150.76723445	0.07287068	0.00000000	0.00000000	0.00000000	0.00000000	0.07287068	0.00000000	143.58280082
1B-I1	0.00	1.80000 %	1000.00000000	1.45000005	0.00000000	0.00000000	0.00000000	0.00000000	1.45000005	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777776	0.00000000	0.00000000	0.00000000	0.00000000	1.12777776	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555547	0.00000000	0.00000000	0.00000000	0.00000000	0.80555547	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333318	0.00000000	0.00000000	0.00000000	0.00000000	0.48333318	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000005	0.00000000	0.00000000	0.00000000	0.00000000	1.45000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777776	0.00000000	0.00000000	0.00000000	0.00000000	1.12777776	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555547	0.00000000	0.00000000	0.00000000	0.00000000	0.80555547	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333318	0.00000000	0.00000000	0.00000000	0.00000000	0.48333318	0.00000000	1000.00000000
1E-A1	19,359,089.00	0.95188 %	150.76723445	0.11560720	0.00000000	0.00000000	0.00000000	0.00000000	0.11560720	0.00000000	143.58280082
1E-A2	19,359,089.00	1.35188 %	150.76723445	0.16418748	0.00000000	0.00000000	0.00000000	0.00000000	0.16418748	0.00000000	143.58280082
1E-A3	19,359,089.00	1.75188 %	150.76723445	0.21276828	0.00000000	0.00000000	0.00000000	0.00000000	0.21276828	0.00000000	143.58280082

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	2.15188 %	150.76723445	0.26134856	0.00000000	0.00000000	0.00000000	0.00000000	0.26134856	0.00000000	143.58280082
1E-B1	19,359,089.00	0.95188 %	1000.00000000	0.76679228	0.00000000	0.00000000	0.00000000	0.00000000	0.76679228	0.00000000	1000.00000000
1E-B2	19,359,089.00	1.35188 %	1000.00000000	1.08901457	0.00000000	0.00000000	0.00000000	0.00000000	1.08901457	0.00000000	1000.00000000
1E-B3	19,359,089.00	1.75188 %	1000.00000000	1.41123686	0.00000000	0.00000000	0.00000000	0.00000000	1.41123686	0.00000000	1000.00000000
1E-B4	19,359,089.00	2.15188 %	1000.00000000	1.73345864	0.00000000	0.00000000	0.00000000	0.00000000	1.73345864	0.00000000	1000.00000000
1E-C1	19,359,089.00	0.95188 %	1000.00000000	0.76679228	0.00000000	0.00000000	0.00000000	0.00000000	0.76679228	0.00000000	1000.00000000
1E-C2	19,359,089.00	1.35188 %	1000.00000000	1.08901457	0.00000000	0.00000000	0.00000000	0.00000000	1.08901457	0.00000000	1000.00000000
1E-C3	19,359,089.00	1.75188 %	1000.00000000	1.41123686	0.00000000	0.00000000	0.00000000	0.00000000	1.41123686	0.00000000	1000.00000000
1E-C4	19,359,089.00	2.15188 %	1000.00000000	1.73345864	0.00000000	0.00000000	0.00000000	0.00000000	1.73345864	0.00000000	1000.00000000
1E-D1	38,718,178.00	0.95188 %	575.38361722	0.44119974	0.00000000	0.00000000	0.00000000	0.00000000	0.44119974	0.00000000	571.79140041
1E-D2	38,718,178.00	1.35188 %	575.38361722	0.62660102	0.00000000	0.00000000	0.00000000	0.00000000	0.62660102	0.00000000	571.79140041
1E-D3	38,718,178.00	1.75188 %	575.38361722	0.81200257	0.00000000	0.00000000	0.00000000	0.00000000	0.81200257	0.00000000	571.79140041
1E-D4	38,718,178.00	2.15188 %	575.38361722	0.99740386	0.00000000	0.00000000	0.00000000	0.00000000	0.99740386	0.00000000	571.79140041
1E-D5	38,718,178.00	2.75188 %	575.38361722	1.27550604	0.00000000	0.00000000	0.00000000	0.00000000	1.27550604	0.00000000	571.79140041
1E-F1	38,718,178.00	0.95188 %	1000.00000000	0.76679228	0.00000000	0.00000000	0.00000000	0.00000000	0.76679228	0.00000000	1000.00000000
1E-F2	38,718,178.00	1.35188 %	1000.00000000	1.08901457	0.00000000	0.00000000	0.00000000	0.00000000	1.08901457	0.00000000	1000.00000000
1E-F3	38,718,178.00	1.75188 %	1000.00000000	1.41123660	0.00000000	0.00000000	0.00000000	0.00000000	1.41123660	0.00000000	1000.00000000
1E-F4	38,718,178.00	2.15188 %	1000.00000000	1.73345889	0.00000000	0.00000000	0.00000000	0.00000000	1.73345889	0.00000000	1000.00000000
1E-F5	38,718,178.00	2.75188 %	1000.00000000	2.21679233	0.00000000	0.00000000	0.00000000	0.00000000	2.21679233	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	575.38361722	0.83430630	0.00000000	0.00000000	0.00000000	0.00000000	0.83430630	0.00000000	571.79140041
1X-2	0.00	1.40000 %	575.38361722	0.64890476	0.00000000	0.00000000	0.00000000	0.00000000	0.64890476	0.00000000	571.79140041
1X-3	0.00	1.00000 %	575.38361722	0.46350347	0.00000000	0.00000000	0.00000000	0.00000000	0.46350347	0.00000000	571.79140041
1X-4	0.00	0.60000 %	575.38361722	0.27810219	0.00000000	0.00000000	0.00000000	0.00000000	0.27810219	0.00000000	571.79140041
1Y-1	0.00	1.80000 %	1000.00000000	1.45000005	0.00000000	0.00000000	0.00000000	0.00000000	1.45000005	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777776	0.00000000	0.00000000	0.00000000	0.00000000	1.12777776	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555547	0.00000000	0.00000000	0.00000000	0.00000000	0.80555547	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333344	0.00000000	0.00000000	0.00000000	0.00000000	0.48333344	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	237.99562353	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	228.32443306
2M-1	117,869,000.00	0.85188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.90188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.90188 %	795.96877963	1.86067698	0.00000000	0.00000000	0.00000000	0.00000000	1.86067698	0.00000000	791.00374412
2M-BH	6,359,055.00	0.00000 %	795.96877995	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	791.00374348
2M-2C	120,816,000.00	2.90188 %	1000.00000000	2.33762556	0.00000000	0.00000000	0.00000000	0.00000000	2.33762556	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.90188 %	601.10081081	1.40514863	0.00000000	0.00000000	0.00000000	0.00000000	1.40514863	0.00000000	599.43904090
2M-2H	19,000,250.00	0.00000 %	601.07968316	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	599.41797134
2B-1	73,668,000.00	4.55188 %	1000.00000000	3.66679223	0.00000000	0.00000000	0.00000000	0.00000000	3.66679223	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
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 %	795.96877963	1.15415475	0.00000000	0.00000000	0.00000000	0.00000000	1.15415475	0.00000000	791.00374412
2B-I2	0.00	1.40000 %	795.96877963	0.89767589	0.00000000	0.00000000	0.00000000	0.00000000	0.89767589	0.00000000	791.00374412
2B-I3	0.00	1.00000 %	795.96877963	0.64119711	0.00000000	0.00000000	0.00000000	0.00000000	0.64119711	0.00000000	791.00374412
2B-I4	0.00	0.60000 %	795.96877963	0.38471825	0.00000000	0.00000000	0.00000000	0.00000000	0.38471825	0.00000000	791.00374412
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.10188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.50188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.90188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.30188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.10188 %	795.96877963	0.70652223	0.00000000	0.00000000	0.00000000	0.00000000	0.70652223	0.00000000	791.00374412

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Series 2017-C06



Distribution Date: 25-Jan-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	1.50188 %	795.96877963	0.96300109	0.00000000	0.00000000	0.00000000	0.00000000	0.96300109	0.00000000	791.00374412
2E-B3	120,816,000.00	1.90188 %	795.96877963	1.21947987	0.00000000	0.00000000	0.00000000	0.00000000	1.21947987	0.00000000	791.00374412
2E-B4	120,816,000.00	2.30188 %	795.96877963	1.47595873	0.00000000	0.00000000	0.00000000	0.00000000	1.47595873	0.00000000	791.00374412
2E-C1	120,816,000.00	1.10188 %	1000.00000000	0.88762556	0.00000000	0.00000000	0.00000000	0.00000000	0.88762556	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.50188 %	1000.00000000	1.20984779	0.00000000	0.00000000	0.00000000	0.00000000	1.20984779	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.90188 %	1000.00000000	1.53207001	0.00000000	0.00000000	0.00000000	0.00000000	1.53207001	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.30188 %	1000.00000000	1.85429223	0.00000000	0.00000000	0.00000000	0.00000000	1.85429223	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.10188 %	400.42706918	0.35542930	0.00000000	0.00000000	0.00000000	0.00000000	0.35542930	0.00000000	397.92931466
2E-D2	240,158,000.00	1.50188 %	400.42706918	0.48445582	0.00000000	0.00000000	0.00000000	0.00000000	0.48445582	0.00000000	397.92931466
2E-D3	240,158,000.00	1.90188 %	400.42706918	0.61348229	0.00000000	0.00000000	0.00000000	0.00000000	0.61348229	0.00000000	397.92931466
2E-D4	240,158,000.00	2.30188 %	400.42706918	0.74250881	0.00000000	0.00000000	0.00000000	0.00000000	0.74250881	0.00000000	397.92931466
2E-D5	240,158,000.00	2.90188 %	400.42706918	0.93604856	0.00000000	0.00000000	0.00000000	0.00000000	0.93604856	0.00000000	397.92931466
2E-F1	241,632,000.00	1.10188 %	897.98438982	0.79707390	0.00000000	0.00000000	0.00000000	0.00000000	0.79707390	0.00000000	895.50187206
2E-F2	241,632,000.00	1.50188 %	897.98438982	1.08642444	0.00000000	0.00000000	0.00000000	0.00000000	1.08642444	0.00000000	895.50187206
2E-F3	241,632,000.00	1.90188 %	897.98438982	1.37577494	0.00000000	0.00000000	0.00000000	0.00000000	1.37577494	0.00000000	895.50187206
2E-F4	241,632,000.00	2.30188 %	897.98438982	1.66512548	0.00000000	0.00000000	0.00000000	0.00000000	1.66512548	0.00000000	895.50187206
2E-F5	241,632,000.00	2.90188 %	897.98438982	2.09915127	0.00000000	0.00000000	0.00000000	0.00000000	2.09915127	0.00000000	895.50187206
2X-1	0.00	1.80000 %	400.42706918	0.58061926	0.00000000	0.00000000	0.00000000	0.00000000	0.58061926	0.00000000	397.92931466
2X-2	0.00	1.40000 %	400.42706918	0.45159274	0.00000000	0.00000000	0.00000000	0.00000000	0.45159274	0.00000000	397.92931466
2X-3	0.00	1.00000 %	400.42706918	0.32256627	0.00000000	0.00000000	0.00000000	0.00000000	0.32256627	0.00000000	397.92931466
2X-4	0.00	0.60000 %	400.42706918	0.19353975	0.00000000	0.00000000	0.00000000	0.00000000	0.19353975	0.00000000	397.92931466
2Y-1	0.00	1.80000 %	897.98438982	1.30207737	0.00000000	0.00000000	0.00000000	0.00000000	1.30207737	0.00000000	895.50187206
2Y-2	0.00	1.40000 %	897.98438982	1.01272683	0.00000000	0.00000000	0.00000000	0.00000000	1.01272683	0.00000000	895.50187206
2Y-3	0.00	1.00000 %	897.98438982	0.72337633	0.00000000	0.00000000	0.00000000	0.00000000	0.72337633	0.00000000	895.50187206
2Y-4	0.00	0.60000 %	897.98438982	0.43402579	0.00000000	0.00000000	0.00000000	0.00000000	0.43402579	0.00000000	895.50187206

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,910,693.91
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(14,677.04)
Total Deposits	1,896,016.87
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,876,850.21
Total Withdrawals (Pool Distribution Amount)	1,896,016.87
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.101880%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	156,198,327.94
Total Principal Reduction Cumulative	11,517,794,822.96
Scheduled Principal Current	9,668,188.56
Scheduled Principal Cumulative	1,039,188,056.63
Unscheduled Principal Current	146,512,453.25
Unscheduled Principal Cumulative	10,477,866,117.30
Senior Reduction Amount	155,469,859.86
Subordinate Reduction Amount	710,781.95
Calculated Tranche Write-Down Amount	17,686.13
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	5,015.61
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,175.58
Group 2	
Total Principal Reduction Current	144,245,733.81
Total Principal Reduction Cumulative	11,735,587,508.05
Scheduled Principal Current	6,449,408.29
Scheduled Principal Cumulative	892,943,974.38
Unscheduled Principal Current	137,799,334.61
Unscheduled Principal Cumulative	10,842,728,067.72
Senior Reduction Amount	143,617,314.24
Subordinate Reduction Amount	631,428.66
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	3,009.09
Modification Loss Amount	39,997.01
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	27101
Period Reference Pool Removal Loan Count	722
Period Ending Loan Count	26379
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,971,139,581.70
Period PIF Loan Count Current	721
PIF Loan Count Cumulative	42859
Period PIF Loan UPB Current	142,597,884.88
PIF Loan UPB Cumulative	10,132,976,738.16
Period Partial Prepayment Amount	4,317,642.87
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	90,788.35
Credit Event Amount Cumulative	3,711,764.11
Total Active Modified Loan Count	290
Total Active Modified Loan UPB	64,593,849.40
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	21760
Period Reference Pool Removal Loan Count	691
Period Ending Loan Count	21069
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,773,565,528.23
Period PIF Loan Count Current	690
PIF Loan Count Cumulative	45261
Period PIF Loan UPB Current	135,806,551.35
PIF Loan UPB Cumulative	10,620,902,007.22
Period Partial Prepayment Amount	2,265,128.09
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	107,650.87
Credit Event Amount Cumulative	13,012,611.30
Total Active Modified Loan Count	503
Total Active Modified Loan UPB	116,447,316.67
Structural Reporting	
Group 1	
Senior Percentage	92.648241%
Subordinate Percentage	7.351759%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	90.209510%
Subordinate Percentage	9.790490%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	81,963.81

Connecticut Avenue Securities

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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 %	7.350000 %	7.570000 %
1M-1	0.00	0.00	2.800000 %	7.350000 %	7.570000 %
1M-1H	0.00	0.00	2.800000 %	7.350000 %	7.570000 %
1M-2A	0.00	0.00	2.200000 %	7.060000 %	7.280000 %
1M-2B	0.00	0.00	1.600000 %	5.130000 %	5.290000 %
1M-2C	0.00	0.00	1.000000 %	3.200000 %	3.300000 %
1M-2	0.00	0.00	1.000000 %	3.200000 %	3.300000 %
1M-2H	0.00	0.00	1.000000 %	3.200000 %	3.300000 %
1B-1	0.00	0.00	0.500000 %	1.590000 %	1.640000 %
1B-1H	0.00	0.00	0.500000 %	1.590000 %	1.640000 %
1B-2H	17,686.13	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	9.790000 %	10.150000 %
2M-1	0.00	0.00	3.450000 %	9.790000 %	10.150000 %
2M-1H	0.00	0.00	3.450000 %	9.790000 %	10.150000 %
2M-2A	0.00	0.00	2.640000 %	9.790000 %	10.150000 %
2M-2B	0.00	0.00	1.820000 %	7.200000 %	7.480000 %
2M-2C	0.00	0.00	1.000000 %	3.960000 %	4.110000 %
2M-2	0.00	0.00	1.000000 %	3.960000 %	4.110000 %
2M-2H	0.00	0.00	1.000000 %	3.960000 %	4.110000 %
2B-1	0.00	0.00	0.500000 %	1.980000 %	2.050000 %
2B-1H	0.00	0.00	0.500000 %	1.980000 %	2.050000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	499	92,625,584.04	1.051678 %	1.059219 %
60 Days	157	30,434,581.91	0.330889 %	0.348034 %
90 Days	87	16,333,985.15	0.183359 %	0.186787 %
120 Days	70	13,031,037.92	0.147530 %	0.149016 %
150 Days	54	10,538,790.07	0.113809 %	0.120516 %
180+ Days	1072	254,914,120.91	2.259315 %	2.915068 %
Totals	1939	417,878,100.00	4.086579 %	4.778641 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	226	42,623,543.43	0.856742 %	0.857420 %
60 Days	68	13,189,211.69	0.257781 %	0.265316 %
90 Days	28	4,722,333.25	0.106145 %	0.094995 %
120 Days	30	5,628,572.44	0.113727 %	0.113225 %
150 Days	22	4,711,534.85	0.083400 %	0.094778 %
180+ Days	480	120,497,325.12	1.819629 %	2.423938 %
Totals	854	191,372,520.78	3.237424 %	3.849671 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	273	50,002,040.61	1.295743 %	1.325061 %
60 Days	89	17,245,370.22	0.422422 %	0.457005 %
90 Days	59	11,611,651.90	0.280032 %	0.307710 %
120 Days	40	7,402,465.48	0.189852 %	0.196166 %
150 Days	32	5,827,255.22	0.151882 %	0.154423 %
180+ Days	592	134,416,795.79	2.809815 %	3.562063 %
Totals	1085	226,505,579.22	5.149746 %	6.002429 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	29	7,796,736.56	5,015.61	0.064330
Group 2	257	62,030,154.91	39,997.01	0.064480

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043744717	321,803.45	234.65	0.072917
Group 1	0043747774	196,952.68	8.11	0.004118
Group 1	0043750288	405,284.87	256.04	0.063175
Group 1	0043750423	272,131.16	265.41	0.097530
Group 1	0043750574	484,215.88	505.04	0.104301
Group 1	0043762430	233,526.88	76.43	0.032729
Group 1	0043763807	329,040.44	102.83	0.031251
Group 1	0043763845	113,081.80	70.68	0.062503
Group 1	0043764167	179,015.27	59.80	0.033405
Group 1	0043765354	139,238.52	174.05	0.125001
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	471,397.40	253.40	0.053755
Group 1	0043773055	282,076.19	232.21	0.082322
Group 1	0043773899	196,562.36	32.37	0.016468
Group 1	0043774094	183,859.31	317.90	0.172904
Group 1	0043775080	212,351.48	150.64	0.070939
Group 1	0043780989	86,896.83	71.69	0.082500
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	607,306.35	583.22	0.096034
Group 1	0043793126	162,229.89	50.75	0.031283
Group 1	0043793312	468,318.08	314.29	0.067110
Group 1	0043794105	414,896.69	172.87	0.041666
Group 1	0043797144	70,237.32	178.44	0.254053

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043797346	358,571.45	74.70	0.020833
Group 1	0043801646	127,361.97	92.87	0.072918
Group 1	0043806483	84,939.17	70.07	0.082494
Group 1	0043808863	140,934.30	6.01	0.004264
Group 1	0043809028	389,511.96	446.32	0.114584
Group 2	0043810281	380,716.68	259.13	0.068064
Group 2	0043810574	325,100.97	135.46	0.041667
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	58,813.78	30.19	0.051332
Group 2	0043811815	74,006.94	71.68	0.096856
Group 2	0043812134	172,992.30	180.20	0.104166
Group 2	0043812212	201,534.14	27.32	0.013556
Group 2	0043812860	102,095.49	1.50	0.001469
Group 2	0043813555	353,285.68	232.24	0.065737
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813786	195,195.61	325.33	0.166669
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	316,877.97	59.53	0.018786
Group 2	0043814648	66,355.70	48.39	0.072925
Group 2	0043814923	315,697.75	23.29	0.007377
Group 2	0043815617	278,037.22	258.34	0.092916
Group 2	0043816083	232,275.68	108.25	0.046604
Group 2	0043816866	103,226.40	107.53	0.104169
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	296,740.75	329.88	0.111168
Group 2	0043817462	233,300.32	62.31	0.026708
Group 2	0043818038	152,950.01	53.97	0.035286
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	214,956.30	202.20	0.094066
Group 2	0043818443	33,945.31	18.48	0.054441
Group 2	0043818673	172,246.15	17.94	0.010415
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	254,992.87	137.18	0.053798

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043819360	117,230.31	134.33	0.114586
Group 2	0043819757	188,709.84	167.65	0.088840
Group 2	0043820331	158,926.16	82.77	0.052081
Group 2	0043820337	157,706.13	69.50	0.044069
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043821167	140,211.75	161.89	0.115461
Group 2	0043821580	214,474.43	223.41	0.104166
Group 2	0043821855	185,117.98	19.28	0.010415
Group 2	0043822060	334,868.60	114.68	0.034246
Group 2	0043822161	421,284.04	87.77	0.020834
Group 2	0043822458	331,778.57	61.72	0.018603
Group 2	0043822741	160,692.47	43.48	0.027058
Group 2	0043823119	328,827.75	465.35	0.141518
Group 2	0043823164	318,388.81	431.15	0.135416
Group 2	0043823409	239,340.47	154.24	0.064444
Group 2	0043823412	276,019.01	118.82	0.043048
Group 2	0043823460	339,012.01	176.57	0.052084
Group 2	0043823673	118,831.33	86.65	0.072918
Group 2	0043824039	157,314.31	196.64	0.124998
Group 2	0043824302	459,239.01	526.21	0.114583
Group 2	0043824656	140,042.41	87.53	0.062502
Group 2	0043825279	226,090.72	23.87	0.010558
Group 2	0043825287	347,129.66	83.24	0.023980
Group 2	0043825485	122,984.50	15.76	0.012815
Group 2	0043825510	206,805.80	86.17	0.041667
Group 2	0043825634	232,536.74	311.39	0.133910
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	223,072.79	50.03	0.022428
Group 2	0043826271	358,780.74	92.47	0.025773
Group 2	0043826301	219,659.11	52.94	0.024101
Group 2	0043826535	336,534.42	561.75	0.166922
Group 2	0043826576	230,036.65	143.32	0.062303
Group 2	0043826648	96,161.60	99.73	0.103711

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826790	98,368.97	122.96	0.124999
Group 2	0043827209	461,752.23	136.21	0.029499
Group 2	0043827245	191,229.82	99.60	0.052084
Group 2	0043827268	262,514.10	27.93	0.010639
Group 2	0043827505	242,464.16	45.50	0.018766
Group 2	0043827637	269,074.03	28.03	0.010417
Group 2	0043828096	104,935.31	88.96	0.084776
Group 2	0043828910	418,876.05	311.77	0.074430
Group 2	0043829899	151,398.48	26.53	0.017523
Group 2	0043830309	119,974.64	65.49	0.054587
Group 2	0043830477	273,776.84	399.69	0.145991
Group 2	0043830677	88,119.15	45.90	0.052089
Group 2	0043830697	434,676.65	184.96	0.042551
Group 2	0043831199	217,842.75	140.15	0.064335
Group 2	0043831210	230,128.33	21.33	0.009269
Group 2	0043831472	216,192.90	198.42	0.091779
Group 2	0043831606	356,830.75	93.65	0.026245
Group 2	0043832066	157,821.42	96.47	0.061126
Group 2	0043832276	339,622.14	389.15	0.114583
Group 2	0043832303	237,743.48	148.59	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	214,965.56	156.75	0.072919
Group 2	0043832708	233,095.20	97.12	0.041665
Group 2	0043833586	166,800.05	108.68	0.065156
Group 2	0043833611	84,404.94	43.96	0.052082
Group 2	0043833703	283,957.59	130.61	0.045996
Group 2	0043834118	137,460.54	56.98	0.041452
Group 2	0043834123	152,221.09	158.56	0.104164
Group 2	0043834160	127,308.75	27.25	0.021405
Group 2	0043834183	225,738.03	188.12	0.083336
Group 2	0043834864	197,835.89	147.19	0.074400
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	288,226.86	120.64	0.041856
Group 2	0043835145	342,947.74	116.99	0.034113

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043835181	303,435.35	189.65	0.062501
Group 2	0043835927	366,834.39	189.49	0.051655
Group 2	0043836074	87,297.38	120.58	0.138126
Group 2	0043836090	69,186.09	44.30	0.064030
Group 2	0043836143	413,055.05	527.09	0.127608
Group 2	0043836349	157,056.07	64.97	0.041367
Group 2	0043836552	173,883.80	36.23	0.020836
Group 2	0043836588	92,243.40	56.06	0.060774
Group 2	0043836979	133,382.35	111.15	0.083332
Group 2	0043837054	112,234.43	138.61	0.123500
Group 2	0043837118	144,422.08	65.18	0.045132
Group 2	0043837138	144,626.57	193.66	0.133903
Group 2	0043837149	206,972.59	109.25	0.052785
Group 2	0043837183	319,922.93	78.65	0.024584
Group 2	0043837815	264,755.53	220.63	0.083333
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838925	193,846.15	123.56	0.063741
Group 2	0043838945	194,940.87	252.72	0.129639
Group 2	0043839538	237,532.13	173.20	0.072916
Group 2	0043839771	297,345.79	85.53	0.028764
Group 2	0043840199	395,283.93	231.21	0.058492
Group 2	0043840550	302,225.70	220.37	0.072916
Group 2	0043840843	182,837.04	151.19	0.082691
Group 2	0043840986	304,853.73	381.07	0.125001
Group 2	0043841361	360,777.38	50.95	0.014122
Group 2	0043841424	373,591.64	94.18	0.025209
Group 2	0043841923	141,833.30	88.65	0.062503
Group 2	0043841961	140,700.96	102.59	0.072914
Group 2	0043841995	112,259.75	15.91	0.014172
Group 2	0043842399	384,498.66	113.90	0.029623
Group 2	0043842682	279,208.30	116.34	0.041668
Group 2	0043842691	297,805.94	156.56	0.052571
Group 2	0043842714	137,490.21	114.58	0.083337

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043842734	276,305.25	154.64	0.055967
Group 2	0043842784	249,131.32	374.33	0.150254
Group 2	0043842906	203,843.06	276.04	0.135418
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	228,710.05	158.82	0.069442
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	230,910.44	277.71	0.120267
Group 2	0043844351	374,515.39	468.14	0.124999
Group 2	0043844621	369,548.05	269.46	0.072916
Group 2	0043844635	280,371.77	334.11	0.119167
Group 2	0043844664	139,365.19	38.10	0.027338
Group 2	0043844687	127,601.91	96.26	0.075438
Group 2	0043844901	302,659.99	143.86	0.047532
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845163	228,941.83	39.39	0.017205
Group 2	0043845191	378,698.34	512.82	0.135416
Group 2	0043845908	577,908.85	31.75	0.005494
Group 2	0043846554	119,528.80	4.45	0.003723
Group 2	0043846610	316,734.83	197.96	0.062500
Group 2	0043846631	232,799.37	202.16	0.086839
Group 2	0043846764	446,029.75	366.67	0.082208
Group 2	0043846856	102,318.45	18.43	0.018012
Group 2	0043846913	185,343.18	40.63	0.021921
Group 2	0043847345	167,572.48	80.82	0.048230
Group 2	0043847434	204,447.75	92.80	0.045391
Group 2	0043848445	238,284.15	74.46	0.031248
Group 2	0043848608	407,239.30	183.93	0.045165
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	293,432.14	213.96	0.072916
Group 2	0043849270	234,854.35	54.25	0.023099
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	149,158.82	45.74	0.030665
Group 2	0043849854	168,748.92	166.26	0.098525
Group 2	0043849984	57,382.69	13.99	0.024380

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849990	192,616.07	17.13	0.008893
Group 2	0043850206	116,364.92	181.82	0.156250
Group 2	0043850738	156,791.65	81.66	0.052082
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	106,975.50	78.76	0.073624
Group 2	0043852465	111,632.57	68.38	0.061255
Group 2	0043852701	240,627.58	175.46	0.072918
Group 2	0043853072	370,514.50	253.28	0.068359
Group 2	0043853250	140,817.02	205.36	0.145835
Group 2	0043853744	259,998.49	325.00	0.125001
Group 2	0043854538	409,899.48	273.74	0.066782
Group 2	0043854594	424,675.61	155.67	0.036656
Group 2	0043854633	248,323.25	77.60	0.031250
Group 2	0043855005	309,110.91	32.21	0.010420
Group 2	0043855199	320,246.50	166.80	0.052085
Group 2	0043855514	62,885.71	32.75	0.052079
Group 2	0043855655	178,846.78	40.40	0.022589
Group 2	0043855733	142,289.89	54.64	0.038400
Group 2	0043855776	288,546.52	240.46	0.083335
Group 2	0043856088	192,938.25	141.77	0.073479
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	353,240.56	113.33	0.032083
Group 2	0043857123	241,886.78	25.20	0.010418
Group 2	0043857612	125,438.82	143.73	0.114582
Group 2	0043857889	333,727.05	660.50	0.197916
Group 2	0043858295	169,768.03	23.24	0.013689
Group 2	0043858379	250,816.81	256.79	0.102381
Group 2	0043859091	359,843.32	524.77	0.145833
Group 2	0043859262	298,261.18	4.67	0.001566
Group 2	0043859413	352,837.92	190.27	0.053926
Group 2	0043859895	206,486.78	236.60	0.114584
Group 2	0043860139	328,852.22	313.62	0.095368
Group 2	0043860484	321,650.33	100.56	0.031264
Group 2	0043860503	463,169.07	601.45	0.129855

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
 07-Jan-2022 1:13:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043860712	166,583.47	93.72	0.056260
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	392,609.44	200.75	0.051132
Group 2	0043861691	121,224.83	151.53	0.124999
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	253,404.95	185.93	0.073373
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	315,350.05	203.03	0.064382
Group 2	0043862302	228,882.46	238.42	0.104167
Group 2	0043862332	175,301.34	182.61	0.104169
Group 2	0043862402	158,856.69	86.12	0.054212
Group 2	0043862569	126,609.10	114.36	0.090325
Group 2	0043862745	286,135.76	194.43	0.067950
Group 2	0043863009	394,571.16	164.40	0.041665
Group 2	0043863440	451,347.56	255.11	0.056522
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	242,954.37	88.76	0.036534
Group 2	0043864325	50,641.80	22.00	0.043442
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	321,033.35	133.76	0.041665
Group 2	0043865091	173,581.31	144.65	0.083333
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	280,461.77	173.45	0.061844
Group 2	0043865594	147,258.31	61.36	0.041668
Group 2	0043866196	114,742.75	25.66	0.022363
Group 2	0043866415	246,999.34	255.23	0.103332
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866972	272,312.00	425.49	0.156251
Group 2	0043867128	356,253.69	148.44	0.041667
Group 2	0043867274	377,888.13	118.09	0.031250
Group 2	0043868265	136,810.05	142.51	0.104166
Group 2	0043868595	184,447.31	243.09	0.131794
Group 2	0043868873	216,515.86	90.21	0.041664
Group 2	0043869417	144,558.19	75.29	0.052083

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Series 2017-C06



Distribution Date: 25-Jan-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043870369	234,850.53	18.89	0.008043
Group 2	0043870820	347,924.48	72.48	0.020832
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871323	269,800.13	252.94	0.093751
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,302.00	42.70	0.048357
Group 2	0043872136	142,790.95	82.54	0.057805
Group 2	0043872770	67,045.91	104.76	0.156251
Group 2	0043872811	185,829.01	348.43	0.187500
Group 2	0043872834	598,655.90	436.52	0.072917
Group 2	0043873126	204,730.06	149.28	0.072916
Group 2	0043873145	88,287.79	37.62	0.042611
Group 2	0043873365	196,609.17	93.47	0.047541
Group 2	0043873542	333,535.55	125.69	0.037684
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	163,985.24	290.39	0.177083
Group 2	0043874656	381,715.54	183.94	0.048188
Group 2	0043874891	198,622.21	73.50	0.037005
Group 2	0043874901	306,492.72	290.90	0.094913
Group 2	0043875397	119,140.95	56.53	0.047448
Group 2	0043875453	381,468.12	635.78	0.166667
Group 2	0043876004	160,035.65	92.44	0.057762
Group 2	0043876485	330,808.02	172.30	0.052085

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	198,439.22	36,788.21	18.539

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043801724	90,788.35	17,761.35	19.563
0043834706	107,650.87	19,026.86	17.675

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	155,517.95	(22,111.17)	38,112.74	24.507

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043754962	43,717.86	(75.22)	15,641.15	35.777
0043847868	111,800.09	(22,035.95)	22,471.59	20.100

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jan-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
107	16,724,375.41	658,685.49	3.938

Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,761.35	19.563
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
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
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	(15,914.28)	(19.495)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(41,897.14)	(13.033)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jan-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(38,190.26)	(9.556)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	19,026.86	17.675
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
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: 25-Jan-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	2	134,506.21	17,686.13	0.000 %	0	0.00	0.00	0.000 %	2	134,506.21	17,686.13	0.000 %
Group 2	2	219,450.96	(3,009.09)	(0.000 %)	0	0.00	0.00	0.000 %	2	219,450.96	(3,009.09)	(0.000 %)
Total	4	353,957.17	14,677.04	0.000 %	0	0.00	0.00	0.000 %	4	353,957.17	14,677.04	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	0043754962	45,000.00	3.875 %	TX	80.00	360	43,717.86	07/31/2021	(75.22)	15,641.15
Group 1	0043801724	97,000.00	4.875 %	AZ	80.00	360	90,788.35	12/31/2021	17,761.35	17,761.35
Group 2	0043834706	112,000.00	5.250 %	OK	95.00	360	107,650.87	12/31/2021	19,026.86	19,026.86
Group 2	0043847868	114,000.00	4.625 %	OK	95.00	360	111,800.09	09/30/2021	(22,035.95)	22,471.59

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

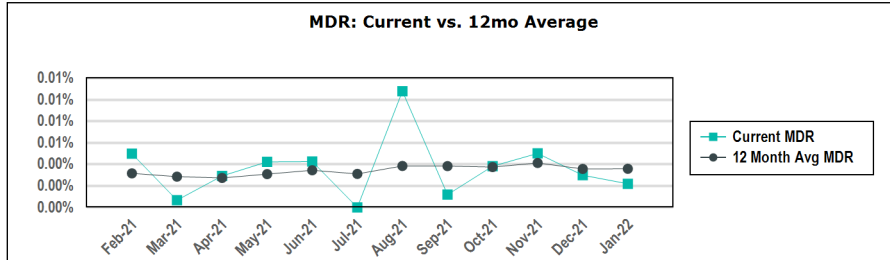
Distribution Date: 25-Jan-2022
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Realized Loss Report - Collateral

Summary

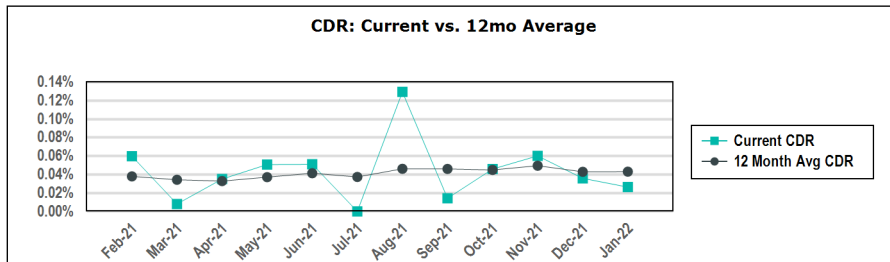
MDR

Current Month	0.002 %
3 Month Average	0.003 %
12 Month Average	0.004 %



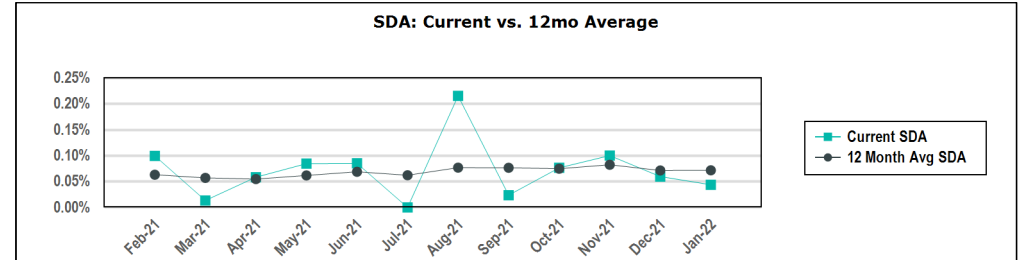
CDR

Current Month	0.026 %
3 Month Average	0.041 %
12 Month Average	0.043 %



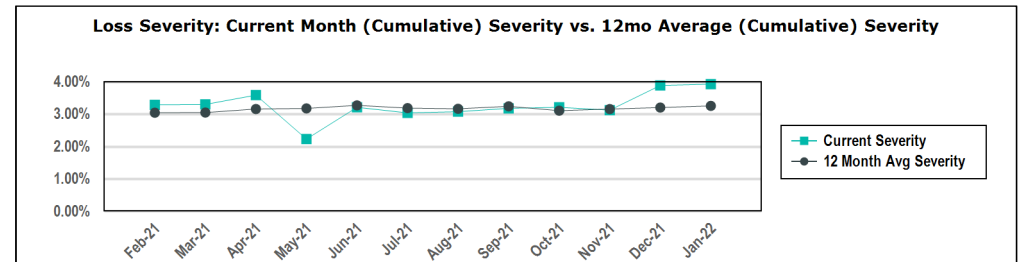
SDA

Current Month	0.044 %
3 Month Average	0.068 %
12 Month Average	0.072 %



Loss Severity

Current Month (Cumulative)	3.938 %
3 Month Average (Cumulative)	3.656 %
12 Month Average (Cumulative)	3.265 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

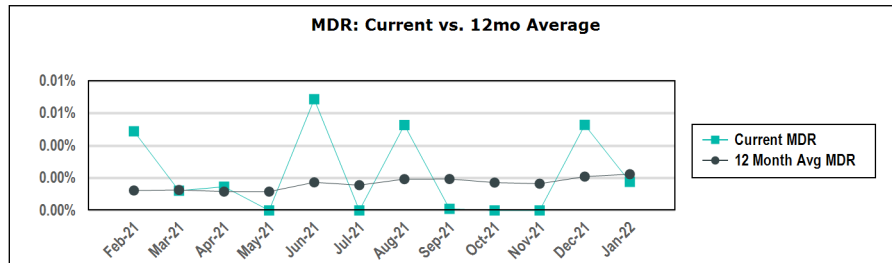
Distribution Date: 25-Jan-2022
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Realized Loss Report - Collateral

Group 1

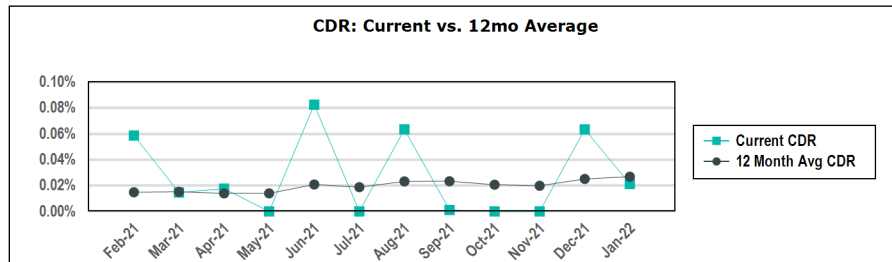
MDR

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



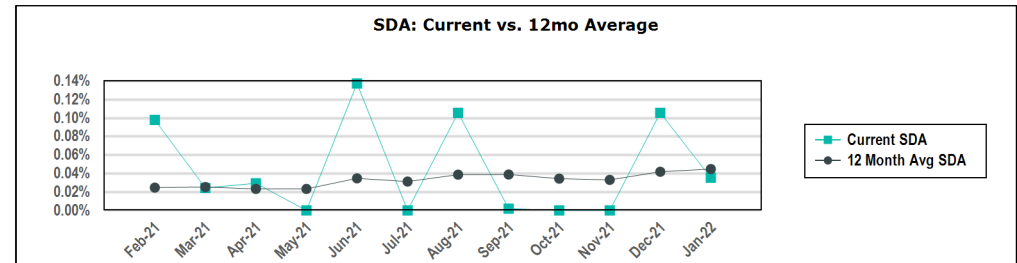
CDR

Current Month 0.021 %
 3 Month Average 0.028 %
 12 Month Average 0.027 %



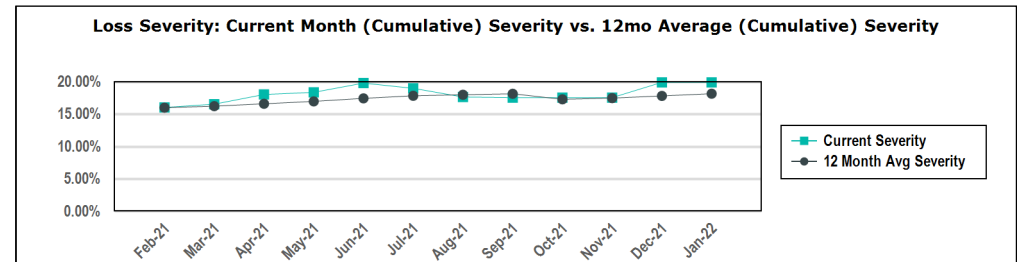
SDA

Current Month 0.035 %
 3 Month Average 0.047 %
 12 Month Average 0.045 %



Loss Severity

Current Month (Cumulative) 19.954 %
 3 Month Average (Cumulative) 19.175 %
 12 Month Average (Cumulative) 18.209 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

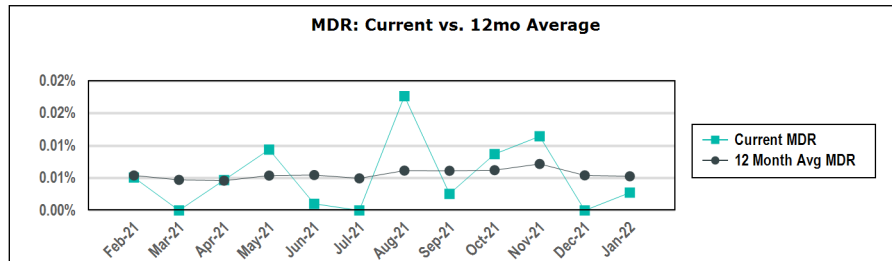
Distribution Date: 25-Jan-2022
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Realized Loss Report - Collateral

Group 2

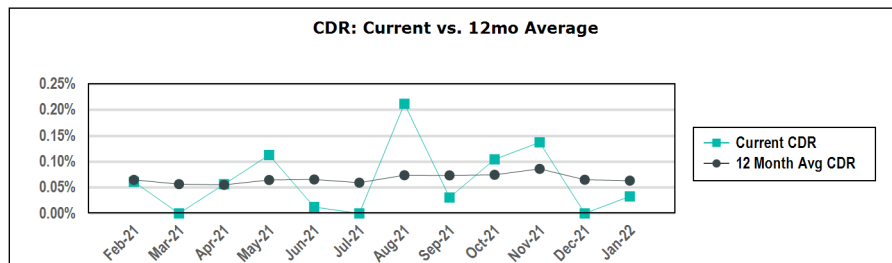
MDR

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



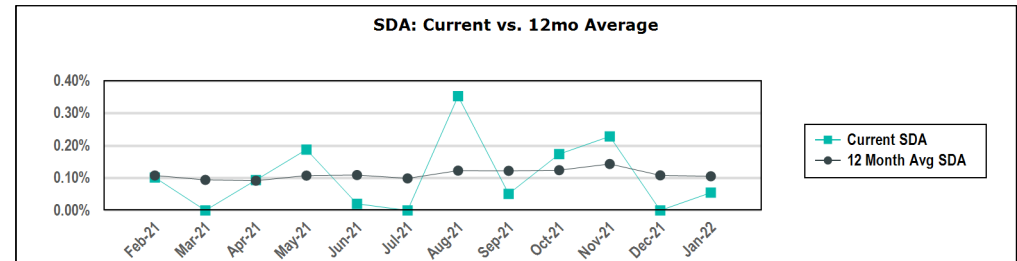
CDR

Current Month 0.033 %
 3 Month Average 0.057 %
 12 Month Average 0.063 %



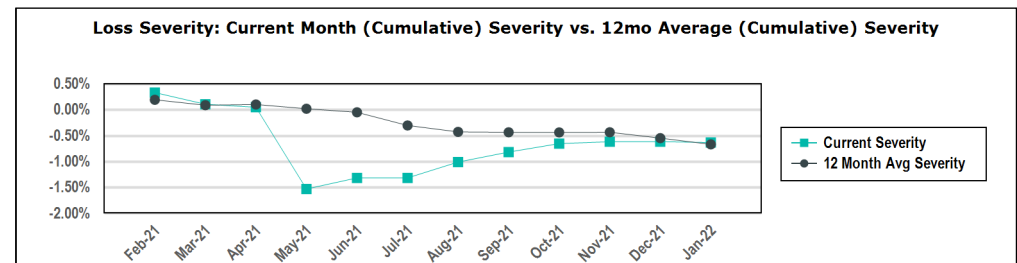
SDA

Current Month 0.055 %
 3 Month Average 0.095 %
 12 Month Average 0.106 %



Loss Severity

Current Month (Cumulative) (0.630) %
 3 Month Average (Cumulative) (0.618) %
 12 Month Average (Cumulative) (0.665) %



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: 25-Jan-2022
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Prepayment Rates

Summary

SMM

Current Month 3.149 %
3 Month Average 3.330 %
12 Month Average 4.066 %

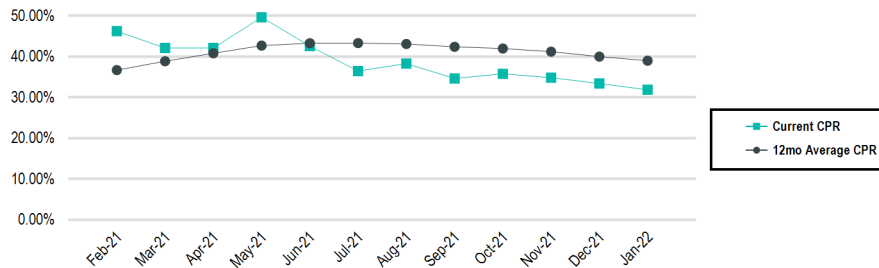
CPR

Current Month 31.884 %
3 Month Average 33.386 %
12 Month Average 39.015 %

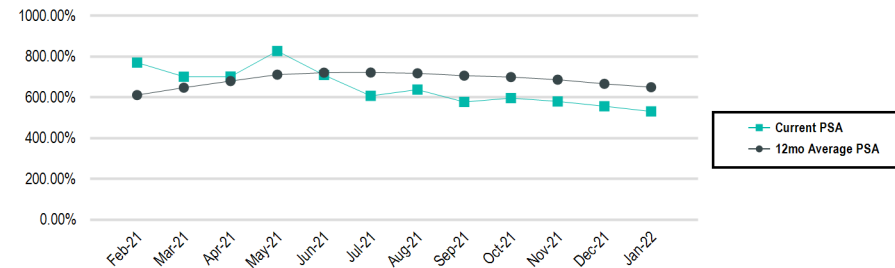
PSA

Current Month 531.403 %
3 Month Average 556.431 %
12 Month Average 650.246 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 2.863 %
3 Month Average 2.983 %
12 Month Average 3.766 %

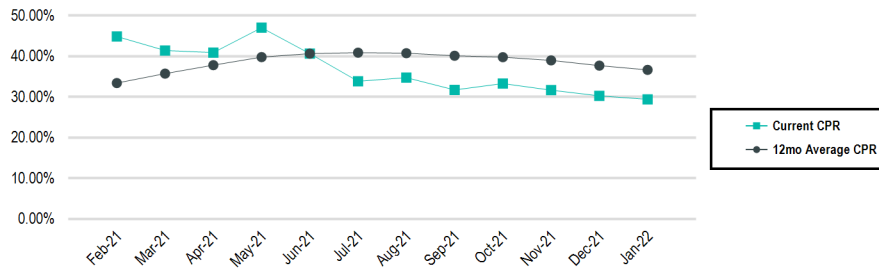
CPR

Current Month 29.433 %
3 Month Average 30.465 %
12 Month Average 36.668 %

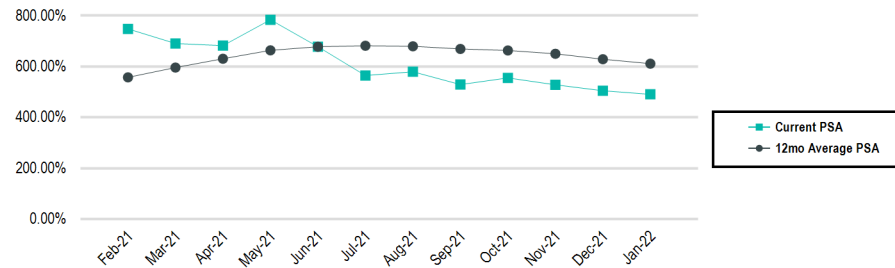
PSA

Current Month 490.542 %
3 Month Average 507.744 %
12 Month Average 611.136 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	3.523 %
3 Month Average	3.780 %
12 Month Average	4.443 %

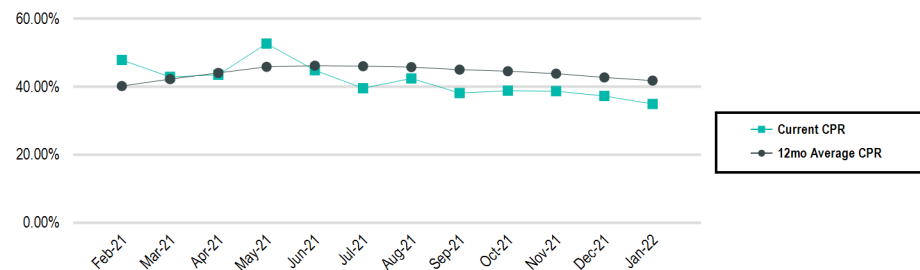
CPR

Current Month	34.974 %
3 Month Average	37.002 %
12 Month Average	41.849 %

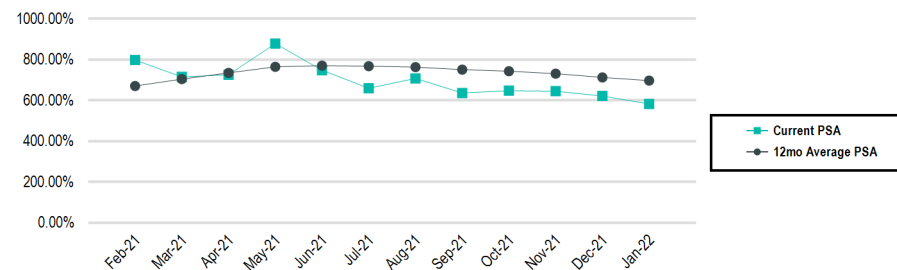
PSA

Current Month	582.901 %
3 Month Average	616.708 %
12 Month Average	697.487 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.