

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
 10-Oct-2022 2:22:36 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		09/30/2022	0.00000 %	3,932,330,640.50	0.00	44,143,323.40	0.00	3,888,197,049.69	44,143,323.40	0.00
1M-1	30711XQS6	10/24/2022	3.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	10/24/2022	5.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	10/24/2022	5.73400 %	14,947,286.85	69,042.35	745,605.14	0.00	14,201,681.71	814,647.49	0.00
1M-BH		09/30/2022	0.00000 %	61,440,036.34	0.00	3,064,770.71	0.00	58,375,265.62	3,064,770.71	0.00
1M-2C	30711XQV9	10/24/2022	5.73400 %	19,359,089.00	89,420.71	0.00	0.00	19,359,089.00	89,420.71	0.00
1M-CH		09/30/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	10/24/2022	5.73400 %	34,306,375.85	158,463.06	745,605.14	0.00	33,560,770.71	904,068.20	0.00
1M-2H		09/30/2022	0.00000 %	141,014,553.34	0.00	3,064,770.71	0.00	137,949,782.62	3,064,770.71	0.00
1B-1	30711XQW7	10/24/2022	7.23400 %	78,322,000.00	456,412.75	0.00	0.00	78,322,000.00	456,412.75	0.00
1B-1H		09/30/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		09/30/2022	0.00000 %	81,666,425.64	0.00	0.00	9,732.60	81,656,693.04	0.00	787,978.96
1A-I1	30711XQZ0	10/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	10/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	10/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	10/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	10/24/2022	1.80000 %	0.00	21,673.57	0.00	0.00	0.00	21,673.57	0.00
1B-I2	30711XRK2	10/24/2022	1.40000 %	0.00	16,857.22	0.00	0.00	0.00	16,857.22	0.00
1B-I3	30711XRM8	10/24/2022	1.00000 %	0.00	12,040.87	0.00	0.00	0.00	12,040.87	0.00
1B-I4	30711XRP1	10/24/2022	0.60000 %	0.00	7,224.52	0.00	0.00	0.00	7,224.52	0.00
1C-I1	30711XRR7	10/24/2022	1.80000 %	0.00	28,070.68	0.00	0.00	0.00	28,070.68	0.00
1C-I2	30711XRT3	10/24/2022	1.40000 %	0.00	21,832.75	0.00	0.00	0.00	21,832.75	0.00
1C-I3	30711XRV8	10/24/2022	1.00000 %	0.00	15,594.82	0.00	0.00	0.00	15,594.82	0.00
1C-I4	30711XRX4	10/24/2022	0.60000 %	0.00	9,356.89	0.00	0.00	0.00	9,356.89	0.00
1E-A1	30711XQY3	10/24/2022	3.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	10/24/2022	4.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	10/24/2022	4.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	10/24/2022	5.13400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	10/24/2022	3.93400 %	14,947,286.85	47,368.78	745,605.14	0.00	14,201,681.71	792,973.92	0.00

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Series 2017-C06



Distribution Date: 25-Oct-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	10/24/2022	4.33400 %	14,947,286.85	52,185.13	745,605.14	0.00	14,201,681.71	797,790.27	0.00
1E-B3	30711XRL0	10/24/2022	4.73400 %	14,947,286.85	57,001.48	745,605.14	0.00	14,201,681.71	802,606.62	0.00
1E-B4	30711XRN6	10/24/2022	5.13400 %	14,947,286.85	61,817.83	745,605.14	0.00	14,201,681.71	807,422.97	0.00
1E-C1	30711XRQ9	10/24/2022	3.93400 %	19,359,089.00	61,350.03	0.00	0.00	19,359,089.00	61,350.03	0.00
1E-C2	30711XRS5	10/24/2022	4.33400 %	19,359,089.00	67,587.96	0.00	0.00	19,359,089.00	67,587.96	0.00
1E-C3	30711XRU0	10/24/2022	4.73400 %	19,359,089.00	73,825.89	0.00	0.00	19,359,089.00	73,825.89	0.00
1E-C4	30711XRW6	10/24/2022	5.13400 %	19,359,089.00	80,063.81	0.00	0.00	19,359,089.00	80,063.81	0.00
1E-D1	30711XRY2	10/24/2022	3.93400 %	14,947,286.85	47,368.78	745,605.14	0.00	14,201,681.71	792,973.92	0.00
1E-D2	30711XRZ9	10/24/2022	4.33400 %	14,947,286.85	52,185.13	745,605.14	0.00	14,201,681.71	797,790.27	0.00
1E-D3	30711XSA3	10/24/2022	4.73400 %	14,947,286.85	57,001.48	745,605.14	0.00	14,201,681.71	802,606.62	0.00
1E-D4	30711XSB1	10/24/2022	5.13400 %	14,947,286.85	61,817.83	745,605.14	0.00	14,201,681.71	807,422.97	0.00
1E-D5	30711XSC9	10/24/2022	5.73400 %	14,947,286.85	69,042.35	745,605.14	0.00	14,201,681.71	814,647.49	0.00
1E-F1	30711XSD7	10/24/2022	3.93400 %	34,306,375.85	108,718.81	745,605.14	0.00	33,560,770.71	854,323.95	0.00
1E-F2	30711XSE5	10/24/2022	4.33400 %	34,306,375.85	119,773.09	745,605.14	0.00	33,560,770.71	865,378.23	0.00
1E-F3	30711XSF2	10/24/2022	4.73400 %	34,306,375.85	130,827.36	745,605.14	0.00	33,560,770.71	876,432.50	0.00
1E-F4	30711XSG0	10/24/2022	5.13400 %	34,306,375.85	141,881.64	745,605.14	0.00	33,560,770.71	887,486.78	0.00
1E-F5	30711XSH8	10/24/2022	5.73400 %	34,306,375.85	158,463.06	745,605.14	0.00	33,560,770.71	904,068.20	0.00
1X-1	30711XSJ4	10/24/2022	1.80000 %	0.00	21,673.57	0.00	0.00	0.00	21,673.57	0.00
1X-2	30711XSK1	10/24/2022	1.40000 %	0.00	16,857.22	0.00	0.00	0.00	16,857.22	0.00
1X-3	30711XSL9	10/24/2022	1.00000 %	0.00	12,040.87	0.00	0.00	0.00	12,040.87	0.00
1X-4	30711XSM7	10/24/2022	0.60000 %	0.00	7,224.52	0.00	0.00	0.00	7,224.52	0.00
1Y-1	30711XSN5	10/24/2022	1.80000 %	0.00	49,744.24	0.00	0.00	0.00	49,744.24	0.00
1Y-2	30711XSP0	10/24/2022	1.40000 %	0.00	38,689.97	0.00	0.00	0.00	38,689.97	0.00
1Y-3	30711XSQ8	10/24/2022	1.00000 %	0.00	27,635.69	0.00	0.00	0.00	27,635.69	0.00
1Y-4	30711XSR6	10/24/2022	0.60000 %	0.00	16,581.41	0.00	0.00	0.00	16,581.41	0.00
2A-H		09/30/2022	0.00000 %	2,789,095,948.90	0.00	34,228,737.19	0.00	2,754,867,211.70	34,228,737.19	0.00
2M-1	30711XSS4	10/24/2022	3.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	10/24/2022	5.88400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	10/24/2022	5.88400 %	16,981,730.12	80,491.51	1,132,676.57	0.00	15,849,053.55	1,213,168.08	0.00

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2M-BH		09/30/2022	0.00000 %	45,479,411.51	0.00	3,033,463.82	0.00	42,445,947.69	3,033,463.82	0.00
2M-2C	30711XSV7	10/24/2022	5.88400 %	34,575,936.42	163,886.10	0.00	0.00	34,575,936.42	163,886.10	0.00
2M-CH		09/30/2022	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	10/24/2022	5.88400 %	51,557,666.54	244,377.61	1,132,676.57	0.00	50,424,989.97	1,377,054.18	0.00
2M-2H		09/30/2022	0.00000 %	138,078,530.09	0.00	3,033,463.82	0.00	135,045,066.27	3,033,463.82	0.00
2B-1	30711XSW5	10/24/2022	7.53400 %	73,668,000.00	447,095.18	0.00	0.00	73,668,000.00	447,095.18	0.00
2B-1H		09/30/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		09/30/2022	0.00000 %	77,385,763.37	0.00	0.00	(81,799.37)	77,467,562.74	0.00	78,202.26
2A-I1	30711XSZ8	10/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	10/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	10/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	10/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	10/24/2022	1.80000 %	0.00	24,623.51	0.00	0.00	0.00	24,623.51	0.00
2B-I2	30711XTK0	10/24/2022	1.40000 %	0.00	19,151.62	0.00	0.00	0.00	19,151.62	0.00
2B-I3	30711XTM6	10/24/2022	1.00000 %	0.00	13,679.73	0.00	0.00	0.00	13,679.73	0.00
2B-I4	30711XTP9	10/24/2022	0.60000 %	0.00	8,207.84	0.00	0.00	0.00	8,207.84	0.00
2C-I1	30711XTR5	10/24/2022	1.80000 %	0.00	50,135.11	0.00	0.00	0.00	50,135.11	0.00
2C-I2	30711XTT1	10/24/2022	1.40000 %	0.00	38,993.97	0.00	0.00	0.00	38,993.97	0.00
2C-I3	30711XTV6	10/24/2022	1.00000 %	0.00	27,852.84	0.00	0.00	0.00	27,852.84	0.00
2C-I4	30711XTX2	10/24/2022	0.60000 %	0.00	16,711.70	0.00	0.00	0.00	16,711.70	0.00
2E-A1	30711XSY1	10/24/2022	4.08400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	10/24/2022	4.48400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	10/24/2022	4.88400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	10/24/2022	5.28400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	10/24/2022	4.08400 %	16,981,730.12	55,868.01	1,132,676.57	0.00	15,849,053.55	1,188,544.58	0.00
2E-B2	30711XTJ3	10/24/2022	4.48400 %	16,981,730.12	61,339.90	1,132,676.57	0.00	15,849,053.55	1,194,016.47	0.00
2E-B3	30711XTL8	10/24/2022	4.88400 %	16,981,730.12	66,811.79	1,132,676.57	0.00	15,849,053.55	1,199,488.36	0.00
2E-B4	30711XTN4	10/24/2022	5.28400 %	16,981,730.12	72,283.68	1,132,676.57	0.00	15,849,053.55	1,204,960.25	0.00
2E-C1	30711XTQ7	10/24/2022	4.08400 %	34,575,936.42	113,750.99	0.00	0.00	34,575,936.42	113,750.99	0.00
2E-C2	30711XTS3	10/24/2022	4.48400 %	34,575,936.42	124,892.12	0.00	0.00	34,575,936.42	124,892.12	0.00
2E-C3	30711XTU8	10/24/2022	4.88400 %	34,575,936.42	136,033.26	0.00	0.00	34,575,936.42	136,033.26	0.00

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Distribution Date: 25-Oct-2022
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Certificateholder Distribution Summary

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2E-C4	30711XTW4	10/24/2022	5.28400 %	34,575,936.42	147,174.39	0.00	0.00	34,575,936.42	147,174.39	0.00
2E-D1	30711XTY0	10/24/2022	4.08400 %	16,981,730.12	55,868.01	1,132,676.57	0.00	15,849,053.55	1,188,544.58	0.00
2E-D2	30711XTZ7	10/24/2022	4.48400 %	16,981,730.12	61,339.90	1,132,676.57	0.00	15,849,053.55	1,194,016.47	0.00
2E-D3	30711XUA0	10/24/2022	4.88400 %	16,981,730.12	66,811.79	1,132,676.57	0.00	15,849,053.55	1,199,488.36	0.00
2E-D4	30711XUB8	10/24/2022	5.28400 %	16,981,730.12	72,283.68	1,132,676.57	0.00	15,849,053.55	1,204,960.25	0.00
2E-D5	30711XUC6	10/24/2022	5.88400 %	16,981,730.12	80,491.51	1,132,676.57	0.00	15,849,053.55	1,213,168.08	0.00
2E-F1	30711XUD4	10/24/2022	4.08400 %	51,557,666.54	169,618.99	1,132,676.57	0.00	50,424,989.97	1,302,295.56	0.00
2E-F2	30711XUE2	10/24/2022	4.48400 %	51,557,666.54	186,232.02	1,132,676.57	0.00	50,424,989.97	1,318,908.59	0.00
2E-F3	30711XUF9	10/24/2022	4.88400 %	51,557,666.54	202,845.05	1,132,676.57	0.00	50,424,989.97	1,335,521.62	0.00
2E-F4	30711XUG7	10/24/2022	5.28400 %	51,557,666.54	219,458.07	1,132,676.57	0.00	50,424,989.97	1,352,134.64	0.00
2E-F5	30711XUH5	10/24/2022	5.88400 %	51,557,666.54	244,377.61	1,132,676.57	0.00	50,424,989.97	1,377,054.18	0.00
2X-1	30711XUJ1	10/24/2022	1.80000 %	0.00	24,623.51	0.00	0.00	0.00	24,623.51	0.00
2X-2	30711XUK8	10/24/2022	1.40000 %	0.00	19,151.62	0.00	0.00	0.00	19,151.62	0.00
2X-3	30711XUL6	10/24/2022	1.00000 %	0.00	13,679.73	0.00	0.00	0.00	13,679.73	0.00
2X-4	30711XUM4	10/24/2022	0.60000 %	0.00	8,207.84	0.00	0.00	0.00	8,207.84	0.00
2Y-1	30711XUN2	10/24/2022	1.80000 %	0.00	74,758.62	0.00	0.00	0.00	74,758.62	0.00
2Y-2	30711XUP7	10/24/2022	1.40000 %	0.00	58,145.59	0.00	0.00	0.00	58,145.59	0.00
2Y-3	30711XUQ5	10/24/2022	1.00000 %	0.00	41,532.56	0.00	0.00	0.00	41,532.56	0.00
2Y-4	30711XUR3	10/24/2022	0.60000 %	0.00	24,919.54	0.00	0.00	0.00	24,919.54	0.00
Totals				8,702,804,933.41	6,082,424.62	120,621,037.01	(72,066.77)	8,582,265,695.73	126,703,461.63	866,181.22

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,932,330,640.50	8,482,081.50	35,661,241.90	0.00	0.00	44,143,323.40	3,888,197,049.69	0.24512105	44,143,323.40
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.73359246	745,605.14
1M-BH	79,574,517.00	61,440,036.34	588,891.66	2,475,879.06	0.00	0.00	3,064,770.71	58,375,265.62	0.73359246	3,064,770.71
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	34,306,375.85	143,267.05	602,338.09	0.00	0.00	745,605.14	33,560,770.71	0.57786415	745,605.14
1M-2H	238,723,551.00	141,014,553.34	588,891.66	2,475,879.06	0.00	0.00	3,064,770.71	137,949,782.62	0.57786415	3,064,770.71
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	81,666,425.64	0.00	0.00	0.00	9,732.60	9,732.60	81,656,693.04	0.99044233	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.73359246	745,605.14
1E-B2	19,359,089.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.73359246	745,605.14
1E-B3	19,359,089.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.73359246	745,605.14

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
10-Oct-2022 2:22:37 PM

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	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.73359246	745,605.14
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	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.36679623	745,605.14
1E-D2	38,718,178.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.36679623	745,605.14
1E-D3	38,718,178.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.36679623	745,605.14
1E-D4	38,718,178.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.36679623	745,605.14
1E-D5	38,718,178.00	14,947,286.85	143,267.05	602,338.09	0.00	0.00	745,605.14	14,201,681.71	0.36679623	745,605.14
1E-F1	38,718,178.00	34,306,375.85	143,267.05	602,338.09	0.00	0.00	745,605.14	33,560,770.71	0.86679623	745,605.14
1E-F2	38,718,178.00	34,306,375.85	143,267.05	602,338.09	0.00	0.00	745,605.14	33,560,770.71	0.86679623	745,605.14
1E-F3	38,718,178.00	34,306,375.85	143,267.05	602,338.09	0.00	0.00	745,605.14	33,560,770.71	0.86679623	745,605.14
1E-F4	38,718,178.00	34,306,375.85	143,267.05	602,338.09	0.00	0.00	745,605.14	33,560,770.71	0.86679623	745,605.14
1E-F5	38,718,178.00	34,306,375.85	143,267.05	602,338.09	0.00	0.00	745,605.14	33,560,770.71	0.86679623	745,605.14
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	2,789,095,948.90	5,553,794.21	28,674,942.98	0.00	0.00	34,228,737.19	2,754,867,211.70	0.18551277	34,228,737.19
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.45838393	1,132,676.57
2M-BH	92,599,118.58	45,479,411.51	499,580.92	2,533,882.90	0.00	0.00	3,033,463.82	42,445,947.69	0.45838393	3,033,463.82
2M-2C	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	92,599,118.58	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	51,557,666.54	186,540.42	946,136.16	0.00	0.00	1,132,676.57	50,424,989.97	0.48811303	1,132,676.57

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
 10-Oct-2022 2:22:38 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	138,078,530.09	499,580.92	2,533,882.90	0.00	0.00	3,033,463.82	135,045,066.27	0.48811185	3,033,463.82
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	77,385,763.37	0.00	0.00	0.00	(81,799.37)	(81,799.37)	77,467,562.74	0.99899153	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.45838393	1,132,676.57
2E-B2	34,575,936.42	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.45838393	1,132,676.57
2E-B3	34,575,936.42	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.45838393	1,132,676.57
2E-B4	34,575,936.42	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.45838393	1,132,676.57
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.23059866	1,132,676.57
2E-D2	68,730,033.58	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.23059866	1,132,676.57
2E-D3	68,730,033.58	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.23059866	1,132,676.57
2E-D4	68,730,033.58	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.23059866	1,132,676.57
2E-D5	68,730,033.58	16,981,730.12	186,540.42	946,136.16	0.00	0.00	1,132,676.57	15,849,053.55	0.23059866	1,132,676.57

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Oct-2022
 10-Oct-2022 2:22:38 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	51,557,666.54	186,540.42	946,136.16	0.00	0.00	1,132,676.57	50,424,989.97	0.72919196	1,132,676.57
2E-F2	69,151,872.83	51,557,666.54	186,540.42	946,136.16	0.00	0.00	1,132,676.57	50,424,989.97	0.72919196	1,132,676.57
2E-F3	69,151,872.83	51,557,666.54	186,540.42	946,136.16	0.00	0.00	1,132,676.57	50,424,989.97	0.72919196	1,132,676.57
2E-F4	69,151,872.83	51,557,666.54	186,540.42	946,136.16	0.00	0.00	1,132,676.57	50,424,989.97	0.72919196	1,132,676.57
2E-F5	69,151,872.83	51,557,666.54	186,540.42	946,136.16	0.00	0.00	1,132,676.57	50,424,989.97	0.72919196	1,132,676.57
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	8,702,804,933.41	21,489,740.39	99,131,296.80	0.00	(72,066.77)	120,548,970.24	8,582,265,695.73	0.24950632	120,621,037.01

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.

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$257,668,030 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
10-Oct-2022 2:22:38 PM

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	247.90333251	0.53473028	2.24816820	0.00000000	0.00000000	2.78289848	245.12104760	0.24512105	2.78289848
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	772.10693385	7.40050578	31.11396874	0.00000000	0.00000000	38.51447452	733.59245934	0.73359246	38.51447452
1M-BH	79,574,517.00	772.10693393	7.40050562	31.11396906	0.00000000	0.00000000	38.51447455	733.59245925	0.73359246	38.51447455
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	590.70231128	2.46683526	10.37132291	0.00000000	0.00000000	12.83815817	577.86415311	0.57786415	12.83815817
1M-2H	238,723,551.00	590.70231131	2.46683521	10.37132302	0.00000000	0.00000000	12.83815818	577.86415308	0.57786415	12.83815818
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	990.56038018	0.00000000	0.00000000	0.00000000	0.11805008	0.11805008	990.44233010	0.99044233	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	772.10693385	7.40050578	31.11396874	0.00000000	0.00000000	38.51447452	733.59245934	0.73359246	38.51447452
1E-B2	19,359,089.00	772.10693385	7.40050578	31.11396874	0.00000000	0.00000000	38.51447452	733.59245934	0.73359246	38.51447452
1E-B3	19,359,089.00	772.10693385	7.40050578	31.11396874	0.00000000	0.00000000	38.51447452	733.59245934	0.73359246	38.51447452

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Distribution Date: 25-Oct-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	772.10693385	7.40050578	31.11396874	0.00000000	0.00000000	38.51447452	733.59245934	0.73359246	38.51447452
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	386.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	366.79622967	0.36679623	19.25723726
1E-D2	38,718,178.00	386.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	366.79622967	0.36679623	19.25723726
1E-D3	38,718,178.00	386.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	366.79622967	0.36679623	19.25723726
1E-D4	38,718,178.00	386.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	366.79622967	0.36679623	19.25723726
1E-D5	38,718,178.00	386.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	366.79622967	0.36679623	19.25723726
1E-F1	38,718,178.00	886.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	866.79622967	0.86679623	19.25723726
1E-F2	38,718,178.00	886.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	866.79622967	0.86679623	19.25723726
1E-F3	38,718,178.00	886.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	866.79622967	0.86679623	19.25723726
1E-F4	38,718,178.00	886.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	866.79622967	0.86679623	19.25723726
1E-F5	38,718,178.00	886.05346693	3.70025289	15.55698437	0.00000000	0.00000000	19.25723726	866.79622967	0.86679623	19.25723726
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	187.81773154	0.37399252	1.93097077	0.00000000	0.00000000	2.30496329	185.51276825	0.18551277	2.30496329
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	491.14302831	5.39509379	27.36400682	0.00000000	0.00000000	32.75910032	458.38392799	0.45838393	32.75910032
2M-BH	92,599,118.58	491.14302822	5.39509369	27.36400669	0.00000000	0.00000000	32.75910037	458.38392785	0.45838393	32.75910037
2M-2C	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	499.07731896	1.80570803	9.15858164	0.00000000	0.00000000	10.96428958	488.11302938	0.48811303	10.96428958

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	499.07611415	1.80570364	9.15855949	0.00000000	0.00000000	10.96426312	488.11185102	0.48811185	10.96426312
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	997.93668126	0.00000000	0.00000000	0.00000000	(1.05485283)	(1.05485283)	998.99153410	0.99899153	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	491.14302831	5.39509379	27.36400682	0.00000000	0.00000000	32.75910032	458.38392799	0.45838393	32.75910032
2E-B2	34,575,936.42	491.14302831	5.39509379	27.36400682	0.00000000	0.00000000	32.75910032	458.38392799	0.45838393	32.75910032
2E-B3	34,575,936.42	491.14302831	5.39509379	27.36400682	0.00000000	0.00000000	32.75910032	458.38392799	0.45838393	32.75910032
2E-B4	34,575,936.42	491.14302831	5.39509379	27.36400682	0.00000000	0.00000000	32.75910032	458.38392799	0.45838393	32.75910032
2E-C1	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	247.07874033	2.71410343	13.76597843	0.00000000	0.00000000	16.48008172	230.59865861	0.23059866	16.48008172
2E-D2	68,730,033.58	247.07874033	2.71410343	13.76597843	0.00000000	0.00000000	16.48008172	230.59865861	0.23059866	16.48008172
2E-D3	68,730,033.58	247.07874033	2.71410343	13.76597843	0.00000000	0.00000000	16.48008172	230.59865861	0.23059866	16.48008172
2E-D4	68,730,033.58	247.07874033	2.71410343	13.76597843	0.00000000	0.00000000	16.48008172	230.59865861	0.23059866	16.48008172
2E-D5	68,730,033.58	247.07874033	2.71410343	13.76597843	0.00000000	0.00000000	16.48008172	230.59865861	0.23059866	16.48008172

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	745.57151426	2.69754690	13.68200341	0.00000000	0.00000000	16.37955016	729.19196410	0.72919196	16.37955016
2E-F2	69,151,872.83	745.57151426	2.69754690	13.68200341	0.00000000	0.00000000	16.37955016	729.19196410	0.72919196	16.37955016
2E-F3	69,151,872.83	745.57151426	2.69754690	13.68200341	0.00000000	0.00000000	16.37955016	729.19196410	0.72919196	16.37955016
2E-F4	69,151,872.83	745.57151426	2.69754690	13.68200341	0.00000000	0.00000000	16.37955016	729.19196410	0.72919196	16.37955016
2E-F5	69,151,872.83	745.57151426	2.69754690	13.68200341	0.00000000	0.00000000	16.37955016	729.19196410	0.72919196	16.37955016
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,932,330,640.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,888,197,049.69
1M-1	N/A	N/A	3.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	5.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	09/26/22 - 10/24/22	29	5.73400 %	14,947,286.85	69,042.35	0.00	0.00	0.00	0.00	69,042.35	0.00	14,201,681.71
1M-BH	N/A	N/A	0.00000 %	61,440,036.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,375,265.62
1M-2C	09/26/22 - 10/24/22	29	5.73400 %	19,359,089.00	89,420.71	0.00	0.00	0.00	0.00	89,420.71	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	09/26/22 - 10/24/22	29	5.73400 %	34,306,375.85	158,463.06	0.00	0.00	0.00	0.00	158,463.06	0.00	33,560,770.71
1M-2H	N/A	N/A	0.00000 %	141,014,553.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,949,782.62
1B-1	09/26/22 - 10/24/22	29	7.23400 %	78,322,000.00	456,412.75	0.00	0.00	0.00	0.00	456,412.75	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 %	81,666,425.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,656,693.04
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	09/26/22 - 10/24/22	29	1.80000 %	14,947,286.85	21,673.57	0.00	0.00	0.00	0.00	21,673.57	0.00	14,201,681.71
1B-I2	09/26/22 - 10/24/22	29	1.40000 %	14,947,286.85	16,857.22	0.00	0.00	0.00	0.00	16,857.22	0.00	14,201,681.71
1B-I3	09/26/22 - 10/24/22	29	1.00000 %	14,947,286.85	12,040.87	0.00	0.00	0.00	0.00	12,040.87	0.00	14,201,681.71
1B-I4	09/26/22 - 10/24/22	29	0.60000 %	14,947,286.85	7,224.52	0.00	0.00	0.00	0.00	7,224.52	0.00	14,201,681.71
1C-I1	09/26/22 - 10/24/22	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	09/26/22 - 10/24/22	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	09/26/22 - 10/24/22	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	09/26/22 - 10/24/22	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	N/A	N/A	3.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.13400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/26/22 - 10/24/22	29	3.93400 %	14,947,286.85	47,368.78	0.00	0.00	0.00	0.00	47,368.78	0.00	14,201,681.71
1E-B2	09/26/22 - 10/24/22	29	4.33400 %	14,947,286.85	52,185.13	0.00	0.00	0.00	0.00	52,185.13	0.00	14,201,681.71

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
 10-Oct-2022 2:22:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/26/22 - 10/24/22	29	4.73400 %	14,947,286.85	57,001.48	0.00	0.00	0.00	0.00	57,001.48	0.00	14,201,681.71
1E-B4	09/26/22 - 10/24/22	29	5.13400 %	14,947,286.85	61,817.83	0.00	0.00	0.00	0.00	61,817.83	0.00	14,201,681.71
1E-C1	09/26/22 - 10/24/22	29	3.93400 %	19,359,089.00	61,350.03	0.00	0.00	0.00	0.00	61,350.03	0.00	19,359,089.00
1E-C2	09/26/22 - 10/24/22	29	4.33400 %	19,359,089.00	67,587.96	0.00	0.00	0.00	0.00	67,587.96	0.00	19,359,089.00
1E-C3	09/26/22 - 10/24/22	29	4.73400 %	19,359,089.00	73,825.89	0.00	0.00	0.00	0.00	73,825.89	0.00	19,359,089.00
1E-C4	09/26/22 - 10/24/22	29	5.13400 %	19,359,089.00	80,063.81	0.00	0.00	0.00	0.00	80,063.81	0.00	19,359,089.00
1E-D1	09/26/22 - 10/24/22	29	3.93400 %	14,947,286.85	47,368.78	0.00	0.00	0.00	0.00	47,368.78	0.00	14,201,681.71
1E-D2	09/26/22 - 10/24/22	29	4.33400 %	14,947,286.85	52,185.13	0.00	0.00	0.00	0.00	52,185.13	0.00	14,201,681.71
1E-D3	09/26/22 - 10/24/22	29	4.73400 %	14,947,286.85	57,001.48	0.00	0.00	0.00	0.00	57,001.48	0.00	14,201,681.71
1E-D4	09/26/22 - 10/24/22	29	5.13400 %	14,947,286.85	61,817.83	0.00	0.00	0.00	0.00	61,817.83	0.00	14,201,681.71
1E-D5	09/26/22 - 10/24/22	29	5.73400 %	14,947,286.85	69,042.35	0.00	0.00	0.00	0.00	69,042.35	0.00	14,201,681.71
1E-F1	09/26/22 - 10/24/22	29	3.93400 %	34,306,375.85	108,718.81	0.00	0.00	0.00	0.00	108,718.81	0.00	33,560,770.71
1E-F2	09/26/22 - 10/24/22	29	4.33400 %	34,306,375.85	119,773.09	0.00	0.00	0.00	0.00	119,773.09	0.00	33,560,770.71
1E-F3	09/26/22 - 10/24/22	29	4.73400 %	34,306,375.85	130,827.36	0.00	0.00	0.00	0.00	130,827.36	0.00	33,560,770.71
1E-F4	09/26/22 - 10/24/22	29	5.13400 %	34,306,375.85	141,881.64	0.00	0.00	0.00	0.00	141,881.64	0.00	33,560,770.71
1E-F5	09/26/22 - 10/24/22	29	5.73400 %	34,306,375.85	158,463.06	0.00	0.00	0.00	0.00	158,463.06	0.00	33,560,770.71
1X-1	09/26/22 - 10/24/22	29	1.80000 %	14,947,286.85	21,673.57	0.00	0.00	0.00	0.00	21,673.57	0.00	14,201,681.71
1X-2	09/26/22 - 10/24/22	29	1.40000 %	14,947,286.85	16,857.22	0.00	0.00	0.00	0.00	16,857.22	0.00	14,201,681.71
1X-3	09/26/22 - 10/24/22	29	1.00000 %	14,947,286.85	12,040.87	0.00	0.00	0.00	0.00	12,040.87	0.00	14,201,681.71
1X-4	09/26/22 - 10/24/22	29	0.60000 %	14,947,286.85	7,224.52	0.00	0.00	0.00	0.00	7,224.52	0.00	14,201,681.71
1Y-1	09/26/22 - 10/24/22	29	1.80000 %	34,306,375.85	49,744.24	0.00	0.00	0.00	0.00	49,744.24	0.00	33,560,770.71
1Y-2	09/26/22 - 10/24/22	29	1.40000 %	34,306,375.85	38,689.97	0.00	0.00	0.00	0.00	38,689.97	0.00	33,560,770.71
1Y-3	09/26/22 - 10/24/22	29	1.00000 %	34,306,375.85	27,635.69	0.00	0.00	0.00	0.00	27,635.69	0.00	33,560,770.71
1Y-4	09/26/22 - 10/24/22	29	0.60000 %	34,306,375.85	16,581.41	0.00	0.00	0.00	0.00	16,581.41	0.00	33,560,770.71
2A-H	N/A	N/A	0.00000 %	2,789,095,948.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,754,867,211.70
2M-1	N/A	N/A	3.83400 %	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	5.88400 %	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	09/26/22 - 10/24/22	29	5.88400 %	16,981,730.12	80,491.51	0.00	0.00	0.00	0.00	80,491.51	0.00	15,849,053.55
2M-BH	N/A	N/A	0.00000 %	45,479,411.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	42,445,947.69
2M-2C	09/26/22 - 10/24/22	29	5.88400 %	34,575,936.42	163,886.10	0.00	0.00	0.00	0.00	163,886.10	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
 10-Oct-2022 2:22:40 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	09/26/22 - 10/24/22	29	5.88400 %	51,557,666.54	244,377.61	0.00	0.00	0.00	0.00	244,377.61	0.00	50,424,989.97
2M-2H	N/A	N/A	0.00000 %	138,078,530.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	135,045,066.27
2B-1	09/26/22 - 10/24/22	29	7.53400 %	73,668,000.00	447,095.18	0.00	0.00	0.00	0.00	447,095.18	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 %	77,385,763.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,467,562.74
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	09/26/22 - 10/24/22	29	1.80000 %	16,981,730.12	24,623.51	0.00	0.00	0.00	0.00	24,623.51	0.00	15,849,053.55
2B-I2	09/26/22 - 10/24/22	29	1.40000 %	16,981,730.12	19,151.62	0.00	0.00	0.00	0.00	19,151.62	0.00	15,849,053.55
2B-I3	09/26/22 - 10/24/22	29	1.00000 %	16,981,730.12	13,679.73	0.00	0.00	0.00	0.00	13,679.73	0.00	15,849,053.55
2B-I4	09/26/22 - 10/24/22	29	0.60000 %	16,981,730.12	8,207.84	0.00	0.00	0.00	0.00	8,207.84	0.00	15,849,053.55
2C-I1	09/26/22 - 10/24/22	29	1.80000 %	34,575,936.42	50,135.11	0.00	0.00	0.00	0.00	50,135.11	0.00	34,575,936.42
2C-I2	09/26/22 - 10/24/22	29	1.40000 %	34,575,936.42	38,993.97	0.00	0.00	0.00	0.00	38,993.97	0.00	34,575,936.42
2C-I3	09/26/22 - 10/24/22	29	1.00000 %	34,575,936.42	27,852.84	0.00	0.00	0.00	0.00	27,852.84	0.00	34,575,936.42
2C-I4	09/26/22 - 10/24/22	29	0.60000 %	34,575,936.42	16,711.70	0.00	0.00	0.00	0.00	16,711.70	0.00	34,575,936.42
2E-A1	N/A	N/A	4.08400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.48400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	4.88400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.28400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/26/22 - 10/24/22	29	4.08400 %	16,981,730.12	55,868.01	0.00	0.00	0.00	0.00	55,868.01	0.00	15,849,053.55
2E-B2	09/26/22 - 10/24/22	29	4.48400 %	16,981,730.12	61,339.90	0.00	0.00	0.00	0.00	61,339.90	0.00	15,849,053.55
2E-B3	09/26/22 - 10/24/22	29	4.88400 %	16,981,730.12	66,811.79	0.00	0.00	0.00	0.00	66,811.79	0.00	15,849,053.55
2E-B4	09/26/22 - 10/24/22	29	5.28400 %	16,981,730.12	72,283.68	0.00	0.00	0.00	0.00	72,283.68	0.00	15,849,053.55
2E-C1	09/26/22 - 10/24/22	29	4.08400 %	34,575,936.42	113,750.99	0.00	0.00	0.00	0.00	113,750.99	0.00	34,575,936.42
2E-C2	09/26/22 - 10/24/22	29	4.48400 %	34,575,936.42	124,892.12	0.00	0.00	0.00	0.00	124,892.12	0.00	34,575,936.42
2E-C3	09/26/22 - 10/24/22	29	4.88400 %	34,575,936.42	136,033.26	0.00	0.00	0.00	0.00	136,033.26	0.00	34,575,936.42
2E-C4	09/26/22 - 10/24/22	29	5.28400 %	34,575,936.42	147,174.39	0.00	0.00	0.00	0.00	147,174.39	0.00	34,575,936.42
2E-D1	09/26/22 - 10/24/22	29	4.08400 %	16,981,730.12	55,868.01	0.00	0.00	0.00	0.00	55,868.01	0.00	15,849,053.55
2E-D2	09/26/22 - 10/24/22	29	4.48400 %	16,981,730.12	61,339.90	0.00	0.00	0.00	0.00	61,339.90	0.00	15,849,053.55

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
10-Oct-2022 2:22:40 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	09/26/22 - 10/24/22	29	4.88400 %	16,981,730.12	66,811.79	0.00	0.00	0.00	0.00	66,811.79	0.00	15,849,053.55
2E-D4	09/26/22 - 10/24/22	29	5.28400 %	16,981,730.12	72,283.68	0.00	0.00	0.00	0.00	72,283.68	0.00	15,849,053.55
2E-D5	09/26/22 - 10/24/22	29	5.88400 %	16,981,730.12	80,491.51	0.00	0.00	0.00	0.00	80,491.51	0.00	15,849,053.55
2E-F1	09/26/22 - 10/24/22	29	4.08400 %	51,557,666.54	169,618.99	0.00	0.00	0.00	0.00	169,618.99	0.00	50,424,989.97
2E-F2	09/26/22 - 10/24/22	29	4.48400 %	51,557,666.54	186,232.02	0.00	0.00	0.00	0.00	186,232.02	0.00	50,424,989.97
2E-F3	09/26/22 - 10/24/22	29	4.88400 %	51,557,666.54	202,845.05	0.00	0.00	0.00	0.00	202,845.05	0.00	50,424,989.97
2E-F4	09/26/22 - 10/24/22	29	5.28400 %	51,557,666.54	219,458.07	0.00	0.00	0.00	0.00	219,458.07	0.00	50,424,989.97
2E-F5	09/26/22 - 10/24/22	29	5.88400 %	51,557,666.54	244,377.61	0.00	0.00	0.00	0.00	244,377.61	0.00	50,424,989.97
2X-1	09/26/22 - 10/24/22	29	1.80000 %	16,981,730.12	24,623.51	0.00	0.00	0.00	0.00	24,623.51	0.00	15,849,053.54
2X-2	09/26/22 - 10/24/22	29	1.40000 %	16,981,730.12	19,151.62	0.00	0.00	0.00	0.00	19,151.62	0.00	15,849,053.54
2X-3	09/26/22 - 10/24/22	29	1.00000 %	16,981,730.12	13,679.73	0.00	0.00	0.00	0.00	13,679.73	0.00	15,849,053.54
2X-4	09/26/22 - 10/24/22	29	0.60000 %	16,981,730.12	8,207.84	0.00	0.00	0.00	0.00	8,207.84	0.00	15,849,053.54
2Y-1	09/26/22 - 10/24/22	29	1.80000 %	51,557,666.53	74,758.62	0.00	0.00	0.00	0.00	74,758.62	0.00	50,424,989.96
2Y-2	09/26/22 - 10/24/22	29	1.40000 %	51,557,666.53	58,145.59	0.00	0.00	0.00	0.00	58,145.59	0.00	50,424,989.96
2Y-3	09/26/22 - 10/24/22	29	1.00000 %	51,557,666.53	41,532.56	0.00	0.00	0.00	0.00	41,532.56	0.00	50,424,989.96
2Y-4	09/26/22 - 10/24/22	29	0.60000 %	51,557,666.53	24,919.54	0.00	0.00	0.00	0.00	24,919.54	0.00	50,424,989.96
Totals					6,082,424.62	0.00	0.00	0.00	0.00	6,082,424.62	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
10-Oct-2022 2:22:40 PM

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 %	247.90333251	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	245.12104760
1M-1	156,644,000.00	3.83400 %	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	5.73400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	5.73400 %	772.10693385	3.56640491	0.00000000	0.00000000	0.00000000	0.00000000	3.56640491	0.00000000	733.59245934
1M-BH	79,574,517.00	0.00000 %	772.10693393	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	733.59245925
1M-2C	19,359,089.00	5.73400 %	1000.00000000	4.61905568	0.00000000	0.00000000	0.00000000	0.00000000	4.61905568	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	5.73400 %	590.70231128	2.72848686	0.00000000	0.00000000	0.00000000	0.00000000	2.72848686	0.00000000	577.86415311
1M-2H	238,723,551.00	0.00000 %	590.70231131	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	577.86415308
1B-1	78,322,000.00	7.23400 %	1000.00000000	5.82738886	0.00000000	0.00000000	0.00000000	0.00000000	5.82738886	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	990.56038018	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.44233010
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	772.10693385	1.11955526	0.00000000	0.00000000	0.00000000	0.00000000	1.11955526	0.00000000	733.59245934
1B-I2	0.00	1.40000 %	772.10693385	0.87076515	0.00000000	0.00000000	0.00000000	0.00000000	0.87076515	0.00000000	733.59245934
1B-I3	0.00	1.00000 %	772.10693385	0.62197503	0.00000000	0.00000000	0.00000000	0.00000000	0.62197503	0.00000000	733.59245934
1B-I4	0.00	0.60000 %	772.10693385	0.37318492	0.00000000	0.00000000	0.00000000	0.00000000	0.37318492	0.00000000	733.59245934
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	3.93400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	4.33400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	4.73400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Oct-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	5.13400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	3.93400 %	772.10693385	2.44684964	0.00000000	0.00000000	0.00000000	0.00000000	2.44684964	0.00000000	733.59245934
1E-B2	19,359,089.00	4.33400 %	772.10693385	2.69563976	0.00000000	0.00000000	0.00000000	0.00000000	2.69563976	0.00000000	733.59245934
1E-B3	19,359,089.00	4.73400 %	772.10693385	2.94442987	0.00000000	0.00000000	0.00000000	0.00000000	2.94442987	0.00000000	733.59245934
1E-B4	19,359,089.00	5.13400 %	772.10693385	3.19321999	0.00000000	0.00000000	0.00000000	0.00000000	3.19321999	0.00000000	733.59245934
1E-C1	19,359,089.00	3.93400 %	1000.00000000	3.16905563	0.00000000	0.00000000	0.00000000	0.00000000	3.16905563	0.00000000	1000.00000000
1E-C2	19,359,089.00	4.33400 %	1000.00000000	3.49127792	0.00000000	0.00000000	0.00000000	0.00000000	3.49127792	0.00000000	1000.00000000
1E-C3	19,359,089.00	4.73400 %	1000.00000000	3.81350021	0.00000000	0.00000000	0.00000000	0.00000000	3.81350021	0.00000000	1000.00000000
1E-C4	19,359,089.00	5.13400 %	1000.00000000	4.13572199	0.00000000	0.00000000	0.00000000	0.00000000	4.13572199	0.00000000	1000.00000000
1E-D1	38,718,178.00	3.93400 %	386.05346693	1.22342482	0.00000000	0.00000000	0.00000000	0.00000000	1.22342482	0.00000000	366.79622967
1E-D2	38,718,178.00	4.33400 %	386.05346693	1.34781988	0.00000000	0.00000000	0.00000000	0.00000000	1.34781988	0.00000000	366.79622967
1E-D3	38,718,178.00	4.73400 %	386.05346693	1.47221494	0.00000000	0.00000000	0.00000000	0.00000000	1.47221494	0.00000000	366.79622967
1E-D4	38,718,178.00	5.13400 %	386.05346693	1.59661000	0.00000000	0.00000000	0.00000000	0.00000000	1.59661000	0.00000000	366.79622967
1E-D5	38,718,178.00	5.73400 %	386.05346693	1.78320245	0.00000000	0.00000000	0.00000000	0.00000000	1.78320245	0.00000000	366.79622967
1E-F1	38,718,178.00	3.93400 %	886.05346693	2.80795264	0.00000000	0.00000000	0.00000000	0.00000000	2.80795264	0.00000000	866.79622967
1E-F2	38,718,178.00	4.33400 %	886.05346693	3.09345884	0.00000000	0.00000000	0.00000000	0.00000000	3.09345884	0.00000000	866.79622967
1E-F3	38,718,178.00	4.73400 %	886.05346693	3.37896478	0.00000000	0.00000000	0.00000000	0.00000000	3.37896478	0.00000000	866.79622967
1E-F4	38,718,178.00	5.13400 %	886.05346693	3.66447099	0.00000000	0.00000000	0.00000000	0.00000000	3.66447099	0.00000000	866.79622967
1E-F5	38,718,178.00	5.73400 %	886.05346693	4.09273029	0.00000000	0.00000000	0.00000000	0.00000000	4.09273029	0.00000000	866.79622967
1X-1	0.00	1.80000 %	386.05346693	0.55977763	0.00000000	0.00000000	0.00000000	0.00000000	0.55977763	0.00000000	366.79622967
1X-2	0.00	1.40000 %	386.05346693	0.43538257	0.00000000	0.00000000	0.00000000	0.00000000	0.43538257	0.00000000	366.79622967
1X-3	0.00	1.00000 %	386.05346693	0.31098752	0.00000000	0.00000000	0.00000000	0.00000000	0.31098752	0.00000000	366.79622967
1X-4	0.00	0.60000 %	386.05346693	0.18659246	0.00000000	0.00000000	0.00000000	0.00000000	0.18659246	0.00000000	366.79622967
1Y-1	0.00	1.80000 %	886.05346693	1.28477740	0.00000000	0.00000000	0.00000000	0.00000000	1.28477740	0.00000000	866.79622967
1Y-2	0.00	1.40000 %	886.05346693	0.99927145	0.00000000	0.00000000	0.00000000	0.00000000	0.99927145	0.00000000	866.79622967
1Y-3	0.00	1.00000 %	886.05346693	0.71376525	0.00000000	0.00000000	0.00000000	0.00000000	0.71376525	0.00000000	866.79622967
1Y-4	0.00	0.60000 %	886.05346693	0.42825905	0.00000000	0.00000000	0.00000000	0.00000000	0.42825905	0.00000000	866.79622967
2A-H	14,850,014,032.00	0.00000 %	187.81773154	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	185.51276825
2M-1	117,869,000.00	3.83400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-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	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	5.8840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	5.8840 %	491.14302831	2.32796327	0.00000000	0.00000000	0.00000000	0.00000000	2.32796327	0.00000000	458.38392799
2M-BH	92,599,118.58	0.0000 %	491.14302822	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	458.38392785
2M-2C	34,575,936.42	5.8840 %	1000.00000000	4.73988898	0.00000000	0.00000000	0.00000000	0.00000000	4.73988898	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	5.8840 %	499.07731896	2.36557103	0.00000000	0.00000000	0.00000000	0.00000000	2.36557103	0.00000000	488.11302938
2M-2H	276,668,280.00	0.0000 %	499.07611415	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	488.11185102
2B-1	73,668,000.00	7.5340 %	1000.00000000	6.06905549	0.00000000	0.00000000	0.00000000	0.00000000	6.06905549	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	997.93668126	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.99153410
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	491.14302831	0.71215743	0.00000000	0.00000000	0.00000000	0.00000000	0.71215743	0.00000000	458.38392799
2B-I2	0.00	1.4000 %	491.14302831	0.55390026	0.00000000	0.00000000	0.00000000	0.00000000	0.55390026	0.00000000	458.38392799
2B-I3	0.00	1.0000 %	491.14302831	0.39564308	0.00000000	0.00000000	0.00000000	0.00000000	0.39564308	0.00000000	458.38392799
2B-I4	0.00	0.6000 %	491.14302831	0.23738591	0.00000000	0.00000000	0.00000000	0.00000000	0.23738591	0.00000000	458.38392799
2C-I1	0.00	1.8000 %	1000.00000000	1.45000006	0.00000000	0.00000000	0.00000000	0.00000000	1.45000006	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.12777770	0.00000000	0.00000000	0.00000000	0.00000000	1.12777770	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.80555562	0.00000000	0.00000000	0.00000000	0.00000000	0.80555562	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.48333326	0.00000000	0.00000000	0.00000000	0.00000000	0.48333326	0.00000000	1000.00000000
2E-A1	34,154,097.17	4.0840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	4.4840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	4.8840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	5.2840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	4.0840 %	491.14302831	1.61580613	0.00000000	0.00000000	0.00000000	0.00000000	1.61580613	0.00000000	458.38392799

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Series 2017-C06



Distribution Date: 25-Oct-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	34,575,936.42	4.48400 %	491.14302831	1.77406330	0.00000000	0.00000000	0.00000000	0.00000000	1.77406330	0.00000000	458.38392799
2E-B3	34,575,936.42	4.88400 %	491.14302831	1.93232048	0.00000000	0.00000000	0.00000000	0.00000000	1.93232048	0.00000000	458.38392799
2E-B4	34,575,936.42	5.28400 %	491.14302831	2.09057765	0.00000000	0.00000000	0.00000000	0.00000000	2.09057765	0.00000000	458.38392799
2E-C1	34,575,936.42	4.08400 %	1000.00000000	3.28988892	0.00000000	0.00000000	0.00000000	0.00000000	3.28988892	0.00000000	1000.00000000
2E-C2	34,575,936.42	4.48400 %	1000.00000000	3.61211099	0.00000000	0.00000000	0.00000000	0.00000000	3.61211099	0.00000000	1000.00000000
2E-C3	34,575,936.42	4.88400 %	1000.00000000	3.93433336	0.00000000	0.00000000	0.00000000	0.00000000	3.93433336	0.00000000	1000.00000000
2E-C4	34,575,936.42	5.28400 %	1000.00000000	4.25655543	0.00000000	0.00000000	0.00000000	0.00000000	4.25655543	0.00000000	1000.00000000
2E-D1	68,730,033.58	4.08400 %	247.07874033	0.81286167	0.00000000	0.00000000	0.00000000	0.00000000	0.81286167	0.00000000	230.59865861
2E-D2	68,730,033.58	4.48400 %	247.07874033	0.89247592	0.00000000	0.00000000	0.00000000	0.00000000	0.89247592	0.00000000	230.59865861
2E-D3	68,730,033.58	4.88400 %	247.07874033	0.97209017	0.00000000	0.00000000	0.00000000	0.00000000	0.97209017	0.00000000	230.59865861
2E-D4	68,730,033.58	5.28400 %	247.07874033	1.05170442	0.00000000	0.00000000	0.00000000	0.00000000	1.05170442	0.00000000	230.59865861
2E-D5	68,730,033.58	5.88400 %	247.07874033	1.17112572	0.00000000	0.00000000	0.00000000	0.00000000	1.17112572	0.00000000	230.59865861
2E-F1	69,151,872.83	4.08400 %	745.57151426	2.45284738	0.00000000	0.00000000	0.00000000	0.00000000	2.45284738	0.00000000	729.19196410
2E-F2	69,151,872.83	4.48400 %	745.57151426	2.69308715	0.00000000	0.00000000	0.00000000	0.00000000	2.69308715	0.00000000	729.19196410
2E-F3	69,151,872.83	4.88400 %	745.57151426	2.93332692	0.00000000	0.00000000	0.00000000	0.00000000	2.93332692	0.00000000	729.19196410
2E-F4	69,151,872.83	5.28400 %	745.57151426	3.17356654	0.00000000	0.00000000	0.00000000	0.00000000	3.17356654	0.00000000	729.19196410
2E-F5	69,151,872.83	5.88400 %	745.57151426	3.53392613	0.00000000	0.00000000	0.00000000	0.00000000	3.53392613	0.00000000	729.19196410
2X-1	0.00	1.80000 %	247.07874033	0.35826419	0.00000000	0.00000000	0.00000000	0.00000000	0.35826419	0.00000000	230.59865847
2X-2	0.00	1.40000 %	247.07874033	0.27864994	0.00000000	0.00000000	0.00000000	0.00000000	0.27864994	0.00000000	230.59865847
2X-3	0.00	1.00000 %	247.07874033	0.19903569	0.00000000	0.00000000	0.00000000	0.00000000	0.19903569	0.00000000	230.59865847
2X-4	0.00	0.60000 %	247.07874033	0.11942145	0.00000000	0.00000000	0.00000000	0.00000000	0.11942145	0.00000000	230.59865847
2Y-1	0.00	1.80000 %	745.57151412	1.08107875	0.00000000	0.00000000	0.00000000	0.00000000	1.08107875	0.00000000	729.19196395
2Y-2	0.00	1.40000 %	745.57151412	0.84083898	0.00000000	0.00000000	0.00000000	0.00000000	0.84083898	0.00000000	729.19196395
2Y-3	0.00	1.00000 %	745.57151412	0.60059921	0.00000000	0.00000000	0.00000000	0.00000000	0.60059921	0.00000000	729.19196395
2Y-4	0.00	0.60000 %	745.57151412	0.36035958	0.00000000	0.00000000	0.00000000	0.00000000	0.36035958	0.00000000	729.19196395

(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	3,131,730.20
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	72,066.77
Total Deposits	3,203,796.97
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,184,630.31
Total Withdrawals (Pool Distribution Amount)	3,203,796.97
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	3.084000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	47,953,699.26
Total Principal Reduction Cumulative	12,265,125,436.59
Scheduled Principal Current	9,214,240.21
Scheduled Principal Cumulative	1,123,193,176.95
Unscheduled Principal Current	38,729,726.45
Unscheduled Principal Cumulative	11,141,144,279.01
Senior Reduction Amount	44,133,590.80
Subordinate Reduction Amount	3,810,375.86
Calculated Tranche Write-Down Amount	9,732.60
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	49,450.70
Recovery Principal on Previously Liquidated Loan Current	9,732.60
Recovery Principal on Previously Liquidated Loan Cumulative	62,372.69
Group 2	
Total Principal Reduction Current	38,313,078.22
Total Principal Reduction Cumulative	12,413,802,440.61
Scheduled Principal Current	6,239,915.55
Scheduled Principal Cumulative	949,275,453.53
Unscheduled Principal Current	32,154,962.04
Unscheduled Principal Cumulative	11,464,451,355.05
Senior Reduction Amount	34,228,737.19
Subordinate Reduction Amount	4,166,140.40
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	81,799.37
Modification Loss Amount	86,992.28
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	23157
Period Reference Pool Removal Loan Count	213
Period Ending Loan Count	22945
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,223,808,968.07
Period PIF Loan Count Current	213
PIF Loan Count Cumulative	46287
Period PIF Loan UPB Current	36,304,506.15
PIF Loan UPB Cumulative	10,767,710,663.03
Period Partial Prepayment Amount	2,532,152.18
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	0.00
Credit Event Amount Cumulative	4,535,760.38
Total Active Modified Loan Count	398
Total Active Modified Loan UPB	101,507,398.29
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	18018
Period Reference Pool Removal Loan Count	176
Period Ending Loan Count	17842
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,095,350,595.67
Period PIF Loan Count Current	173
PIF Loan Count Cumulative	48471
Period PIF Loan UPB Current	30,126,854.41
PIF Loan UPB Cumulative	11,227,883,613.70
Period Partial Prepayment Amount	1,598,008.64
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	424,205.07
Credit Event Amount Cumulative	15,794,556.51
Total Active Modified Loan Count	573
Total Active Modified Loan UPB	138,119,504.78
Structural Reporting	
Group 1	
Senior Percentage	92.054052%
Subordinate Percentage	7.945948%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.004317%
Subordinate Percentage	10.995683%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.950000 %	7.950000 %
1M-2B	0.00	0.00	1.600000 %	6.160000 %	6.230000 %
1M-2C	0.00	0.00	1.000000 %	3.840000 %	3.890000 %
1M-2	0.00	0.00	1.000000 %	3.840000 %	3.890000 %
1M-2H	0.00	0.00	1.000000 %	3.840000 %	3.890000 %
1B-1	0.00	0.00	0.500000 %	1.910000 %	1.930000 %
1B-1H	0.00	0.00	0.500000 %	1.910000 %	1.930000 %
1B-2H	9,732.60	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	9.000000 %	9.120000 %
2M-2C	0.00	0.00	1.000000 %	4.940000 %	5.010000 %
2M-2	0.00	0.00	1.000000 %	4.940000 %	5.010000 %
2M-2H	0.00	0.00	1.000000 %	4.940000 %	5.010000 %
2B-1	0.00	0.00	0.500000 %	2.470000 %	2.500000 %
2B-1H	0.00	0.00	0.500000 %	2.470000 %	2.500000 %
2B-2H	0.00	81,799.37	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	518	94,421,205.23	1.270013 %	1.290055 %
60 Days	142	27,995,081.03	0.348150 %	0.382490 %
90 Days	74	14,194,129.52	0.181430 %	0.193931 %
120 Days	51	11,158,876.47	0.125040 %	0.152461 %
150 Days	38	7,724,383.17	0.093167 %	0.105536 %
180+ Days	437	92,298,523.41	1.071420 %	1.261054 %
Totals	1260	247,792,198.83	3.089220 %	3.385528 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	231	43,518,687.42	1.006755 %	1.030319 %
60 Days	54	10,423,914.58	0.235345 %	0.246789 %
90 Days	31	6,229,774.43	0.135106 %	0.147492 %
120 Days	22	4,844,205.51	0.095881 %	0.114688 %
150 Days	16	3,638,804.70	0.069732 %	0.086150 %
180+ Days	190	41,093,730.61	0.828067 %	0.972907 %
Totals	544	109,749,117.25	2.370887 %	2.598345 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	287	50,902,517.81	1.608564 %	1.644483 %
60 Days	88	17,571,166.45	0.493218 %	0.567663 %
90 Days	43	7,964,355.09	0.241004 %	0.257301 %
120 Days	29	6,314,670.96	0.162538 %	0.204005 %
150 Days	22	4,085,578.47	0.123305 %	0.131991 %
180+ Days	247	51,204,792.80	1.384374 %	1.654249 %
Totals	716	138,043,081.58	4.013003 %	4.459691 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	159	47,312,122.61	49,450.70	0.104520
Group 2	341	88,570,031.18	86,992.28	0.098219

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	273,604.50	171.00	0.062499
Group 1	0043741717	647,494.51	741.92	0.114583
Group 1	0043741803	178,307.85	193.91	0.108750
Group 1	0043741811	406,527.39	211.73	0.052083
Group 1	0043741842	243,386.07	202.82	0.083333
Group 1	0043741847	280,149.23	304.66	0.108749
Group 1	0043741912	219,358.52	159.95	0.072917
Group 1	0043742802	200,833.38	334.72	0.166666
Group 1	0043743198	376,280.10	313.57	0.083334
Group 1	0043743312	540,321.71	562.84	0.104168
Group 1	0043744171	535,796.56	502.31	0.093750
Group 1	0043744667	112,740.34	105.69	0.093746
Group 1	0043744717	318,308.05	232.10	0.072917
Group 1	0043744990	276,044.49	287.55	0.104168
Group 1	0043745711	234,484.42	142.64	0.060831
Group 1	0043746280	197,287.60	226.06	0.114584
Group 1	0043747325	394,724.23	246.70	0.062499
Group 1	0043747774	193,884.25	8.11	0.004183
Group 1	0043748067	109,799.20	91.50	0.083334
Group 1	0043748080	401,376.07	436.50	0.108751
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	387,451.98	201.80	0.052084
Group 1	0043748648	350,834.53	255.82	0.072918
Group 1	0043748847	184,447.02	153.71	0.083336

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	220,253.28	229.43	0.104166
Group 1	0043749513	141,806.67	206.80	0.145832
Group 1	0043749583	408,336.15	170.14	0.041667
Group 1	0043750649	234,933.18	195.78	0.083334
Group 1	0043750831	364,889.67	380.09	0.104166
Group 1	0043751815	286,662.95	149.30	0.052082
Group 1	0043751956	338,414.71	176.26	0.052084
Group 1	0043752088	384,094.19	280.07	0.072917
Group 1	0043752245	380,133.49	197.99	0.052084
Group 1	0043752294	388,203.48	283.07	0.072918
Group 1	0043752537	607,057.78	252.94	0.041667
Group 1	0043753875	167,980.44	122.49	0.072919
Group 1	0043756688	191,739.95	299.59	0.156248
Group 1	0043756930	483,572.33	151.12	0.031251
Group 1	0043757682	643,915.99	402.45	0.062500
Group 1	0043758962	421,340.75	219.45	0.052084
Group 1	0043759310	472,351.99	639.64	0.135416
Group 1	0043760194	426,205.82	399.57	0.093750
Group 1	0043760203	275,637.50	287.12	0.104166
Group 1	0043760860	740,502.75	694.22	0.093750
Group 1	0043762648	201,544.32	251.93	0.125000
Group 1	0043763507	393,066.78	409.44	0.104166
Group 1	0043763774	518,479.73	702.11	0.135417
Group 1	0043763800	338,758.07	564.60	0.166668
Group 1	0043763807	326,710.77	102.10	0.031251
Group 1	0043763835	317,327.39	427.07	0.134583
Group 1	0043763845	111,992.06	70.00	0.062504
Group 1	0043763905	484,440.19	504.63	0.104168
Group 1	0043764021	547,782.28	684.73	0.125000
Group 1	0043764055	187,446.22	136.68	0.072917
Group 1	0043764158	253,336.96	316.67	0.125000
Group 1	0043764167	177,425.04	59.47	0.033518
Group 1	0043764248	192,853.55	209.73	0.108751
Group 1	0043764254	324,245.03	270.20	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764855	380,038.94	593.81	0.156250
Group 1	0043764972	81,441.06	101.80	0.124998
Group 1	0043765137	110,426.39	126.53	0.114583
Group 1	0043765220	108,970.82	147.56	0.135412
Group 1	0043765354	138,357.22	172.95	0.125003
Group 1	0043765488	214,638.72	245.94	0.114583
Group 1	0043765536	244,391.20	76.37	0.031249
Group 1	0043766893	467,683.87	252.63	0.054017
Group 1	0043766912	265,851.36	221.54	0.083332
Group 1	0043767061	225,170.61	211.10	0.093751
Group 1	0043767420	288,512.85	90.16	0.031250
Group 1	0043769931	274,823.24	255.36	0.092918
Group 1	0043770001	286,265.56	328.01	0.114582
Group 1	0043770011	259,475.41	297.32	0.114585
Group 1	0043770312	137,729.25	114.77	0.083330
Group 1	0043770597	126,662.94	92.36	0.072918
Group 1	0043770662	292,694.33	152.44	0.052082
Group 1	0043770741	490,699.53	562.26	0.114583
Group 1	0043770892	324,363.57	236.52	0.072918
Group 1	0043771773	208,001.45	186.33	0.089581
Group 1	0043772916	169,221.28	193.90	0.114584
Group 1	0043773441	295,476.95	400.13	0.135418
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043775046	182,240.30	151.87	0.083335
Group 1	0043775080	210,901.83	149.73	0.070995
Group 1	0043775090	521,998.38	652.50	0.125000
Group 1	0043775184	80,435.95	108.92	0.135412
Group 1	0043775529	300,080.30	250.07	0.083334
Group 1	0043775583	300,612.06	407.08	0.135417
Group 1	0043775625	356,516.63	519.92	0.145833
Group 1	0043775696	234,408.52	317.43	0.135417
Group 1	0043776252	375,976.39	430.81	0.114584
Group 1	0043776577	381,919.02	716.10	0.187500
Group 1	0043777757	285,987.55	208.53	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043778043	447,788.08	419.80	0.093750
Group 1	0043778473	165,812.22	189.99	0.114581
Group 1	0043778634	219,565.21	160.10	0.072917
Group 1	0043779563	352,517.99	183.60	0.052082
Group 1	0043780466	133,406.67	152.86	0.114582
Group 1	0043780755	425,218.46	487.23	0.114583
Group 1	0043780956	156,722.13	261.20	0.166664
Group 1	0043780965	213,197.77	375.76	0.176249
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781355	161,667.34	239.13	0.147915
Group 1	0043781481	388,248.82	283.10	0.072917
Group 1	0043781760	565,239.15	765.43	0.135417
Group 1	0043781939	206,005.62	124.46	0.060416
Group 1	0043782461	294,954.69	519.86	0.176251
Group 1	0043782557	334,567.97	278.81	0.083334
Group 1	0043782594	143,097.02	104.34	0.072916
Group 1	0043782631	433,051.40	405.99	0.093751
Group 1	0043782785	376,054.28	626.76	0.166667
Group 1	0043783003	488,191.31	1,063.06	0.217755
Group 1	0043783174	665,508.81	1,200.59	0.180402
Group 1	0043783379	159,756.47	199.70	0.125003
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043784924	281,378.62	439.65	0.156249
Group 1	0043786176	261,500.60	299.64	0.114585
Group 1	0043788068	231,582.47	265.35	0.114581
Group 1	0043789927	975,070.77	1,523.55	0.156250
Group 1	0043790258	225,934.93	305.95	0.135415
Group 1	0043790596	46,113.94	76.86	0.166674
Group 1	0043790968	217,065.92	248.72	0.114583
Group 1	0043791487	224,712.96	257.48	0.114582
Group 1	0043791538	177,810.88	203.74	0.114582
Group 1	0043791539	225,236.45	258.08	0.114582
Group 1	0043791637	429,731.55	492.40	0.114583
Group 1	0043792284	219,880.85	320.66	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043793126	159,888.14	50.27	0.031441
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043793703	479,678.57	449.70	0.093750
Group 1	0043793732	176,809.05	294.68	0.166666
Group 1	0043794105	407,288.92	169.70	0.041666
Group 1	0043794181	292,150.47	456.49	0.156252
Group 1	0043794733	299,469.06	467.92	0.156250
Group 1	0043795102	128,072.25	133.41	0.104168
Group 1	0043796276	208,821.16	326.28	0.156249
Group 1	0043797123	278,680.80	261.26	0.093749
Group 1	0043797144	69,855.51	177.72	0.254411
Group 1	0043798623	112,772.61	176.21	0.156252
Group 1	0043798654	772,822.88	1,207.54	0.156251
Group 1	0043800131	105,038.14	142.24	0.135417
Group 1	0043800581	369,885.64	343.69	0.092918
Group 1	0043801398	414,904.04	691.51	0.166667
Group 1	0043801646	124,136.88	90.52	0.072920
Group 1	0043803568	150,156.10	156.41	0.104165
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	261,905.10	381.94	0.145831
Group 1	0043804873	208,899.72	195.84	0.093748
Group 1	0043805962	92,691.10	106.21	0.114585
Group 1	0043806018	335,890.19	174.94	0.052082
Group 1	0043806483	82,937.59	68.42	0.082496
Group 1	0043807086	172,606.46	179.80	0.104168
Group 1	0043807423	242,496.02	176.82	0.072917
Group 1	0043807864	483,153.74	905.91	0.187499
Group 1	0043807946	266,523.29	305.39	0.114583
Group 1	0043808710	358,227.16	261.21	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	384,478.69	640.80	0.166667
Group 1	0043809028	406,275.40	465.52	0.114582
Group 1	0043809932	146,064.54	182.58	0.125000
Group 2	0043810044	340,156.75	177.16	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043810102	54,562.29	39.79	0.072926
Group 2	0043810207	410,571.38	384.91	0.093750
Group 2	0043810251	369,036.17	76.88	0.020833
Group 2	0043810453	202,158.80	315.87	0.156248
Group 2	0043810574	322,544.26	134.39	0.041666
Group 2	0043810662	274,048.72	228.37	0.083332
Group 2	0043811403	242,765.04	225.57	0.092917
Group 2	0043811525	499,856.18	520.68	0.104166
Group 2	0043811782	253,135.78	316.42	0.125000
Group 2	0043811806	56,411.44	29.69	0.052631
Group 2	0043811815	84,166.90	80.14	0.095216
Group 2	0043811939	72,999.85	22.81	0.031247
Group 2	0043812652	322,189.12	402.74	0.125001
Group 2	0043812680	347,517.37	434.40	0.125001
Group 2	0043812792	163,083.52	169.88	0.104167
Group 2	0043813033	75,540.58	102.29	0.135411
Group 2	0043813555	346,921.27	228.26	0.065796
Group 2	0043813782	134,936.93	149.02	0.110437
Group 2	0043813786	193,122.10	321.87	0.166667
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814293	282,336.21	5.10	0.001806
Group 2	0043814648	65,791.36	48.39	0.073551
Group 2	0043814923	312,756.17	23.29	0.007447
Group 2	0043815617	275,394.18	255.89	0.092918
Group 2	0043816083	230,533.09	108.07	0.046878
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	293,893.25	326.91	0.111234
Group 2	0043817615	252,791.11	342.32	0.135416
Group 2	0043817703	144,241.79	120.20	0.083332
Group 2	0043818005	274,553.08	343.19	0.125000
Group 2	0043818038	151,712.87	53.78	0.035449
Group 2	0043818101	60,891.04	88.80	0.145834
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	123,235.69	154.04	0.124996

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818399	210,876.31	198.38	0.094074
Group 2	0043818443	33,455.30	18.48	0.055238
Group 2	0043818638	135,782.39	155.58	0.114580
Group 2	0043818784	349,341.02	521.71	0.149341
Group 2	0043818878	380,828.31	436.37	0.114584
Group 2	0043819333	252,897.54	136.52	0.053982
Group 2	0043819497	229,534.24	317.24	0.138210
Group 2	0043819932	351,341.75	292.78	0.083332
Group 2	0043819994	189,796.04	138.39	0.072915
Group 2	0043820331	157,464.80	82.01	0.052081
Group 2	0043820372	368,328.70	460.41	0.125000
Group 2	0043820601	138,230.79	92.96	0.067250
Group 2	0043820611	162,039.16	320.70	0.197915
Group 2	0043820657	120,789.83	213.90	0.177084
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820837	84,380.07	70.32	0.083337
Group 2	0043820847	169,990.59	123.95	0.072916
Group 2	0043820917	167,819.60	157.33	0.093749
Group 2	0043821023	209,671.71	283.93	0.135416
Group 2	0043821135	177,890.22	203.83	0.114582
Group 2	0043821488	250,475.08	287.00	0.114582
Group 2	0043821705	321,478.35	368.36	0.114583
Group 2	0043822060	369,923.81	114.68	0.031001
Group 2	0043822161	480,908.48	971.03	0.201916
Group 2	0043822413	218,527.62	250.40	0.114585
Group 2	0043822458	329,036.19	61.44	0.018673
Group 2	0043822800	164,669.11	154.38	0.093752
Group 2	0043822869	88,672.48	120.08	0.135420
Group 2	0043823297	585,605.02	732.01	0.125001
Group 2	0043823352	345,907.53	504.45	0.145834
Group 2	0043824039	155,873.64	194.84	0.124999
Group 2	0043824046	181,811.74	303.02	0.166667
Group 2	0043824515	45,419.94	61.51	0.135425
Group 2	0043825176	179,328.01	301.20	0.167960

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043825279	224,279.75	23.87	0.010643
Group 2	0043825287	343,708.87	82.89	0.024116
Group 2	0043825446	238,163.00	99.23	0.041665
Group 2	0043825485	121,761.06	15.76	0.012943
Group 2	0043825510	203,194.30	84.66	0.041665
Group 2	0043825631	60,471.48	75.59	0.125001
Group 2	0043825634	230,490.07	309.26	0.134175
Group 2	0043825809	424,397.18	353.66	0.083332
Group 2	0043826034	242,565.43	277.94	0.114584
Group 2	0043826207	397,717.59	290.00	0.072916
Group 2	0043826271	363,445.71	92.47	0.025443
Group 2	0043826535	333,452.26	556.93	0.167019
Group 2	0043826576	228,475.71	142.84	0.062519
Group 2	0043826580	262,522.37	492.23	0.187500
Group 2	0043826648	95,016.05	98.89	0.104077
Group 2	0043827245	190,586.68	99.26	0.052081
Group 2	0043827268	260,362.46	27.93	0.010727
Group 2	0043827505	240,045.82	45.50	0.018955
Group 2	0043827637	263,945.73	27.49	0.010415
Group 2	0043827787	113,873.42	83.03	0.072914
Group 2	0043827802	422,726.46	616.48	0.145834
Group 2	0043827804	281,803.57	381.61	0.135417
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	170,956.94	400.64	0.234351
Group 2	0043828289	238,799.27	273.62	0.114582
Group 2	0043828648	551,597.58	804.41	0.145833
Group 2	0043828910	416,026.81	310.90	0.074731
Group 2	0043829112	341,249.19	568.75	0.166667
Group 2	0043829651	357,982.59	447.48	0.125000
Group 2	0043830008	188,996.85	272.27	0.144061
Group 2	0043830267	323,636.72	202.27	0.062499
Group 2	0043830309	119,111.37	65.22	0.054755
Group 2	0043830410	309,524.85	287.60	0.092917
Group 2	0043830477	271,124.32	396.10	0.146095

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	431,372.25	184.27	0.042717
Group 2	0043830983	326,269.03	735.10	0.225305
Group 2	0043830994	337,259.55	677.62	0.200919
Group 2	0043831029	559,643.28	932.74	0.166667
Group 2	0043831073	346,196.85	381.11	0.110085
Group 2	0043831210	239,308.58	21.33	0.008913
Group 2	0043831472	214,917.44	198.42	0.092324
Group 2	0043831606	354,203.64	93.65	0.026440
Group 2	0043831806	132,295.99	124.03	0.093752
Group 2	0043832066	156,144.80	95.60	0.061225
Group 2	0043832263	276,122.68	217.37	0.078722
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	233,154.51	145.72	0.062499
Group 2	0043832345	401,938.53	418.69	0.104168
Group 2	0043832701	212,996.86	155.31	0.072917
Group 2	0043832851	425,996.73	399.37	0.093750
Group 2	0043832864	122,791.03	230.23	0.187497
Group 2	0043832918	143,744.50	254.55	0.177085
Group 2	0043833007	133,183.14	161.48	0.121247
Group 2	0043833297	226,186.69	447.66	0.197916
Group 2	0043833586	165,629.41	108.44	0.065471
Group 2	0043833611	82,207.84	42.82	0.052087
Group 2	0043833703	281,708.66	129.67	0.046030
Group 2	0043834118	136,498.68	56.88	0.041671
Group 2	0043834295	207,828.30	194.84	0.093750
Group 2	0043834405	187,615.50	58.63	0.031250
Group 2	0043834485	488,247.40	661.17	0.135417
Group 2	0043834759	178,945.06	205.04	0.114583
Group 2	0043834820	367,011.05	112.72	0.030713
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834926	218,278.40	386.53	0.177081
Group 2	0043834944	170,930.57	178.05	0.104165
Group 2	0043835038	236,054.63	368.84	0.156252

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Modification Loss Detail

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Group 2	0043835151	399,238.36	499.05	0.125001
Group 2	0043835181	300,757.31	187.97	0.062499
Group 2	0043835359	354,777.71	517.38	0.145832
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	75,827.73	110.58	0.145831
Group 2	0043836074	86,877.78	120.40	0.138585
Group 2	0043836090	68,633.32	43.96	0.064051
Group 2	0043836137	254,627.73	530.47	0.208332
Group 2	0043836143	471,866.48	1,440.22	0.305218
Group 2	0043836349	177,222.33	320.98	0.181117
Group 2	0043836552	171,264.96	35.68	0.020833
Group 2	0043836588	105,331.50	175.55	0.166664
Group 2	0043836906	122,854.24	166.37	0.135421
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	317,713.34	78.65	0.024755
Group 2	0043837233	435,068.40	498.52	0.114584
Group 2	0043837618	118,079.20	209.10	0.177085
Group 2	0043837686	399,254.19	499.07	0.125001
Group 2	0043837815	274,330.01	503.16	0.183414
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	429,108.99	581.09	0.135418
Group 2	0043838810	210,164.63	306.49	0.145833
Group 2	0043838891	334,317.25	312.86	0.093582
Group 2	0043838925	192,865.45	123.56	0.064065
Group 2	0043839629	329,712.34	274.76	0.083333
Group 2	0043840095	241,030.28	200.86	0.083334
Group 2	0043840157	284,711.52	444.86	0.156249
Group 2	0043840199	436,779.09	773.46	0.177083
Group 2	0043840550	299,398.80	218.31	0.072916
Group 2	0043840884	237,927.47	272.63	0.114585
Group 2	0043840986	302,124.55	377.66	0.125001
Group 2	0043841424	370,328.65	93.52	0.025253
Group 2	0043841869	160,577.63	167.27	0.104168
Group 2	0043841923	140,517.43	87.82	0.062498

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Modification Loss Detail

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Group 2	0043841961	139,537.43	101.75	0.072920
Group 2	0043841995	111,453.27	15.91	0.014275
Group 2	0043842399	381,807.47	113.90	0.029832
Group 2	0043842635	221,181.94	299.52	0.135418
Group 2	0043842691	293,996.36	154.58	0.052579
Group 2	0043842714	136,209.61	113.51	0.083335
Group 2	0043842734	274,194.15	153.54	0.055997
Group 2	0043842784	244,038.10	367.43	0.150563
Group 2	0043842919	242,918.00	50.61	0.020834
Group 2	0043843296	408,901.36	680.80	0.166495
Group 2	0043843491	184,889.61	154.07	0.083331
Group 2	0043843776	316,868.98	363.08	0.114584
Group 2	0043843910	229,662.11	277.19	0.120695
Group 2	0043844107	415,895.81	303.26	0.072917
Group 2	0043844351	371,140.12	463.93	0.125001
Group 2	0043844621	383,336.47	279.52	0.072918
Group 2	0043844635	277,669.90	330.89	0.119167
Group 2	0043844687	126,352.08	95.61	0.075670
Group 2	0043844901	299,791.13	142.96	0.047687
Group 2	0043844934	280,639.48	380.03	0.135416
Group 2	0043845043	170,473.66	355.15	0.208331
Group 2	0043845098	353,420.42	404.96	0.114583
Group 2	0043845163	227,091.39	39.39	0.017345
Group 2	0043845191	377,184.25	510.77	0.135417
Group 2	0043845908	573,569.24	31.75	0.005536
Group 2	0043846610	301,860.16	188.66	0.062499
Group 2	0043846631	231,259.82	201.09	0.086954
Group 2	0043846727	203,863.01	254.83	0.125001
Group 2	0043846764	443,671.55	366.67	0.082644
Group 2	0043846785	320,188.56	500.29	0.156249
Group 2	0043846856	101,557.63	18.43	0.018147
Group 2	0043846913	184,043.21	40.63	0.022076
Group 2	0043847345	166,663.56	80.82	0.048493
Group 2	0043847434	202,723.60	92.44	0.045599

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Modification Loss Detail

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Group 2	0043847472	226,190.64	282.74	0.125001
Group 2	0043847635	223,754.85	256.39	0.114585
Group 2	0043848445	233,763.50	73.05	0.031250
Group 2	0043848491	283,625.68	550.59	0.194126
Group 2	0043848608	403,865.75	182.52	0.045193
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	290,842.56	212.07	0.072916
Group 2	0043849048	300,296.46	375.37	0.125000
Group 2	0043849270	233,198.53	54.25	0.023263
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	166,849.85	165.27	0.099053
Group 2	0043849984	55,484.32	13.79	0.024854
Group 2	0043850534	432,962.36	586.30	0.135416
Group 2	0043851029	217,615.26	231.22	0.106252
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	217,057.73	203.49	0.093749
Group 2	0043851792	106,331.37	78.49	0.073816
Group 2	0043851987	85,308.67	142.18	0.166665
Group 2	0043852384	335,738.98	349.73	0.104167
Group 2	0043852465	114,302.91	69.22	0.060558
Group 2	0043852493	263,155.13	246.71	0.093751
Group 2	0043852910	408,948.25	596.38	0.145833
Group 2	0043853072	367,393.37	251.65	0.068496
Group 2	0043853250	139,368.18	203.25	0.145837
Group 2	0043853690	253,942.54	264.52	0.104165
Group 2	0043853744	257,342.74	321.68	0.125001
Group 2	0043853813	252,678.45	157.92	0.062498
Group 2	0043854538	407,581.47	273.74	0.067162
Group 2	0043854594	421,711.44	155.67	0.036914
Group 2	0043854633	243,821.37	76.19	0.031248
Group 2	0043854730	343,485.32	393.58	0.114584
Group 2	0043855199	317,666.84	165.45	0.052083
Group 2	0043855514	61,742.47	32.16	0.052087
Group 2	0043855655	176,086.10	40.40	0.022943

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Modification Loss Detail

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Group 2	0043855733	141,307.02	54.64	0.038668
Group 2	0043855917	291,946.68	273.70	0.093750
Group 2	0043856088	192,344.69	141.52	0.073576
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043857079	181,223.61	283.16	0.156249
Group 2	0043857123	237,549.62	24.74	0.010415
Group 2	0043857612	124,422.68	142.57	0.114585
Group 2	0043857889	330,427.53	653.97	0.197916
Group 2	0043858275	295,711.30	61.61	0.020835
Group 2	0043858295	168,102.19	23.07	0.013724
Group 2	0043858379	248,684.68	255.01	0.102544
Group 2	0043858652	200,285.29	271.22	0.135417
Group 2	0043858758	281,097.77	394.85	0.140467
Group 2	0043859091	356,115.53	519.34	0.145835
Group 2	0043859262	296,233.99	4.67	0.001576
Group 2	0043859317	327,321.69	613.73	0.187501
Group 2	0043859413	350,708.88	189.38	0.053999
Group 2	0043859453	388,426.46	606.92	0.156251
Group 2	0043859477	574,913.71	953.47	0.165846
Group 2	0043859698	251,070.07	392.30	0.156251
Group 2	0043860139	322,941.53	308.08	0.095398
Group 2	0043860145	380,694.91	475.87	0.125000
Group 2	0043860484	336,372.40	103.63	0.030808
Group 2	0043860503	458,799.33	595.98	0.129900
Group 2	0043860712	165,321.55	93.72	0.056690
Group 2	0043860810	430,718.49	403.80	0.093750
Group 2	0043860909	145,111.53	136.04	0.093749
Group 2	0043861008	389,229.12	200.05	0.051396
Group 2	0043861195	307,222.11	221.46	0.072085
Group 2	0043861265	431,199.89	449.17	0.104167
Group 2	0043861691	119,361.19	149.20	0.124999
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	254,830.52	186.52	0.073194
Group 2	0043862024	143,128.34	178.91	0.125000

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Group 2	0043862050	155,566.69	178.25	0.114581
Group 2	0043862125	329,348.16	203.03	0.061646
Group 2	0043862156	410,103.55	427.19	0.104166
Group 2	0043862174	426,172.81	310.75	0.072916
Group 2	0043862302	226,853.62	236.31	0.104168
Group 2	0043862332	173,822.73	181.07	0.104169
Group 2	0043862402	157,797.59	86.12	0.054576
Group 2	0043862560	245,478.34	332.42	0.135417
Group 2	0043862569	125,970.85	114.36	0.090783
Group 2	0043862745	283,601.23	192.84	0.067997
Group 2	0043863009	390,908.25	162.88	0.041667
Group 2	0043863485	571,635.24	755.87	0.132229
Group 2	0043864325	50,281.78	21.85	0.043455
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864416	220,433.03	298.50	0.135415
Group 2	0043864646	315,136.48	131.31	0.041668
Group 2	0043864678	371,397.22	464.25	0.125001
Group 2	0043864887	438,754.40	639.85	0.145833
Group 2	0043865091	172,055.67	143.38	0.083333
Group 2	0043865301	277,964.57	172.15	0.061932
Group 2	0043866060	289,561.18	422.28	0.145834
Group 2	0043866196	113,763.83	25.66	0.022555
Group 2	0043866525	189,430.95	177.59	0.093749
Group 2	0043866686	212,848.68	110.86	0.052084
Group 2	0043866777	127,648.33	93.08	0.072919
Group 2	0043866972	269,520.60	421.13	0.156252
Group 2	0043867128	359,620.40	149.84	0.041666
Group 2	0043867968	123,561.75	167.32	0.135414
Group 2	0043868129	418,024.29	478.99	0.114584
Group 2	0043868265	133,506.57	139.07	0.104167
Group 2	0043868749	444,852.99	695.08	0.156249
Group 2	0043868873	212,331.18	88.47	0.041666
Group 2	0043868918	413,617.44	430.85	0.104166
Group 2	0043869266	207,710.40	216.37	0.104169

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Modification Loss Detail

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Group 2	0043869417	141,324.79	73.61	0.052086
Group 2	0043869700	281,186.89	497.94	0.177085
Group 2	0043870820	342,132.99	71.28	0.020834
Group 2	0043871023	338,499.33	352.60	0.104166
Group 2	0043871090	467,855.89	969.01	0.207117
Group 2	0043871323	267,005.11	250.32	0.093751
Group 2	0043871515	307,774.79	224.42	0.072917
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	87,636.50	42.70	0.048724
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	66,364.15	103.69	0.156244
Group 2	0043872811	183,861.82	344.74	0.187500
Group 2	0043872834	593,394.24	432.68	0.072916
Group 2	0043872963	122,842.29	115.16	0.093746
Group 2	0043873126	202,797.12	147.87	0.072915
Group 2	0043873279	159,895.36	233.18	0.145833
Group 2	0043873365	195,284.96	93.06	0.047653
Group 2	0043873581	192,979.74	241.22	0.124998
Group 2	0043873736	626,409.87	783.01	0.125000
Group 2	0043874082	266,603.59	103.44	0.038799
Group 2	0043874178	532,700.63	499.41	0.093751
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	162,243.23	287.31	0.177086
Group 2	0043874431	401,718.71	461.49	0.114879
Group 2	0043874656	378,705.93	183.31	0.048404
Group 2	0043874740	63,092.07	105.15	0.166661
Group 2	0043874891	197,079.97	73.34	0.037213
Group 2	0043874901	303,847.39	288.70	0.095015
Group 2	0043875187	371,141.38	463.93	0.125001
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	377,536.18	629.23	0.166667
Group 2	0043876004	158,026.80	91.81	0.058098
Group 2	0043876037	212,363.48	316.47	0.149023
Group 2	0043876485	323,938.60	168.72	0.052084

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2022
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	424,205.07	(82,598.91)	(19.471)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823795	108,780.62	(2,930.10)	(2.694)
0043842522	155,292.35	(2,048.56)	(1.319)
0043861660	160,132.10	(77,620.25)	(48.473)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	311,926.70	10,532.14	14,709.11	4.716

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043804277	110,587.23	9,732.60	1,979.64	1.790
0043862335	101,111.32	5,185.79	(57.22)	(0.057)
0043873056	100,228.15	(4,386.25)	12,786.69	12.758

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
130	20,330,316.89	866,183.17	4.261

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	1,979.64	1.790
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(13,579.53)	(12.577)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326

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
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	(45,301.52)	(14.092)
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	(2,930.10)	(2.694)
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043842522	155,292.35	(2,048.56)	(1.319)
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

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Credit-Linked Notes

Series 2017-C06



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043845833	248,908.04	70,160.89	28.187
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	4,527.93	3.419
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
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
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043859004	110,857.09	17,534.06	15.817
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,620.25)	(48.473)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(57.22)	(0.057)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)

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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
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
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
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	12,786.69	12.758
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



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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	1	110,587.23	9,732.60	0.000 %	0	0.00	0.00	0.000 %	1	110,587.23	9,732.60	0.000 %
Group 2	5	625,544.54	(81,799.37)	(0.003 %)	0	0.00	0.00	0.000 %	5	625,544.54	(81,799.37)	(0.003 %)
Total	6	736,131.77	(72,066.77)	(0.001 %)	0	0.00	0.00	0.000 %	6	736,131.77	(72,066.77)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043804277	114,000.00	3.625 %	OK	80.00	360	110,587.23	03/31/2022	9,732.60	1,979.64
Group 2	0043823795	114,000.00	4.625 %	IL	97.00	360	108,780.62	09/30/2022	(2,930.10)	(2,930.10)
Group 2	0043842522	162,000.00	4.500 %	WA	89.00	360	155,292.35	09/30/2022	(2,048.56)	(2,048.56)
Group 2	0043861660	167,000.00	4.375 %	AZ	90.00	360	160,132.10	09/30/2022	(77,620.25)	(77,620.25)
Group 2	0043862335	107,000.00	5.125 %	MI	95.00	360	101,111.32	08/31/2022	5,185.79	(57.22)
Group 2	0043873056	104,000.00	4.750 %	PA	90.00	360	100,228.15	06/30/2022	(4,386.25)	12,786.69

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

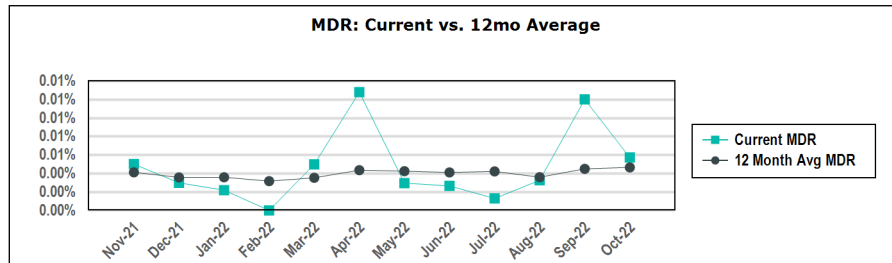
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Summary

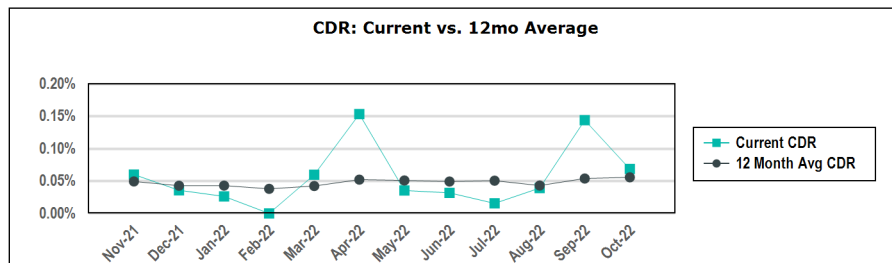
MDR

Current Month 0.006 %
 3 Month Average 0.007 %
 12 Month Average 0.005 %



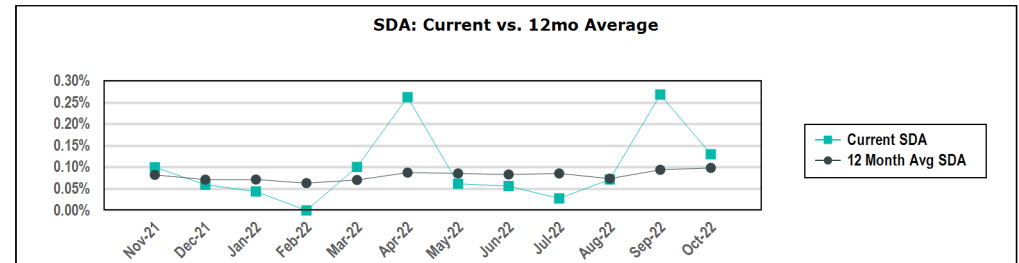
CDR

Current Month 0.069 %
 3 Month Average 0.084 %
 12 Month Average 0.056 %



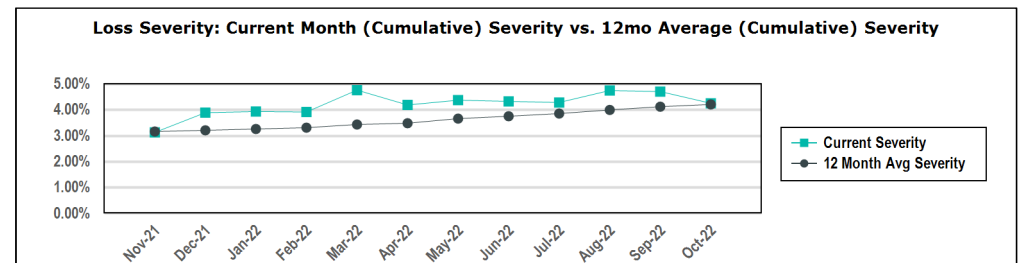
SDA

Current Month 0.130 %
 3 Month Average 0.157 %
 12 Month Average 0.099 %



Loss Severity

Current Month (Cumulative) 4.261 %
 3 Month Average (Cumulative) 4.576 %
 12 Month Average (Cumulative) 4.215 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

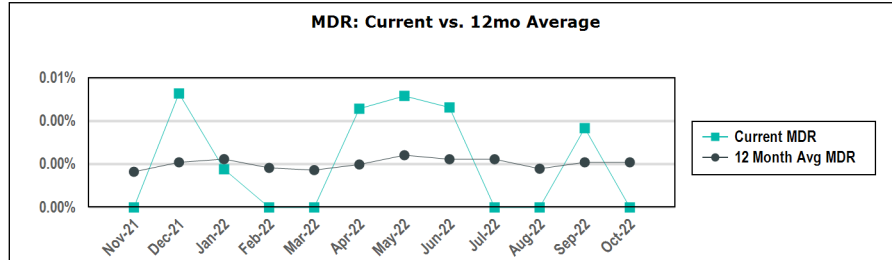
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Realized Loss Report - Collateral

Group 1

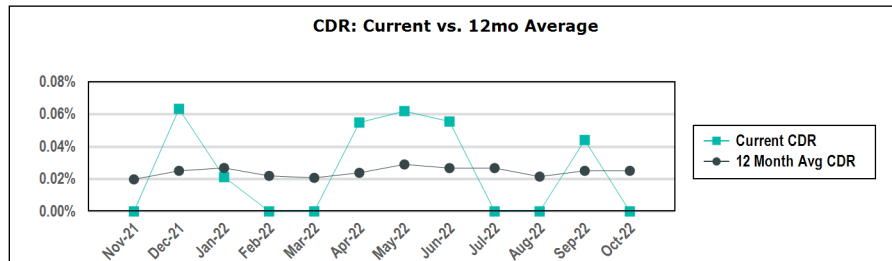
MDR

Current Month 0.000 %
 3 Month Average 0.001 %
 12 Month Average 0.002 %



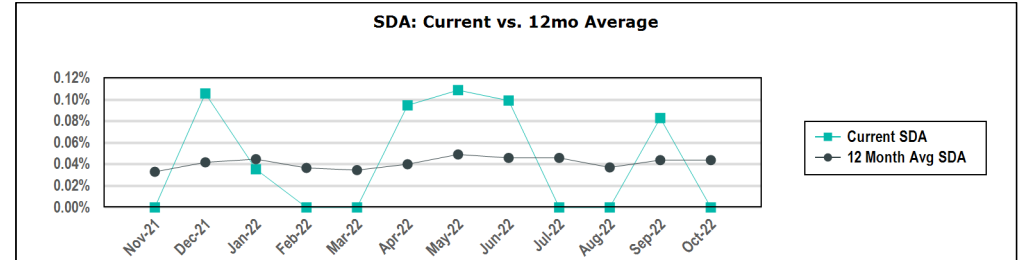
CDR

Current Month 0.000 %
 3 Month Average 0.015 %
 12 Month Average 0.025 %



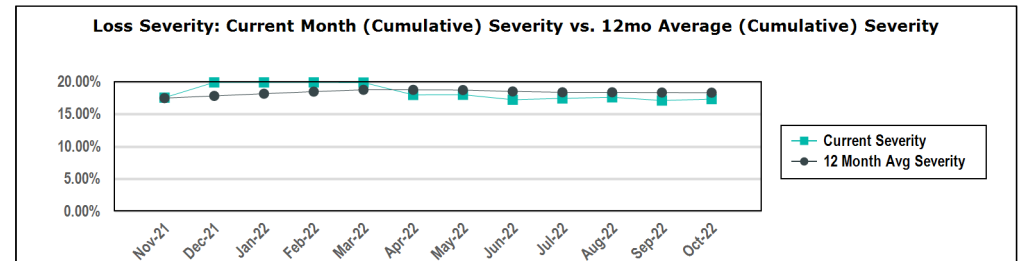
SDA

Current Month 0.000 %
 3 Month Average 0.028 %
 12 Month Average 0.044 %



Loss Severity

Current Month (Cumulative) 17.373 %
 3 Month Average (Cumulative) 17.396 %
 12 Month Average (Cumulative) 18.372 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

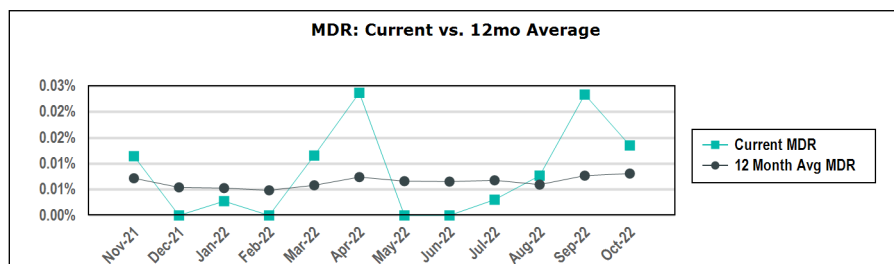
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Realized Loss Report - Collateral

Group 2

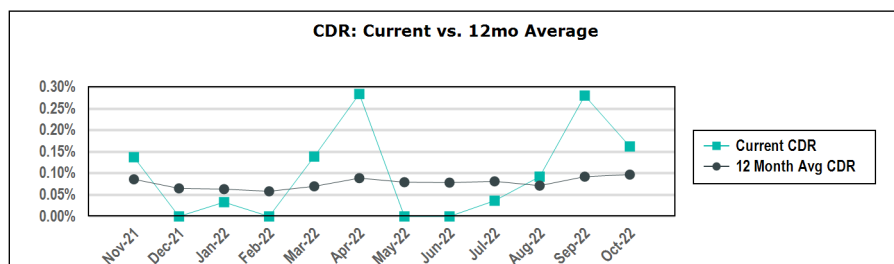
MDR

Current Month 0.014 %
3 Month Average 0.015 %
12 Month Average 0.008 %



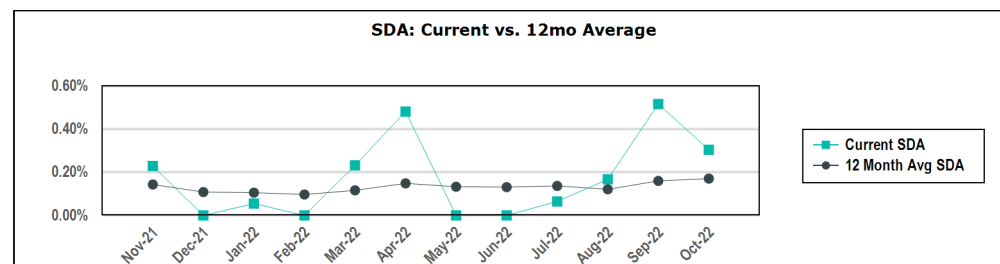
CDR

Current Month 0.162 %
3 Month Average 0.178 %
12 Month Average 0.097 %



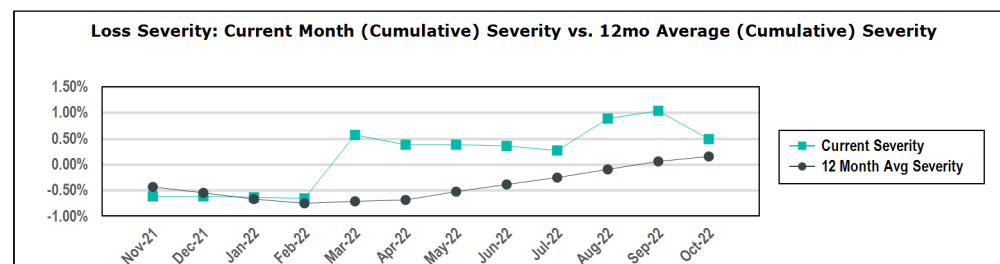
SDA

Current Month 0.305 %
3 Month Average 0.330 %
12 Month Average 0.171 %



Loss Severity

Current Month (Cumulative) 0.495 %
3 Month Average (Cumulative) 0.809 %
12 Month Average (Cumulative) 0.159 %



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-Oct-2022
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Prepayment Rates

Summary

SMM

Current Month	0.958 %
3 Month Average	1.155 %
12 Month Average	2.155 %

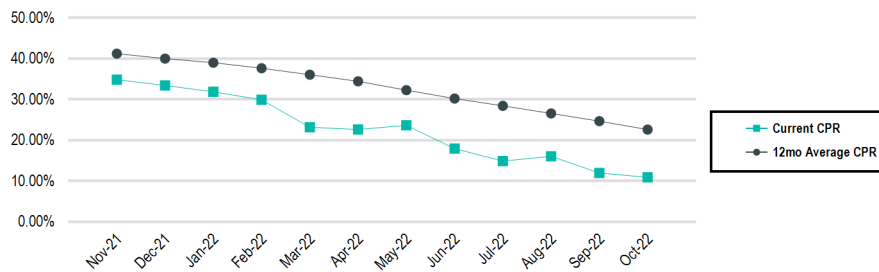
CPR

Current Month	10.912 %
3 Month Average	12.990 %
12 Month Average	22.615 %

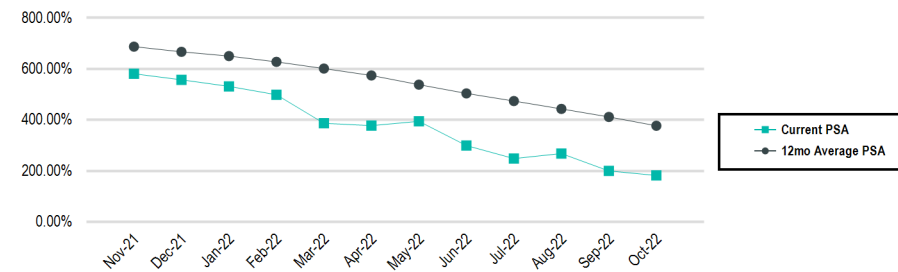
PSA

Current Month	181.861 %
3 Month Average	216.505 %
12 Month Average	376.920 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.909 %
3 Month Average	1.046 %
12 Month Average	1.939 %

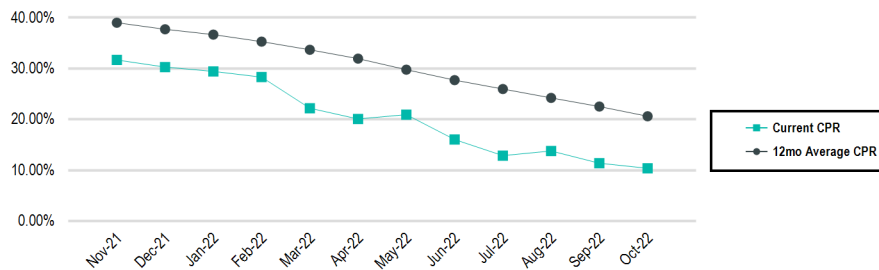
CPR

Current Month	10.377 %
3 Month Average	11.842 %
12 Month Average	20.610 %

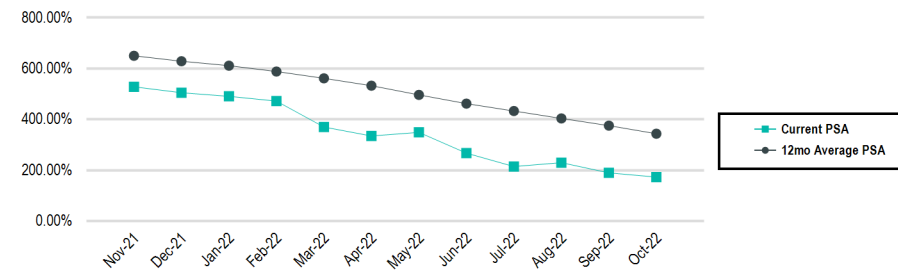
PSA

Current Month	172.951 %
3 Month Average	197.369 %
12 Month Average	343.507 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

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Prepayment Rates

Group 2

SMM

Current Month	1.026 %
3 Month Average	1.304 %
12 Month Average	2.441 %

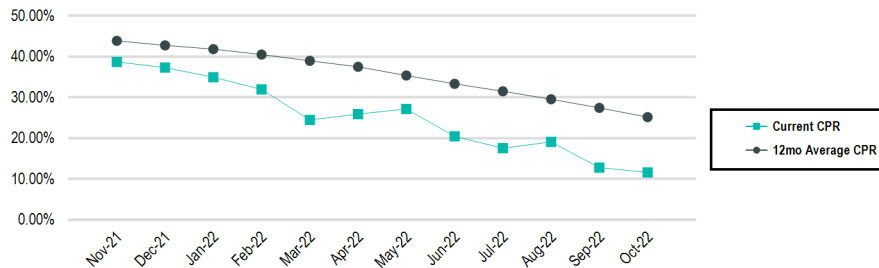
CPR

Current Month	11.636 %
3 Month Average	14.515 %
12 Month Average	25.179 %

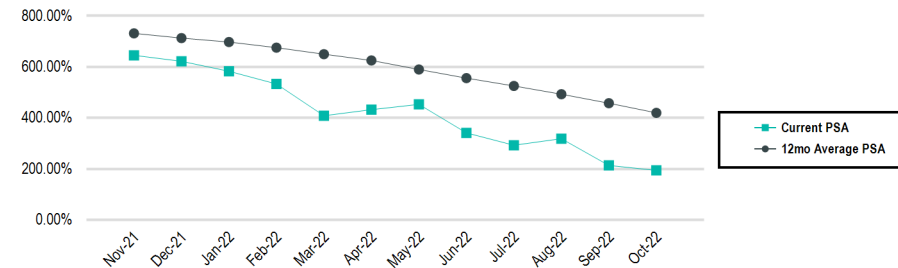
PSA

Current Month	193.926 %
3 Month Average	241.913 %
12 Month Average	419.646 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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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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Credit-Linked Notes

Series 2017-C06



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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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