

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-Mar-2022
 09-Mar-2022 4:15:00 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		02/28/2022	0.00000 %	4,449,837,688.60	0.00	108,151,598.41	0.00	4,341,686,090.18	108,151,598.41	0.00
1M-1	30711XQS6	03/24/2022	0.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	03/24/2022	2.83686 %	2,629,389.55	5,801.61	140,251.52	0.00	2,489,138.03	146,053.13	0.00
1M-AH		02/28/2022	0.00000 %	10,807,967.43	0.00	576,496.49	0.00	10,231,470.94	576,496.49	0.00
1M-2B	30711XQU1	03/24/2022	2.83686 %	19,359,089.00	42,714.80	0.00	0.00	19,359,089.00	42,714.80	0.00
1M-BH		02/28/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2C	30711XQV9	03/24/2022	2.83686 %	19,359,089.00	42,714.80	0.00	0.00	19,359,089.00	42,714.80	0.00
1M-CH		02/28/2022	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	03/24/2022	2.83686 %	41,347,567.55	91,231.20	140,251.52	0.00	41,207,316.03	231,482.72	0.00
1M-2H		02/28/2022	0.00000 %	169,957,001.43	0.00	576,496.49	0.00	169,380,504.94	576,496.49	0.00
1B-1	30711XQW7	03/24/2022	4.33686 %	78,322,000.00	264,188.98	0.00	0.00	78,322,000.00	264,188.98	0.00
1B-1H		02/28/2022	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		02/28/2022	0.00000 %	81,704,021.10	0.00	0.00	(340.46)	81,704,361.56	0.00	740,310.44
1A-I1	30711XQZ0	03/24/2022	1.80000 %	0.00	3,681.15	0.00	0.00	0.00	3,681.15	0.00
1A-I2	30711XRB2	03/24/2022	1.40000 %	0.00	2,863.11	0.00	0.00	0.00	2,863.11	0.00
1A-I3	30711XRD8	03/24/2022	1.00000 %	0.00	2,045.08	0.00	0.00	0.00	2,045.08	0.00
1A-I4	30711XRF3	03/24/2022	0.60000 %	0.00	1,227.05	0.00	0.00	0.00	1,227.05	0.00
1B-I1	30711XRH9	03/24/2022	1.80000 %	0.00	27,102.72	0.00	0.00	0.00	27,102.72	0.00
1B-I2	30711XRK2	03/24/2022	1.40000 %	0.00	21,079.90	0.00	0.00	0.00	21,079.90	0.00
1B-I3	30711XRM8	03/24/2022	1.00000 %	0.00	15,057.07	0.00	0.00	0.00	15,057.07	0.00
1B-I4	30711XRP1	03/24/2022	0.60000 %	0.00	9,034.24	0.00	0.00	0.00	9,034.24	0.00
1C-I1	30711XRR7	03/24/2022	1.80000 %	0.00	27,102.72	0.00	0.00	0.00	27,102.72	0.00
1C-I2	30711XRT3	03/24/2022	1.40000 %	0.00	21,079.90	0.00	0.00	0.00	21,079.90	0.00
1C-I3	30711XRV8	03/24/2022	1.00000 %	0.00	15,057.07	0.00	0.00	0.00	15,057.07	0.00
1C-I4	30711XRX4	03/24/2022	0.60000 %	0.00	9,034.24	0.00	0.00	0.00	9,034.24	0.00
1E-A1	30711XQY3	03/24/2022	1.03686 %	2,629,389.55	2,120.46	140,251.52	0.00	2,489,138.03	142,371.98	0.00
1E-A2	30711XRA4	03/24/2022	1.43686 %	2,629,389.55	2,938.49	140,251.52	0.00	2,489,138.03	143,190.01	0.00
1E-A3	30711XRC0	03/24/2022	1.83686 %	2,629,389.55	3,756.53	140,251.52	0.00	2,489,138.03	144,008.05	0.00
1E-A4	30711XRE6	03/24/2022	2.23686 %	2,629,389.55	4,574.56	140,251.52	0.00	2,489,138.03	144,826.08	0.00
1E-B1	30711XRG1	03/24/2022	1.03686 %	19,359,089.00	15,612.07	0.00	0.00	19,359,089.00	15,612.07	0.00

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-Mar-2022
 09-Mar-2022 4:15:00 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
1E-B2	30711XRJ5	03/24/2022	1.43686 %	19,359,089.00	21,634.90	0.00	0.00	19,359,089.00	21,634.90	0.00
1E-B3	30711XRL0	03/24/2022	1.83686 %	19,359,089.00	27,657.73	0.00	0.00	19,359,089.00	27,657.73	0.00
1E-B4	30711XRN6	03/24/2022	2.23686 %	19,359,089.00	33,680.56	0.00	0.00	19,359,089.00	33,680.56	0.00
1E-C1	30711XRQ9	03/24/2022	1.03686 %	19,359,089.00	15,612.07	0.00	0.00	19,359,089.00	15,612.07	0.00
1E-C2	30711XRS5	03/24/2022	1.43686 %	19,359,089.00	21,634.90	0.00	0.00	19,359,089.00	21,634.90	0.00
1E-C3	30711XRU0	03/24/2022	1.83686 %	19,359,089.00	27,657.73	0.00	0.00	19,359,089.00	27,657.73	0.00
1E-C4	30711XRW6	03/24/2022	2.23686 %	19,359,089.00	33,680.56	0.00	0.00	19,359,089.00	33,680.56	0.00
1E-D1	30711XRY2	03/24/2022	1.03686 %	21,988,478.55	17,732.54	140,251.52	0.00	21,848,227.03	157,984.06	0.00
1E-D2	30711XRZ9	03/24/2022	1.43686 %	21,988,478.55	24,573.40	140,251.52	0.00	21,848,227.03	164,824.92	0.00
1E-D3	30711XSA3	03/24/2022	1.83686 %	21,988,478.55	31,414.26	140,251.52	0.00	21,848,227.03	171,665.78	0.00
1E-D4	30711XSB1	03/24/2022	2.23686 %	21,988,478.55	38,255.12	140,251.52	0.00	21,848,227.03	178,506.64	0.00
1E-D5	30711XSC9	03/24/2022	2.83686 %	21,988,478.55	48,516.41	140,251.52	0.00	21,848,227.03	188,767.93	0.00
1E-F1	30711XSD7	03/24/2022	1.03686 %	38,718,178.00	31,224.15	0.00	0.00	38,718,178.00	31,224.15	0.00
1E-F2	30711XSE5	03/24/2022	1.43686 %	38,718,178.00	43,269.80	0.00	0.00	38,718,178.00	43,269.80	0.00
1E-F3	30711XSF2	03/24/2022	1.83686 %	38,718,178.00	55,315.46	0.00	0.00	38,718,178.00	55,315.46	0.00
1E-F4	30711XSG0	03/24/2022	2.23686 %	38,718,178.00	67,361.11	0.00	0.00	38,718,178.00	67,361.11	0.00
1E-F5	30711XSH8	03/24/2022	2.83686 %	38,718,178.00	85,429.59	0.00	0.00	38,718,178.00	85,429.59	0.00
1X-1	30711XSJ4	03/24/2022	1.80000 %	0.00	30,783.87	0.00	0.00	0.00	30,783.87	0.00
1X-2	30711XSK1	03/24/2022	1.40000 %	0.00	23,943.01	0.00	0.00	0.00	23,943.01	0.00
1X-3	30711XSL9	03/24/2022	1.00000 %	0.00	17,102.15	0.00	0.00	0.00	17,102.15	0.00
1X-4	30711XSM7	03/24/2022	0.60000 %	0.00	10,261.29	0.00	0.00	0.00	10,261.29	0.00
1Y-1	30711XSN5	03/24/2022	1.80000 %	0.00	54,205.45	0.00	0.00	0.00	54,205.45	0.00
1Y-2	30711XSP0	03/24/2022	1.40000 %	0.00	42,159.79	0.00	0.00	0.00	42,159.79	0.00
1Y-3	30711XSQ8	03/24/2022	1.00000 %	0.00	30,114.14	0.00	0.00	0.00	30,114.14	0.00
1Y-4	30711XSR6	03/24/2022	0.60000 %	0.00	18,068.48	0.00	0.00	0.00	18,068.48	0.00
2A-H		02/28/2022	0.00000 %	3,265,480,532.46	0.00	89,676,917.79	0.00	3,175,803,614.67	89,676,917.79	0.00
2M-1	30711XSS4	03/24/2022	0.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	03/24/2022	2.98686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	03/24/2022	2.98686 %	94,908,158.00	220,482.41	615,949.84	0.00	94,292,208.17	836,432.25	0.00

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-Mar-2022
 09-Mar-2022 4:15:00 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
2M-BH		02/28/2022	0.00000 %	4,995,416.14	0.00	32,420.03	0.00	4,962,996.11	32,420.03	0.00
2M-2C	30711XSV7	03/24/2022	2.98686 %	120,816,000.00	280,669.26	0.00	0.00	120,816,000.00	280,669.26	0.00
2M-CH		02/28/2022	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	03/24/2022	2.98686 %	215,724,158.00	501,151.67	615,949.84	0.00	215,108,208.17	1,117,101.51	0.00
2M-2H		02/28/2022	0.00000 %	11,354,471.14	0.00	32,420.03	0.00	11,322,051.11	32,420.03	0.00
2B-1	30711XSW5	03/24/2022	4.63686 %	73,668,000.00	265,679.71	0.00	0.00	73,668,000.00	265,679.71	0.00
2B-1H		02/28/2022	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		02/28/2022	0.00000 %	77,545,765.00	0.00	0.00	77,264.91	77,468,500.09	0.00	77,264.91
2A-I1	30711XSZ8	03/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	03/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	03/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	03/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	03/24/2022	1.80000 %	0.00	132,871.42	0.00	0.00	0.00	132,871.42	0.00
2B-I2	30711XTK0	03/24/2022	1.40000 %	0.00	103,344.44	0.00	0.00	0.00	103,344.44	0.00
2B-I3	30711XTM6	03/24/2022	1.00000 %	0.00	73,817.46	0.00	0.00	0.00	73,817.46	0.00
2B-I4	30711XTP9	03/24/2022	0.60000 %	0.00	44,290.47	0.00	0.00	0.00	44,290.47	0.00
2C-I1	30711XTR5	03/24/2022	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2C-I2	30711XTT1	03/24/2022	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2C-I3	30711XTV6	03/24/2022	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2C-I4	30711XTX2	03/24/2022	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2E-A1	30711XSY1	03/24/2022	1.18686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	03/24/2022	1.58686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	03/24/2022	1.98686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	03/24/2022	2.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	03/24/2022	1.18686 %	94,908,158.00	87,610.99	615,949.84	0.00	94,292,208.17	703,560.83	0.00
2E-B2	30711XTJ3	03/24/2022	1.58686 %	94,908,158.00	117,137.97	615,949.84	0.00	94,292,208.17	733,087.81	0.00
2E-B3	30711XTL8	03/24/2022	1.98686 %	94,908,158.00	146,664.95	615,949.84	0.00	94,292,208.17	762,614.79	0.00
2E-B4	30711XTN4	03/24/2022	2.38686 %	94,908,158.00	176,191.93	615,949.84	0.00	94,292,208.17	792,141.77	0.00
2E-C1	30711XTQ7	03/24/2022	1.18686 %	120,816,000.00	111,526.86	0.00	0.00	120,816,000.00	111,526.86	0.00
2E-C2	30711XTS3	03/24/2022	1.58686 %	120,816,000.00	149,114.06	0.00	0.00	120,816,000.00	149,114.06	0.00
2E-C3	30711XTU8	03/24/2022	1.98686 %	120,816,000.00	186,701.26	0.00	0.00	120,816,000.00	186,701.26	0.00

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-Mar-2022
 09-Mar-2022 4:15:00 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
2E-C4	30711XTW4	03/24/2022	2.38686 %	120,816,000.00	224,288.46	0.00	0.00	120,816,000.00	224,288.46	0.00
2E-D1	30711XTY0	03/24/2022	1.18686 %	94,908,158.00	87,610.99	615,949.84	0.00	94,292,208.17	703,560.83	0.00
2E-D2	30711XTZ7	03/24/2022	1.58686 %	94,908,158.00	117,137.97	615,949.84	0.00	94,292,208.17	733,087.81	0.00
2E-D3	30711XUA0	03/24/2022	1.98686 %	94,908,158.00	146,664.95	615,949.84	0.00	94,292,208.17	762,614.79	0.00
2E-D4	30711XUB8	03/24/2022	2.38686 %	94,908,158.00	176,191.93	615,949.84	0.00	94,292,208.17	792,141.77	0.00
2E-D5	30711XUC6	03/24/2022	2.98686 %	94,908,158.00	220,482.41	615,949.84	0.00	94,292,208.17	836,432.25	0.00
2E-F1	30711XUD4	03/24/2022	1.18686 %	215,724,158.00	199,137.85	615,949.84	0.00	215,108,208.17	815,087.69	0.00
2E-F2	30711XUE2	03/24/2022	1.58686 %	215,724,158.00	266,252.03	615,949.84	0.00	215,108,208.17	882,201.87	0.00
2E-F3	30711XUF9	03/24/2022	1.98686 %	215,724,158.00	333,366.21	615,949.84	0.00	215,108,208.17	949,316.05	0.00
2E-F4	30711XUG7	03/24/2022	2.38686 %	215,724,158.00	400,480.39	615,949.84	0.00	215,108,208.17	1,016,430.23	0.00
2E-F5	30711XUH5	03/24/2022	2.98686 %	215,724,158.00	501,151.67	615,949.84	0.00	215,108,208.17	1,117,101.51	0.00
2X-1	30711XUJ1	03/24/2022	1.80000 %	0.00	132,871.42	0.00	0.00	0.00	132,871.42	0.00
2X-2	30711XUK8	03/24/2022	1.40000 %	0.00	103,344.44	0.00	0.00	0.00	103,344.44	0.00
2X-3	30711XUL6	03/24/2022	1.00000 %	0.00	73,817.46	0.00	0.00	0.00	73,817.46	0.00
2X-4	30711XUM4	03/24/2022	0.60000 %	0.00	44,290.47	0.00	0.00	0.00	44,290.47	0.00
2Y-1	30711XUN2	03/24/2022	1.80000 %	0.00	302,013.82	0.00	0.00	0.00	302,013.82	0.00
2Y-2	30711XUP7	03/24/2022	1.40000 %	0.00	234,899.64	0.00	0.00	0.00	234,899.64	0.00
2Y-3	30711XUQ5	03/24/2022	1.00000 %	0.00	167,785.46	0.00	0.00	0.00	167,785.46	0.00
2Y-4	30711XUR3	03/24/2022	0.60000 %	0.00	100,671.27	0.00	0.00	0.00	100,671.27	0.00
Totals				11,796,306,605.35	8,362,066.32	210,444,313.40	76,924.45	11,585,785,367.65	218,806,379.72	817,575.35

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

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.

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-Mar-2022
09-Mar-2022 4:15:00 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
1A-H	15,862,354,897.00	4,449,837,688.60	8,494,831.78	99,656,766.63	0.00	0.00	108,151,598.41	4,341,686,090.18	0.27371006	108,151,598.41
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	2,629,389.55	140,251.52	0.00	0.00	0.00	140,251.52	2,489,138.03	0.12857723	140,251.52
1M-AH	79,574,517.00	10,807,967.43	576,496.49	0.00	0.00	0.00	576,496.49	10,231,470.94	0.12857723	576,496.49
1M-2B	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-BH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2C	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-CH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2	58,077,267.00	41,347,567.55	140,251.52	0.00	0.00	0.00	140,251.52	41,207,316.03	0.70952574	140,251.52
1M-2H	238,723,551.00	169,957,001.43	576,496.49	0.00	0.00	0.00	576,496.49	169,380,504.94	0.70952574	576,496.49
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	81,704,021.10	0.00	0.00	0.00	(340.46)	(340.46)	81,704,361.56	0.99102052	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	2,629,389.55	140,251.52	0.00	0.00	0.00	140,251.52	2,489,138.03	0.12857723	140,251.52
1E-A2	19,359,089.00	2,629,389.55	140,251.52	0.00	0.00	0.00	140,251.52	2,489,138.03	0.12857723	140,251.52
1E-A3	19,359,089.00	2,629,389.55	140,251.52	0.00	0.00	0.00	140,251.52	2,489,138.03	0.12857723	140,251.52
1E-A4	19,359,089.00	2,629,389.55	140,251.52	0.00	0.00	0.00	140,251.52	2,489,138.03	0.12857723	140,251.52
1E-B1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-B2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-B3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00

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-Mar-2022
09-Mar-2022 4:15:00 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	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C4	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-D1	38,718,178.00	21,988,478.55	140,251.52	0.00	0.00	0.00	140,251.52	21,848,227.03	0.56428861	140,251.52
1E-D2	38,718,178.00	21,988,478.55	140,251.52	0.00	0.00	0.00	140,251.52	21,848,227.03	0.56428861	140,251.52
1E-D3	38,718,178.00	21,988,478.55	140,251.52	0.00	0.00	0.00	140,251.52	21,848,227.03	0.56428861	140,251.52
1E-D4	38,718,178.00	21,988,478.55	140,251.52	0.00	0.00	0.00	140,251.52	21,848,227.03	0.56428861	140,251.52
1E-D5	38,718,178.00	21,988,478.55	140,251.52	0.00	0.00	0.00	140,251.52	21,848,227.03	0.56428861	140,251.52
1E-F1	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F2	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F3	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F4	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1E-F5	38,718,178.00	38,718,178.00	0.00	0.00	0.00	0.00	0.00	38,718,178.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	3,265,480,532.46	5,538,815.34	84,138,102.45	0.00	0.00	89,676,917.79	3,175,803,614.67	0.21385863	89,676,917.79
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.78046126	615,949.84
2M-BH	6,359,055.00	4,995,416.14	32,420.03	0.00	0.00	0.00	32,420.03	4,962,996.11	0.78046127	32,420.03
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	215,724,158.00	615,949.84	0.00	0.00	0.00	615,949.84	215,108,208.17	0.59591053	615,949.84

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-Mar-2022
 09-Mar-2022 4:15:00 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	19,000,250.00	11,354,471.14	32,420.03	0.00	0.00	0.00	32,420.03	11,322,051.11	0.59588959	32,420.03
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	77,264.91	77,264.91	77,468,500.09	0.99900362	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.78046126	615,949.84
2E-B2	120,816,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.78046126	615,949.84
2E-B3	120,816,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.78046126	615,949.84
2E-B4	120,816,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.78046126	615,949.84
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.39262572	615,949.84
2E-D2	240,158,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.39262572	615,949.84
2E-D3	240,158,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.39262572	615,949.84
2E-D4	240,158,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.39262572	615,949.84
2E-D5	240,158,000.00	94,908,158.00	615,949.84	0.00	0.00	0.00	615,949.84	94,292,208.17	0.39262572	615,949.84

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-Mar-2022
09-Mar-2022 4:15:00 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	241,632,000.00	215,724,158.00	615,949.84	0.00	0.00	0.00	615,949.84	215,108,208.17	0.89023063	615,949.84
2E-F2	241,632,000.00	215,724,158.00	615,949.84	0.00	0.00	0.00	615,949.84	215,108,208.17	0.89023063	615,949.84
2E-F3	241,632,000.00	215,724,158.00	615,949.84	0.00	0.00	0.00	615,949.84	215,108,208.17	0.89023063	615,949.84
2E-F4	241,632,000.00	215,724,158.00	615,949.84	0.00	0.00	0.00	615,949.84	215,108,208.17	0.89023063	615,949.84
2E-F5	241,632,000.00	215,724,158.00	615,949.84	0.00	0.00	0.00	615,949.84	215,108,208.17	0.89023063	615,949.84
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	37,147,199,355.00	11,796,306,605.35	26,649,444.32	183,794,869.08	0.00	76,924.45	210,521,237.85	11,585,785,367.65	0.31188853	210,444,313.40

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.

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-Mar-2022
09-Mar-2022 4:15:00 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	280.52818875	0.53553409	6.28259595	0.00000000	0.00000000	6.81813004	273.71005871	0.27371006	6.81813004
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	135.82196714	7.24473760	0.00000000	0.00000000	0.00000000	7.24473760	128.57722954	0.12857723	7.24473760
1M-AH	79,574,517.00	135.82196710	7.24473753	0.00000000	0.00000000	0.00000000	7.24473753	128.57722957	0.12857723	7.24473753
1M-2B	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	58,077,267.00	711.94065571	2.41491253	0.00000000	0.00000000	0.00000000	2.41491253	709.52574318	0.70952574	2.41491253
1M-2H	238,723,551.00	711.94065570	2.41491251	0.00000000	0.00000000	0.00000000	2.41491251	709.52574319	0.70952574	2.41491251
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	991.01638854	0.00000000	0.00000000	0.00000000	(0.00412956)	(0.00412956)	991.02051810	0.99102052	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	135.82196714	7.24473760	0.00000000	0.00000000	0.00000000	7.24473760	128.57722954	0.12857723	7.24473760
1E-A2	19,359,089.00	135.82196714	7.24473760	0.00000000	0.00000000	0.00000000	7.24473760	128.57722954	0.12857723	7.24473760
1E-A3	19,359,089.00	135.82196714	7.24473760	0.00000000	0.00000000	0.00000000	7.24473760	128.57722954	0.12857723	7.24473760
1E-A4	19,359,089.00	135.82196714	7.24473760	0.00000000	0.00000000	0.00000000	7.24473760	128.57722954	0.12857723	7.24473760
1E-B1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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-Mar-2022
09-Mar-2022 4:15:00 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
1E-B4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	38,718,178.00	567.91098357	3.62236880	0.00000000	0.00000000	0.00000000	3.62236880	564.28861477	0.56428861	3.62236880
1E-D2	38,718,178.00	567.91098357	3.62236880	0.00000000	0.00000000	0.00000000	3.62236880	564.28861477	0.56428861	3.62236880
1E-D3	38,718,178.00	567.91098357	3.62236880	0.00000000	0.00000000	0.00000000	3.62236880	564.28861477	0.56428861	3.62236880
1E-D4	38,718,178.00	567.91098357	3.62236880	0.00000000	0.00000000	0.00000000	3.62236880	564.28861477	0.56428861	3.62236880
1E-D5	38,718,178.00	567.91098357	3.62236880	0.00000000	0.00000000	0.00000000	3.62236880	564.28861477	0.56428861	3.62236880
1E-F1	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	38,718,178.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	219.89747117	0.37298385	5.66586013	0.00000000	0.00000000	6.03884398	213.85862719	0.21385863	6.03884398
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	785.55951199	5.09824725	0.00000000	0.00000000	0.00000000	5.09824725	780.46126482	0.78046126	5.09824725
2M-BH	6,359,055.00	785.55951199	5.09824652	0.00000000	0.00000000	0.00000000	5.09824652	780.46126508	0.78046127	5.09824652
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	597.61688653	1.70635514	0.00000000	0.00000000	0.00000000	1.70635514	595.91053142	0.59591053	1.70635514

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-Mar-2022
09-Mar-2022 4:15:00 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
2M-2H	19,000,250.00	597.59588111	1.70629492	0.00000000	0.00000000	0.00000000	1.70629492	595.88958619	0.59588959	1.70629492
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.99637820	0.99637820	999.00362180	0.99900362	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	785.55951199	5.09824725	0.00000000	0.00000000	0.00000000	5.09824725	780.46126482	0.78046126	5.09824725
2E-B2	120,816,000.00	785.55951199	5.09824725	0.00000000	0.00000000	0.00000000	5.09824725	780.46126482	0.78046126	5.09824725
2E-B3	120,816,000.00	785.55951199	5.09824725	0.00000000	0.00000000	0.00000000	5.09824725	780.46126482	0.78046126	5.09824725
2E-B4	120,816,000.00	785.55951199	5.09824725	0.00000000	0.00000000	0.00000000	5.09824725	780.46126482	0.78046126	5.09824725
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	395.19049126	2.56476919	0.00000000	0.00000000	0.00000000	2.56476919	392.62572211	0.39262572	2.56476919
2E-D2	240,158,000.00	395.19049126	2.56476919	0.00000000	0.00000000	0.00000000	2.56476919	392.62572211	0.39262572	2.56476919
2E-D3	240,158,000.00	395.19049126	2.56476919	0.00000000	0.00000000	0.00000000	2.56476919	392.62572211	0.39262572	2.56476919
2E-D4	240,158,000.00	395.19049126	2.56476919	0.00000000	0.00000000	0.00000000	2.56476919	392.62572211	0.39262572	2.56476919
2E-D5	240,158,000.00	395.19049126	2.56476919	0.00000000	0.00000000	0.00000000	2.56476919	392.62572211	0.39262572	2.56476919

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-Mar-2022
 09-Mar-2022 4:15:00 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
2E-F1	241,632,000.00	892.77975599	2.54912363	0.00000000	0.00000000	0.00000000	2.54912363	890.23063241	0.89023063	2.54912363
2E-F2	241,632,000.00	892.77975599	2.54912363	0.00000000	0.00000000	0.00000000	2.54912363	890.23063241	0.89023063	2.54912363
2E-F3	241,632,000.00	892.77975599	2.54912363	0.00000000	0.00000000	0.00000000	2.54912363	890.23063241	0.89023063	2.54912363
2E-F4	241,632,000.00	892.77975599	2.54912363	0.00000000	0.00000000	0.00000000	2.54912363	890.23063241	0.89023063	2.54912363
2E-F5	241,632,000.00	892.77975599	2.54912363	0.00000000	0.00000000	0.00000000	2.54912363	890.23063241	0.89023063	2.54912363
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.

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-Mar-2022
 09-Mar-2022 4:15:00 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
1A-H	N/A	N/A	0.00000 %	4,449,837,688.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,341,686,090.18
1M-1	N/A	N/A	0.93686 %	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	02/25/22 - 03/24/22	28	2.83686 %	2,629,389.55	5,801.61	0.00	0.00	0.00	0.00	5,801.61	0.00	2,489,138.03
1M-AH	N/A	N/A	0.00000 %	10,807,967.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,231,470.94
1M-2B	02/25/22 - 03/24/22	28	2.83686 %	19,359,089.00	42,714.80	0.00	0.00	0.00	0.00	42,714.80	0.00	19,359,089.00
1M-BH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2C	02/25/22 - 03/24/22	28	2.83686 %	19,359,089.00	42,714.80	0.00	0.00	0.00	0.00	42,714.80	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	02/25/22 - 03/24/22	28	2.83686 %	41,347,567.55	91,231.20	0.00	0.00	0.00	0.00	91,231.20	0.00	41,207,316.03
1M-2H	N/A	N/A	0.00000 %	169,957,001.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	169,380,504.94
1B-1	02/25/22 - 03/24/22	28	4.33686 %	78,322,000.00	264,188.98	0.00	0.00	0.00	0.00	264,188.98	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 %	81,704,021.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,704,361.56
1A-I1	02/25/22 - 03/24/22	28	1.80000 %	2,629,389.55	3,681.15	0.00	0.00	0.00	0.00	3,681.15	0.00	2,489,138.03
1A-I2	02/25/22 - 03/24/22	28	1.40000 %	2,629,389.55	2,863.11	0.00	0.00	0.00	0.00	2,863.11	0.00	2,489,138.03
1A-I3	02/25/22 - 03/24/22	28	1.00000 %	2,629,389.55	2,045.08	0.00	0.00	0.00	0.00	2,045.08	0.00	2,489,138.03
1A-I4	02/25/22 - 03/24/22	28	0.60000 %	2,629,389.55	1,227.05	0.00	0.00	0.00	0.00	1,227.05	0.00	2,489,138.03
1B-I1	02/25/22 - 03/24/22	28	1.80000 %	19,359,089.00	27,102.72	0.00	0.00	0.00	0.00	27,102.72	0.00	19,359,089.00
1B-I2	02/25/22 - 03/24/22	28	1.40000 %	19,359,089.00	21,079.90	0.00	0.00	0.00	0.00	21,079.90	0.00	19,359,089.00
1B-I3	02/25/22 - 03/24/22	28	1.00000 %	19,359,089.00	15,057.07	0.00	0.00	0.00	0.00	15,057.07	0.00	19,359,089.00
1B-I4	02/25/22 - 03/24/22	28	0.60000 %	19,359,089.00	9,034.24	0.00	0.00	0.00	0.00	9,034.24	0.00	19,359,089.00
1C-I1	02/25/22 - 03/24/22	28	1.80000 %	19,359,089.00	27,102.72	0.00	0.00	0.00	0.00	27,102.72	0.00	19,359,089.00
1C-I2	02/25/22 - 03/24/22	28	1.40000 %	19,359,089.00	21,079.90	0.00	0.00	0.00	0.00	21,079.90	0.00	19,359,089.00
1C-I3	02/25/22 - 03/24/22	28	1.00000 %	19,359,089.00	15,057.07	0.00	0.00	0.00	0.00	15,057.07	0.00	19,359,089.00
1C-I4	02/25/22 - 03/24/22	28	0.60000 %	19,359,089.00	9,034.24	0.00	0.00	0.00	0.00	9,034.24	0.00	19,359,089.00
1E-A1	02/25/22 - 03/24/22	28	1.03686 %	2,629,389.55	2,120.46	0.00	0.00	0.00	0.00	2,120.46	0.00	2,489,138.03
1E-A2	02/25/22 - 03/24/22	28	1.43686 %	2,629,389.55	2,938.49	0.00	0.00	0.00	0.00	2,938.49	0.00	2,489,138.03
1E-A3	02/25/22 - 03/24/22	28	1.83686 %	2,629,389.55	3,756.53	0.00	0.00	0.00	0.00	3,756.53	0.00	2,489,138.03
1E-A4	02/25/22 - 03/24/22	28	2.23686 %	2,629,389.55	4,574.56	0.00	0.00	0.00	0.00	4,574.56	0.00	2,489,138.03
1E-B1	02/25/22 - 03/24/22	28	1.03686 %	19,359,089.00	15,612.07	0.00	0.00	0.00	0.00	15,612.07	0.00	19,359,089.00
1E-B2	02/25/22 - 03/24/22	28	1.43686 %	19,359,089.00	21,634.90	0.00	0.00	0.00	0.00	21,634.90	0.00	19,359,089.00

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-Mar-2022
 09-Mar-2022 4:15:00 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	02/25/22 - 03/24/22	28	1.83686 %	19,359,089.00	27,657.73	0.00	0.00	0.00	0.00	27,657.73	0.00	19,359,089.00
1E-B4	02/25/22 - 03/24/22	28	2.23686 %	19,359,089.00	33,680.56	0.00	0.00	0.00	0.00	33,680.56	0.00	19,359,089.00
1E-C1	02/25/22 - 03/24/22	28	1.03686 %	19,359,089.00	15,612.07	0.00	0.00	0.00	0.00	15,612.07	0.00	19,359,089.00
1E-C2	02/25/22 - 03/24/22	28	1.43686 %	19,359,089.00	21,634.90	0.00	0.00	0.00	0.00	21,634.90	0.00	19,359,089.00
1E-C3	02/25/22 - 03/24/22	28	1.83686 %	19,359,089.00	27,657.73	0.00	0.00	0.00	0.00	27,657.73	0.00	19,359,089.00
1E-C4	02/25/22 - 03/24/22	28	2.23686 %	19,359,089.00	33,680.56	0.00	0.00	0.00	0.00	33,680.56	0.00	19,359,089.00
1E-D1	02/25/22 - 03/24/22	28	1.03686 %	21,988,478.55	17,732.54	0.00	0.00	0.00	0.00	17,732.54	0.00	21,848,227.03
1E-D2	02/25/22 - 03/24/22	28	1.43686 %	21,988,478.55	24,573.40	0.00	0.00	0.00	0.00	24,573.40	0.00	21,848,227.03
1E-D3	02/25/22 - 03/24/22	28	1.83686 %	21,988,478.55	31,414.26	0.00	0.00	0.00	0.00	31,414.26	0.00	21,848,227.03
1E-D4	02/25/22 - 03/24/22	28	2.23686 %	21,988,478.55	38,255.12	0.00	0.00	0.00	0.00	38,255.12	0.00	21,848,227.03
1E-D5	02/25/22 - 03/24/22	28	2.83686 %	21,988,478.55	48,516.41	0.00	0.00	0.00	0.00	48,516.41	0.00	21,848,227.03
1E-F1	02/25/22 - 03/24/22	28	1.03686 %	38,718,178.00	31,224.15	0.00	0.00	0.00	0.00	31,224.15	0.00	38,718,178.00
1E-F2	02/25/22 - 03/24/22	28	1.43686 %	38,718,178.00	43,269.80	0.00	0.00	0.00	0.00	43,269.80	0.00	38,718,178.00
1E-F3	02/25/22 - 03/24/22	28	1.83686 %	38,718,178.00	55,315.46	0.00	0.00	0.00	0.00	55,315.46	0.00	38,718,178.00
1E-F4	02/25/22 - 03/24/22	28	2.23686 %	38,718,178.00	67,361.11	0.00	0.00	0.00	0.00	67,361.11	0.00	38,718,178.00
1E-F5	02/25/22 - 03/24/22	28	2.83686 %	38,718,178.00	85,429.59	0.00	0.00	0.00	0.00	85,429.59	0.00	38,718,178.00
1X-1	02/25/22 - 03/24/22	28	1.80000 %	21,988,478.55	30,783.87	0.00	0.00	0.00	0.00	30,783.87	0.00	21,848,227.03
1X-2	02/25/22 - 03/24/22	28	1.40000 %	21,988,478.55	23,943.01	0.00	0.00	0.00	0.00	23,943.01	0.00	21,848,227.03
1X-3	02/25/22 - 03/24/22	28	1.00000 %	21,988,478.55	17,102.15	0.00	0.00	0.00	0.00	17,102.15	0.00	21,848,227.03
1X-4	02/25/22 - 03/24/22	28	0.60000 %	21,988,478.55	10,261.29	0.00	0.00	0.00	0.00	10,261.29	0.00	21,848,227.03
1Y-1	02/25/22 - 03/24/22	28	1.80000 %	38,718,178.00	54,205.45	0.00	0.00	0.00	0.00	54,205.45	0.00	38,718,178.00
1Y-2	02/25/22 - 03/24/22	28	1.40000 %	38,718,178.00	42,159.79	0.00	0.00	0.00	0.00	42,159.79	0.00	38,718,178.00
1Y-3	02/25/22 - 03/24/22	28	1.00000 %	38,718,178.00	30,114.14	0.00	0.00	0.00	0.00	30,114.14	0.00	38,718,178.00
1Y-4	02/25/22 - 03/24/22	28	0.60000 %	38,718,178.00	18,068.48	0.00	0.00	0.00	0.00	18,068.48	0.00	38,718,178.00
2A-H	N/A	N/A	0.00000 %	3,265,480,532.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,175,803,614.67
2M-1	N/A	N/A	0.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.98686 %	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	02/25/22 - 03/24/22	28	2.98686 %	94,908,158.00	220,482.41	0.00	0.00	0.00	0.00	220,482.41	0.00	94,292,208.17
2M-BH	N/A	N/A	0.00000 %	4,995,416.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,962,996.11
2M-2C	02/25/22 - 03/24/22	28	2.98686 %	120,816,000.00	280,669.26	0.00	0.00	0.00	0.00	280,669.26	0.00	120,816,000.00

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-Mar-2022
 09-Mar-2022 4:15:01 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 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	02/25/22 - 03/24/22	28	2.98686 %	215,724,158.00	501,151.67	0.00	0.00	0.00	0.00	501,151.67	0.00	215,108,208.17
2M-2H	N/A	N/A	0.00000 %	11,354,471.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,322,051.11
2B-1	02/25/22 - 03/24/22	28	4.63686 %	73,668,000.00	265,679.71	0.00	0.00	0.00	0.00	265,679.71	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,468,500.09
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	02/25/22 - 03/24/22	28	1.80000 %	94,908,158.00	132,871.42	0.00	0.00	0.00	0.00	132,871.42	0.00	94,292,208.17
2B-I2	02/25/22 - 03/24/22	28	1.40000 %	94,908,158.00	103,344.44	0.00	0.00	0.00	0.00	103,344.44	0.00	94,292,208.17
2B-I3	02/25/22 - 03/24/22	28	1.00000 %	94,908,158.00	73,817.46	0.00	0.00	0.00	0.00	73,817.46	0.00	94,292,208.17
2B-I4	02/25/22 - 03/24/22	28	0.60000 %	94,908,158.00	44,290.47	0.00	0.00	0.00	0.00	44,290.47	0.00	94,292,208.17
2C-I1	02/25/22 - 03/24/22	28	1.80000 %	120,816,000.00	169,142.40	0.00	0.00	0.00	0.00	169,142.40	0.00	120,816,000.00
2C-I2	02/25/22 - 03/24/22	28	1.40000 %	120,816,000.00	131,555.20	0.00	0.00	0.00	0.00	131,555.20	0.00	120,816,000.00
2C-I3	02/25/22 - 03/24/22	28	1.00000 %	120,816,000.00	93,968.00	0.00	0.00	0.00	0.00	93,968.00	0.00	120,816,000.00
2C-I4	02/25/22 - 03/24/22	28	0.60000 %	120,816,000.00	56,380.80	0.00	0.00	0.00	0.00	56,380.80	0.00	120,816,000.00
2E-A1	N/A	N/A	1.18686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.58686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.98686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	02/25/22 - 03/24/22	28	1.18686 %	94,908,158.00	87,610.99	0.00	0.00	0.00	0.00	87,610.99	0.00	94,292,208.17
2E-B2	02/25/22 - 03/24/22	28	1.58686 %	94,908,158.00	117,137.97	0.00	0.00	0.00	0.00	117,137.97	0.00	94,292,208.17
2E-B3	02/25/22 - 03/24/22	28	1.98686 %	94,908,158.00	146,664.95	0.00	0.00	0.00	0.00	146,664.95	0.00	94,292,208.17
2E-B4	02/25/22 - 03/24/22	28	2.38686 %	94,908,158.00	176,191.93	0.00	0.00	0.00	0.00	176,191.93	0.00	94,292,208.17
2E-C1	02/25/22 - 03/24/22	28	1.18686 %	120,816,000.00	111,526.86	0.00	0.00	0.00	0.00	111,526.86	0.00	120,816,000.00
2E-C2	02/25/22 - 03/24/22	28	1.58686 %	120,816,000.00	149,114.06	0.00	0.00	0.00	0.00	149,114.06	0.00	120,816,000.00
2E-C3	02/25/22 - 03/24/22	28	1.98686 %	120,816,000.00	186,701.26	0.00	0.00	0.00	0.00	186,701.26	0.00	120,816,000.00
2E-C4	02/25/22 - 03/24/22	28	2.38686 %	120,816,000.00	224,288.46	0.00	0.00	0.00	0.00	224,288.46	0.00	120,816,000.00
2E-D1	02/25/22 - 03/24/22	28	1.18686 %	94,908,158.00	87,610.99	0.00	0.00	0.00	0.00	87,610.99	0.00	94,292,208.17
2E-D2	02/25/22 - 03/24/22	28	1.58686 %	94,908,158.00	117,137.97	0.00	0.00	0.00	0.00	117,137.97	0.00	94,292,208.17

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-Mar-2022
09-Mar-2022 4:15:01 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	02/25/22 - 03/24/22	28	1.98686 %	94,908,158.00	146,664.95	0.00	0.00	0.00	0.00	146,664.95	0.00	94,292,208.17
2E-D4	02/25/22 - 03/24/22	28	2.38686 %	94,908,158.00	176,191.93	0.00	0.00	0.00	0.00	176,191.93	0.00	94,292,208.17
2E-D5	02/25/22 - 03/24/22	28	2.98686 %	94,908,158.00	220,482.41	0.00	0.00	0.00	0.00	220,482.41	0.00	94,292,208.17
2E-F1	02/25/22 - 03/24/22	28	1.18686 %	215,724,158.00	199,137.85	0.00	0.00	0.00	0.00	199,137.85	0.00	215,108,208.17
2E-F2	02/25/22 - 03/24/22	28	1.58686 %	215,724,158.00	266,252.03	0.00	0.00	0.00	0.00	266,252.03	0.00	215,108,208.17
2E-F3	02/25/22 - 03/24/22	28	1.98686 %	215,724,158.00	333,366.21	0.00	0.00	0.00	0.00	333,366.21	0.00	215,108,208.17
2E-F4	02/25/22 - 03/24/22	28	2.38686 %	215,724,158.00	400,480.39	0.00	0.00	0.00	0.00	400,480.39	0.00	215,108,208.17
2E-F5	02/25/22 - 03/24/22	28	2.98686 %	215,724,158.00	501,151.67	0.00	0.00	0.00	0.00	501,151.67	0.00	215,108,208.17
2X-1	02/25/22 - 03/24/22	28	1.80000 %	94,908,158.00	132,871.42	0.00	0.00	0.00	0.00	132,871.42	0.00	94,292,208.17
2X-2	02/25/22 - 03/24/22	28	1.40000 %	94,908,158.00	103,344.44	0.00	0.00	0.00	0.00	103,344.44	0.00	94,292,208.17
2X-3	02/25/22 - 03/24/22	28	1.00000 %	94,908,158.00	73,817.46	0.00	0.00	0.00	0.00	73,817.46	0.00	94,292,208.17
2X-4	02/25/22 - 03/24/22	28	0.60000 %	94,908,158.00	44,290.47	0.00	0.00	0.00	0.00	44,290.47	0.00	94,292,208.17
2Y-1	02/25/22 - 03/24/22	28	1.80000 %	215,724,158.00	302,013.82	0.00	0.00	0.00	0.00	302,013.82	0.00	215,108,208.17
2Y-2	02/25/22 - 03/24/22	28	1.40000 %	215,724,158.00	234,899.64	0.00	0.00	0.00	0.00	234,899.64	0.00	215,108,208.17
2Y-3	02/25/22 - 03/24/22	28	1.00000 %	215,724,158.00	167,785.46	0.00	0.00	0.00	0.00	167,785.46	0.00	215,108,208.17
2Y-4	02/25/22 - 03/24/22	28	0.60000 %	215,724,158.00	100,671.27	0.00	0.00	0.00	0.00	100,671.27	0.00	215,108,208.17
Totals					8,362,066.32	0.00	0.00	0.00	0.00	8,362,066.32	0.00	

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

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-Mar-2022
09-Mar-2022 4:15:01 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 %	280.52818875	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	273.71005871
1M-1	156,644,000.00	0.93686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	2.83686 %	135.82196714	0.29968404	0.00000000	0.00000000	0.00000000	0.00000000	0.29968404	0.00000000	128.57722954
1M-AH	79,574,517.00	0.00000 %	135.82196710	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	128.57722957
1M-2B	19,359,089.00	2.83686 %	1000.00000000	2.20644680	0.00000000	0.00000000	0.00000000	0.00000000	2.20644680	0.00000000	1000.00000000
1M-BH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	19,359,089.00	2.83686 %	1000.00000000	2.20644680	0.00000000	0.00000000	0.00000000	0.00000000	2.20644680	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	2.83686 %	711.94065571	1.57085904	0.00000000	0.00000000	0.00000000	0.00000000	1.57085904	0.00000000	709.52574318
1M-2H	238,723,551.00	0.00000 %	711.94065570	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	709.52574319
1B-1	78,322,000.00	4.33686 %	1000.00000000	3.37311330	0.00000000	0.00000000	0.00000000	0.00000000	3.37311330	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	991.01638854	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.02051810
1A-I1	0.00	1.80000 %	135.82196714	0.19015099	0.00000000	0.00000000	0.00000000	0.00000000	0.19015099	0.00000000	128.57722954
1A-I2	0.00	1.40000 %	135.82196714	0.14789487	0.00000000	0.00000000	0.00000000	0.00000000	0.14789487	0.00000000	128.57722954
1A-I3	0.00	1.00000 %	135.82196714	0.10563927	0.00000000	0.00000000	0.00000000	0.00000000	0.10563927	0.00000000	128.57722954
1A-I4	0.00	0.60000 %	135.82196714	0.06338366	0.00000000	0.00000000	0.00000000	0.00000000	0.06338366	0.00000000	128.57722954
1B-I1	0.00	1.80000 %	1000.00000000	1.39999976	0.00000000	0.00000000	0.00000000	0.00000000	1.39999976	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888905	0.00000000	0.00000000	0.00000000	0.00000000	1.08888905	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777782	0.00000000	0.00000000	0.00000000	0.00000000	0.77777782	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666659	0.00000000	0.00000000	0.00000000	0.00000000	0.46666659	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.39999976	0.00000000	0.00000000	0.00000000	0.00000000	1.39999976	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888905	0.00000000	0.00000000	0.00000000	0.00000000	1.08888905	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777782	0.00000000	0.00000000	0.00000000	0.00000000	0.77777782	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666659	0.00000000	0.00000000	0.00000000	0.00000000	0.46666659	0.00000000	1000.00000000
1E-A1	19,359,089.00	1.03686 %	135.82196714	0.10953305	0.00000000	0.00000000	0.00000000	0.00000000	0.10953305	0.00000000	128.57722954
1E-A2	19,359,089.00	1.43686 %	135.82196714	0.15178865	0.00000000	0.00000000	0.00000000	0.00000000	0.15178865	0.00000000	128.57722954
1E-A3	19,359,089.00	1.83686 %	135.82196714	0.19404477	0.00000000	0.00000000	0.00000000	0.00000000	0.19404477	0.00000000	128.57722954

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-Mar-2022
09-Mar-2022 4:15:01 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
1E-A4	19,359,089.00	2.23686 %	135.82196714	0.23630038	0.00000000	0.00000000	0.00000000	0.00000000	0.23630038	0.00000000	128.57722954
1E-B1	19,359,089.00	1.03686 %	1000.00000000	0.80644652	0.00000000	0.00000000	0.00000000	0.00000000	0.80644652	0.00000000	1000.00000000
1E-B2	19,359,089.00	1.43686 %	1000.00000000	1.11755775	0.00000000	0.00000000	0.00000000	0.00000000	1.11755775	0.00000000	1000.00000000
1E-B3	19,359,089.00	1.83686 %	1000.00000000	1.42866898	0.00000000	0.00000000	0.00000000	0.00000000	1.42866898	0.00000000	1000.00000000
1E-B4	19,359,089.00	2.23686 %	1000.00000000	1.73978021	0.00000000	0.00000000	0.00000000	0.00000000	1.73978021	0.00000000	1000.00000000
1E-C1	19,359,089.00	1.03686 %	1000.00000000	0.80644652	0.00000000	0.00000000	0.00000000	0.00000000	0.80644652	0.00000000	1000.00000000
1E-C2	19,359,089.00	1.43686 %	1000.00000000	1.11755775	0.00000000	0.00000000	0.00000000	0.00000000	1.11755775	0.00000000	1000.00000000
1E-C3	19,359,089.00	1.83686 %	1000.00000000	1.42866898	0.00000000	0.00000000	0.00000000	0.00000000	1.42866898	0.00000000	1000.00000000
1E-C4	19,359,089.00	2.23686 %	1000.00000000	1.73978021	0.00000000	0.00000000	0.00000000	0.00000000	1.73978021	0.00000000	1000.00000000
1E-D1	38,718,178.00	1.03686 %	567.91098357	0.45799004	0.00000000	0.00000000	0.00000000	0.00000000	0.45799004	0.00000000	564.28861477
1E-D2	38,718,178.00	1.43686 %	567.91098357	0.63467346	0.00000000	0.00000000	0.00000000	0.00000000	0.63467346	0.00000000	564.28861477
1E-D3	38,718,178.00	1.83686 %	567.91098357	0.81135688	0.00000000	0.00000000	0.00000000	0.00000000	0.81135688	0.00000000	564.28861477
1E-D4	38,718,178.00	2.23686 %	567.91098357	0.98804029	0.00000000	0.00000000	0.00000000	0.00000000	0.98804029	0.00000000	564.28861477
1E-D5	38,718,178.00	2.83686 %	567.91098357	1.25306542	0.00000000	0.00000000	0.00000000	0.00000000	1.25306542	0.00000000	564.28861477
1E-F1	38,718,178.00	1.03686 %	1000.00000000	0.80644678	0.00000000	0.00000000	0.00000000	0.00000000	0.80644678	0.00000000	1000.00000000
1E-F2	38,718,178.00	1.43686 %	1000.00000000	1.11755775	0.00000000	0.00000000	0.00000000	0.00000000	1.11755775	0.00000000	1000.00000000
1E-F3	38,718,178.00	1.83686 %	1000.00000000	1.42866898	0.00000000	0.00000000	0.00000000	0.00000000	1.42866898	0.00000000	1000.00000000
1E-F4	38,718,178.00	2.23686 %	1000.00000000	1.73977996	0.00000000	0.00000000	0.00000000	0.00000000	1.73977996	0.00000000	1000.00000000
1E-F5	38,718,178.00	2.83686 %	1000.00000000	2.20644654	0.00000000	0.00000000	0.00000000	0.00000000	2.20644654	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	567.91098357	0.79507538	0.00000000	0.00000000	0.00000000	0.00000000	0.79507538	0.00000000	564.28861477
1X-2	0.00	1.40000 %	567.91098357	0.61839196	0.00000000	0.00000000	0.00000000	0.00000000	0.61839196	0.00000000	564.28861477
1X-3	0.00	1.00000 %	567.91098357	0.44170854	0.00000000	0.00000000	0.00000000	0.00000000	0.44170854	0.00000000	564.28861477
1X-4	0.00	0.60000 %	567.91098357	0.26502513	0.00000000	0.00000000	0.00000000	0.00000000	0.26502513	0.00000000	564.28861477
1Y-1	0.00	1.80000 %	1000.00000000	1.40000002	0.00000000	0.00000000	0.00000000	0.00000000	1.40000002	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.08888879	0.00000000	0.00000000	0.00000000	0.00000000	1.08888879	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.77777782	0.00000000	0.00000000	0.00000000	0.00000000	0.77777782	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.46666659	0.00000000	0.00000000	0.00000000	0.00000000	0.46666659	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	219.89747117	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	213.85862719
2M-1	117,869,000.00	0.93686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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-Mar-2022
09-Mar-2022 4:15:01 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
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.98686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.98686 %	785.55951199	1.82494380	0.00000000	0.00000000	0.00000000	0.00000000	1.82494380	0.00000000	780.46126482
2M-BH	6,359,055.00	0.00000 %	785.55951159	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	780.46126508
2M-2C	120,816,000.00	2.98686 %	1000.00000000	2.32311333	0.00000000	0.00000000	0.00000000	0.00000000	2.32311333	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.98686 %	597.61688653	1.38833176	0.00000000	0.00000000	0.00000000	0.00000000	1.38833176	0.00000000	595.91053142
2M-2H	19,000,250.00	0.00000 %	597.59588111	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	595.88958619
2B-1	73,668,000.00	4.63686 %	1000.00000000	3.60644663	0.00000000	0.00000000	0.00000000	0.00000000	3.60644663	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.00362180
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	785.55951199	1.09978331	0.00000000	0.00000000	0.00000000	0.00000000	1.09978331	0.00000000	780.46126482
2B-I2	0.00	1.40000 %	785.55951199	0.85538703	0.00000000	0.00000000	0.00000000	0.00000000	0.85538703	0.00000000	780.46126482
2B-I3	0.00	1.00000 %	785.55951199	0.61099076	0.00000000	0.00000000	0.00000000	0.00000000	0.61099076	0.00000000	780.46126482
2B-I4	0.00	0.60000 %	785.55951199	0.36659441	0.00000000	0.00000000	0.00000000	0.00000000	0.36659441	0.00000000	780.46126482
2C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.18686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.58686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.98686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.38686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.18686 %	785.55951199	0.72516049	0.00000000	0.00000000	0.00000000	0.00000000	0.72516049	0.00000000	780.46126482

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-Mar-2022
09-Mar-2022 4:15:01 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
2E-B2	120,816,000.00	1.58686 %	785.55951199	0.96955676	0.00000000	0.00000000	0.00000000	0.00000000	0.96955676	0.00000000	780.46126482
2E-B3	120,816,000.00	1.98686 %	785.55951199	1.21395304	0.00000000	0.00000000	0.00000000	0.00000000	1.21395304	0.00000000	780.46126482
2E-B4	120,816,000.00	2.38686 %	785.55951199	1.45834931	0.00000000	0.00000000	0.00000000	0.00000000	1.45834931	0.00000000	780.46126482
2E-C1	120,816,000.00	1.18686 %	1000.00000000	0.92311333	0.00000000	0.00000000	0.00000000	0.00000000	0.92311333	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.58686 %	1000.00000000	1.23422444	0.00000000	0.00000000	0.00000000	0.00000000	1.23422444	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.98686 %	1000.00000000	1.54533555	0.00000000	0.00000000	0.00000000	0.00000000	1.54533555	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.38686 %	1000.00000000	1.85644666	0.00000000	0.00000000	0.00000000	0.00000000	1.85644666	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.18686 %	395.19049126	0.36480563	0.00000000	0.00000000	0.00000000	0.00000000	0.36480563	0.00000000	392.62572211
2E-D2	240,158,000.00	1.58686 %	395.19049126	0.48775377	0.00000000	0.00000000	0.00000000	0.00000000	0.48775377	0.00000000	392.62572211
2E-D3	240,158,000.00	1.98686 %	395.19049126	0.61070191	0.00000000	0.00000000	0.00000000	0.00000000	0.61070191	0.00000000	392.62572211
2E-D4	240,158,000.00	2.38686 %	395.19049126	0.73365006	0.00000000	0.00000000	0.00000000	0.00000000	0.73365006	0.00000000	392.62572211
2E-D5	240,158,000.00	2.98686 %	395.19049126	0.91807231	0.00000000	0.00000000	0.00000000	0.00000000	0.91807231	0.00000000	392.62572211
2E-F1	241,632,000.00	1.18686 %	892.77975599	0.82413691	0.00000000	0.00000000	0.00000000	0.00000000	0.82413691	0.00000000	890.23063241
2E-F2	241,632,000.00	1.58686 %	892.77975599	1.10189060	0.00000000	0.00000000	0.00000000	0.00000000	1.10189060	0.00000000	890.23063241
2E-F3	241,632,000.00	1.98686 %	892.77975599	1.37964429	0.00000000	0.00000000	0.00000000	0.00000000	1.37964429	0.00000000	890.23063241
2E-F4	241,632,000.00	2.38686 %	892.77975599	1.65739799	0.00000000	0.00000000	0.00000000	0.00000000	1.65739799	0.00000000	890.23063241
2E-F5	241,632,000.00	2.98686 %	892.77975599	2.07402856	0.00000000	0.00000000	0.00000000	0.00000000	2.07402856	0.00000000	890.23063241
2X-1	0.00	1.80000 %	395.19049126	0.55326668	0.00000000	0.00000000	0.00000000	0.00000000	0.55326668	0.00000000	392.62572211
2X-2	0.00	1.40000 %	395.19049126	0.43031854	0.00000000	0.00000000	0.00000000	0.00000000	0.43031854	0.00000000	392.62572211
2X-3	0.00	1.00000 %	395.19049126	0.30737040	0.00000000	0.00000000	0.00000000	0.00000000	0.30737040	0.00000000	392.62572211
2X-4	0.00	0.60000 %	395.19049126	0.18442221	0.00000000	0.00000000	0.00000000	0.00000000	0.18442221	0.00000000	392.62572211
2Y-1	0.00	1.80000 %	892.77975599	1.24989165	0.00000000	0.00000000	0.00000000	0.00000000	1.24989165	0.00000000	890.23063241
2Y-2	0.00	1.40000 %	892.77975599	0.97213796	0.00000000	0.00000000	0.00000000	0.00000000	0.97213796	0.00000000	890.23063241
2Y-3	0.00	1.00000 %	892.77975599	0.69438427	0.00000000	0.00000000	0.00000000	0.00000000	0.69438427	0.00000000	890.23063241
2Y-4	0.00	0.60000 %	892.77975599	0.41663054	0.00000000	0.00000000	0.00000000	0.00000000	0.41663054	0.00000000	890.23063241

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

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

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,059,264.87
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(161,645.29)
Total Deposits	1,897,619.58
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,878,452.92
Total Withdrawals (Pool Distribution Amount)	1,897,619.58
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

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-Mar-2022
09-Mar-2022 4:15:01 PM

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.186860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	108,868,005.96
Total Principal Reduction Cumulative	11,772,511,459.95
Scheduled Principal Current	9,211,579.79
Scheduled Principal Cumulative	1,058,544,940.09
Unscheduled Principal Current	99,656,766.63
Unscheduled Principal Cumulative	10,713,226,207.75
Senior Reduction Amount	108,151,598.41
Subordinate Reduction Amount	716,748.01
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	340.46
Modification Loss Amount	5,842.40
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,179.12
Group 2	
Total Principal Reduction Current	90,487,273.41
Total Principal Reduction Cumulative	11,951,904,897.26
Scheduled Principal Current	6,187,185.21
Scheduled Principal Cumulative	905,953,833.79
Unscheduled Principal Current	84,138,102.45
Unscheduled Principal Cumulative	11,045,876,368.79
Senior Reduction Amount	89,676,917.79
Subordinate Reduction Amount	648,369.87
Calculated Tranche Write-Down Amount	161,985.75
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	44,428.53
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,948.78

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-Mar-2022
09-Mar-2022 4:15:01 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	25722
Period Reference Pool Removal Loan Count	499
Period Ending Loan Count	25223
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,716,422,944.71
Period PIF Loan Count Current	499
PIF Loan Count Cumulative	44015
Period PIF Loan UPB Current	95,586,946.92
PIF Loan UPB Cumulative	10,359,691,333.76
Period Partial Prepayment Amount	4,361,780.83
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	3,711,764.11
Total Active Modified Loan Count	296
Total Active Modified Loan UPB	67,311,395.04
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	20463
Period Reference Pool Removal Loan Count	442
Period Ending Loan Count	20021
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	3,557,248,139.02
Period PIF Loan Count Current	440
PIF Loan Count Cumulative	46307
Period PIF Loan UPB Current	82,282,925.89
PIF Loan UPB Cumulative	10,820,240,677.94
Period Partial Prepayment Amount	1,841,305.83
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	422,679.45
Credit Event Amount Cumulative	13,435,290.75
Total Active Modified Loan Count	510
Total Active Modified Loan UPB	119,000,692.83
Structural Reporting	
Group 1	
Senior Percentage	92.219054%
Subordinate Percentage	7.780946%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	89.520762%
Subordinate Percentage	10.479238%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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-Mar-2022
09-Mar-2022 4:15:01 PM

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 %	7.780000 %	7.950000 %
1M-1	0.00	0.00	2.800000 %	7.780000 %	7.950000 %
1M-1H	0.00	0.00	2.800000 %	7.780000 %	7.950000 %
1M-2A	0.00	0.00	2.200000 %	7.500000 %	7.680000 %
1M-2B	0.00	0.00	1.600000 %	5.450000 %	5.580000 %
1M-2C	0.00	0.00	1.000000 %	3.400000 %	3.480000 %
1M-2	0.00	0.00	1.000000 %	3.400000 %	3.480000 %
1M-2H	0.00	0.00	1.000000 %	3.400000 %	3.480000 %
1B-1	0.00	0.00	0.500000 %	1.690000 %	1.730000 %
1B-1H	0.00	0.00	0.500000 %	1.690000 %	1.730000 %
1B-2H	0.00	340.46	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.480000 %	10.720000 %
2M-1	0.00	0.00	3.450000 %	10.480000 %	10.720000 %
2M-1H	0.00	0.00	3.450000 %	10.480000 %	10.720000 %
2M-2A	0.00	0.00	2.640000 %	10.480000 %	10.720000 %
2M-2B	0.00	0.00	1.820000 %	7.740000 %	7.930000 %
2M-2C	0.00	0.00	1.000000 %	4.250000 %	4.360000 %
2M-2	0.00	0.00	1.000000 %	4.250000 %	4.360000 %
2M-2H	0.00	0.00	1.000000 %	4.250000 %	4.360000 %
2B-1	0.00	0.00	0.500000 %	2.130000 %	2.180000 %
2B-1H	0.00	0.00	0.500000 %	2.130000 %	2.180000 %
2B-2H	77,264.91	0.00	0.000000 %	0.000000 %	0.000000 %

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-Mar-2022
 09-Mar-2022 4:15:01 PM

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

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	473	88,742,704.31	1.045442 %	1.072592 %
60 Days	161	29,200,732.52	0.355848 %	0.352936 %
90 Days	75	14,005,527.19	0.165768 %	0.169278 %
120 Days	65	13,694,686.74	0.143665 %	0.165521 %
150 Days	56	9,736,612.01	0.123773 %	0.117682 %
180+ Days	934	220,361,662.32	2.064362 %	2.663409 %
Totals	1764	375,741,925.09	3.898860 %	4.541417 %

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	219	40,299,925.04	0.868255 %	0.854460 %
60 Days	57	11,199,511.72	0.225984 %	0.237458 %
90 Days	23	4,183,764.26	0.091187 %	0.088706 %
120 Days	29	6,350,473.52	0.114974 %	0.134646 %
150 Days	18	3,187,731.02	0.071363 %	0.067588 %
180+ Days	414	103,767,847.31	1.641359 %	2.200139 %
Totals	760	168,989,252.87	3.013123 %	3.582996 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	254	48,442,779.27	1.268668 %	1.361805 %
60 Days	104	18,001,220.80	0.519455 %	0.506043 %
90 Days	52	9,821,762.93	0.259727 %	0.276106 %
120 Days	36	7,344,213.22	0.179811 %	0.206458 %
150 Days	38	6,548,880.99	0.189801 %	0.184100 %
180+ Days	520	116,593,815.01	2.597273 %	3.277641 %
Totals	1004	206,752,672.22	5.014735 %	5.812152 %

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	31	8,251,505.07	5,842.40	0.070804
Group 2	261	64,133,724.85	44,428.53	0.069275

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043744717	321,045.69	234.10	0.072918
Group 1	0043747774	196,280.21	8.11	0.004132
Group 1	0043750288	405,031.13	256.04	0.063215
Group 1	0043750423	271,641.10	265.10	0.097592
Group 1	0043750574	484,215.88	505.04	0.104301
Group 1	0043762430	232,827.80	76.43	0.032827
Group 1	0043763807	328,529.35	102.67	0.031251
Group 1	0043763845	112,841.83	70.53	0.062503
Group 1	0043764158	255,346.58	319.18	0.124999
Group 1	0043764167	178,665.99	59.73	0.033431
Group 1	0043765354	138,799.59	173.50	0.125000
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	470,581.46	253.23	0.053812
Group 1	0043774094	183,611.11	317.69	0.173023
Group 1	0043775080	211,993.01	150.41	0.070950
Group 1	0043780965	214,888.99	378.74	0.176249
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043783003	418,357.14	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	606,718.81	583.22	0.096127
Group 1	0043793126	161,716.30	50.65	0.031320
Group 1	0043793312	467,944.95	314.14	0.067132
Group 1	0043794105	414,062.59	172.53	0.041668
Group 1	0043797144	70,237.32	178.44	0.254053

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043797346	357,282.59	74.43	0.020832
Group 1	0043801646	126,725.51	92.40	0.072913
Group 1	0043804873	210,556.80	197.40	0.093751
Group 1	0043806483	84,499.54	69.71	0.082497
Group 1	0043807423	244,495.48	178.28	0.072918
Group 1	0043808863	140,814.23	6.01	0.004268
Group 1	0043809028	408,720.33	468.33	0.114584
Group 2	0043810574	324,467.76	135.19	0.041665
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,309.53	56.85	0.025688
Group 2	0043811806	58,720.70	30.17	0.051379
Group 2	0043811815	74,006.94	71.68	0.096856
Group 2	0043812134	172,803.52	180.00	0.104165
Group 2	0043812212	200,990.65	27.32	0.013593
Group 2	0043813555	352,125.51	231.51	0.065746
Group 2	0043813782	135,291.53	149.39	0.110421
Group 2	0043813786	194,967.32	324.95	0.166669
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	316,267.49	59.53	0.018823
Group 2	0043814648	66,355.70	48.39	0.072925
Group 2	0043814923	315,050.71	23.29	0.007392
Group 2	0043815617	277,455.64	257.80	0.092916
Group 2	0043816083	231,893.36	108.21	0.046664
Group 2	0043816866	103,015.75	107.31	0.104169
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	296,740.75	329.88	0.111168
Group 2	0043817462	232,764.97	62.31	0.026769
Group 2	0043818038	152,678.28	53.93	0.035323
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	124,609.05	155.76	0.124999
Group 2	0043818399	214,525.15	201.80	0.094068
Group 2	0043818443	33,895.68	18.48	0.054520
Group 2	0043818673	171,469.50	17.86	0.010416
Group 2	0043818784	315,472.42	155.31	0.049231

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043819333	254,532.65	137.03	0.053836
Group 2	0043819757	188,262.46	167.28	0.088855
Group 2	0043819994	191,059.23	139.31	0.072915
Group 2	0043820331	158,604.83	82.61	0.052085
Group 2	0043820337	157,419.62	69.44	0.044111
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820917	169,116.79	158.55	0.093752
Group 2	0043821167	140,075.26	161.89	0.115574
Group 2	0043821580	213,993.69	222.91	0.104167
Group 2	0043821705	324,028.54	371.28	0.114582
Group 2	0043821855	184,795.25	19.25	0.010417
Group 2	0043822060	371,807.35	114.68	0.030844
Group 2	0043822161	420,975.39	87.70	0.020833
Group 2	0043822458	331,176.01	61.66	0.018618
Group 2	0043822741	160,379.19	43.48	0.027111
Group 2	0043823119	328,548.07	465.06	0.141550
Group 2	0043823164	317,645.52	430.14	0.135415
Group 2	0043823409	239,177.80	154.24	0.064488
Group 2	0043823412	275,593.68	118.69	0.043067
Group 2	0043823460	353,786.43	184.26	0.052082
Group 2	0043823673	118,548.85	86.44	0.072915
Group 2	0043824039	156,838.42	196.05	0.125001
Group 2	0043824302	457,659.45	524.40	0.114583
Group 2	0043824656	139,803.93	87.38	0.062502
Group 2	0043825279	225,655.40	23.87	0.010578
Group 2	0043825287	346,131.42	83.14	0.024020
Group 2	0043825485	122,693.67	15.76	0.012845
Group 2	0043825510	206,012.56	85.84	0.041667
Group 2	0043825634	232,085.72	310.92	0.133968
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	222,673.24	50.03	0.022468
Group 2	0043826271	358,177.09	92.47	0.025817
Group 2	0043826301	219,299.51	52.94	0.024141

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826535	335,855.72	560.69	0.166944
Group 2	0043826576	229,694.68	143.22	0.062352
Group 2	0043826648	96,074.40	99.67	0.103743
Group 2	0043826790	98,146.76	122.68	0.124996
Group 2	0043827209	460,883.92	136.03	0.029515
Group 2	0043827245	191,015.95	99.49	0.052085
Group 2	0043827268	261,567.12	27.93	0.010678
Group 2	0043827505	241,862.56	45.50	0.018812
Group 2	0043827637	267,811.71	27.90	0.010418
Group 2	0043828096	104,855.07	88.91	0.084793
Group 2	0043828397	76,269.26	111.23	0.145839
Group 2	0043828910	418,251.39	311.58	0.074496
Group 2	0043829899	151,032.10	26.53	0.017566
Group 2	0043830309	119,785.24	65.43	0.054623
Group 2	0043830477	273,192.53	398.90	0.146014
Group 2	0043830677	87,761.32	45.71	0.052084
Group 2	0043830697	434,314.51	184.88	0.042568
Group 2	0043831210	230,128.33	21.33	0.009269
Group 2	0043831472	215,912.86	198.42	0.091898
Group 2	0043831606	356,254.36	93.65	0.026287
Group 2	0043832066	157,552.54	96.33	0.061142
Group 2	0043832276	339,622.14	389.15	0.114583
Group 2	0043832303	236,735.93	147.96	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	214,532.68	156.43	0.072917
Group 2	0043832708	232,495.09	96.87	0.041665
Group 2	0043832851	429,867.78	403.00	0.093750
Group 2	0043833586	166,543.12	108.63	0.065226
Group 2	0043833611	83,476.18	43.48	0.052087
Group 2	0043833703	283,464.17	130.40	0.046002
Group 2	0043834118	137,249.74	56.96	0.041501
Group 2	0043834123	151,880.31	158.21	0.104168
Group 2	0043834160	127,308.75	27.25	0.021405
Group 2	0043834183	225,374.19	187.81	0.083333

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834485	492,007.91	666.26	0.135417
Group 2	0043834820	368,457.11	112.72	0.030592
Group 2	0043834864	197,677.51	147.09	0.074409
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834944	171,894.57	179.06	0.104169
Group 2	0043835128	287,823.70	120.64	0.041915
Group 2	0043835145	342,497.53	116.99	0.034158
Group 2	0043835181	302,846.92	189.28	0.062500
Group 2	0043835927	366,543.38	189.37	0.051664
Group 2	0043836074	87,205.38	120.54	0.138225
Group 2	0043836090	69,064.86	44.23	0.064041
Group 2	0043836143	472,226.61	1,441.09	0.305169
Group 2	0043836349	178,160.08	322.25	0.180877
Group 2	0043836552	173,308.60	36.11	0.020836
Group 2	0043836588	92,097.35	55.99	0.060794
Group 2	0043836979	133,102.52	110.92	0.083334
Group 2	0043837054	112,006.28	138.35	0.123520
Group 2	0043837118	144,422.08	65.18	0.045132
Group 2	0043837138	144,626.57	193.66	0.133903
Group 2	0043837149	206,639.41	109.15	0.052821
Group 2	0043837183	319,437.97	78.65	0.024621
Group 2	0043837815	275,728.23	505.49	0.183329
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	334,813.57	313.17	0.093536
Group 2	0043838925	193,631.38	123.56	0.063812
Group 2	0043838945	194,592.33	252.39	0.129702
Group 2	0043839538	236,443.74	172.41	0.072918
Group 2	0043839771	305,883.59	85.53	0.027962
Group 2	0043840199	394,675.44	230.89	0.058501
Group 2	0043840550	301,539.32	219.87	0.072916
Group 2	0043840986	304,253.85	380.32	0.125001
Group 2	0043841361	360,156.41	50.95	0.014147
Group 2	0043841424	372,874.43	94.03	0.025218
Group 2	0043841923	141,543.86	88.46	0.062497

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841961	140,109.85	102.16	0.072914
Group 2	0043841995	111,993.94	15.91	0.014206
Group 2	0043842399	383,832.40	113.90	0.029674
Group 2	0043842682	278,175.44	115.91	0.041668
Group 2	0043842691	296,407.31	155.84	0.052576
Group 2	0043842714	137,349.57	114.46	0.083335
Group 2	0043842734	275,842.42	154.40	0.055974
Group 2	0043842784	248,009.36	372.81	0.150321
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	228,570.35	158.82	0.069484
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	230,636.56	277.59	0.120358
Group 2	0043844351	373,773.23	467.22	0.125001
Group 2	0043844621	369,196.25	269.21	0.072918
Group 2	0043844635	279,776.80	333.40	0.119166
Group 2	0043844664	142,353.70	38.10	0.026764
Group 2	0043844687	127,166.37	96.03	0.075515
Group 2	0043844901	301,776.10	143.58	0.047578
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845163	228,535.69	39.39	0.017236
Group 2	0043845191	378,321.47	512.31	0.135417
Group 2	0043845908	577,434.06	31.75	0.005498
Group 2	0043846554	119,139.75	4.45	0.003735
Group 2	0043846610	314,353.67	196.47	0.062500
Group 2	0043846631	232,362.93	201.85	0.086868
Group 2	0043846764	445,512.55	366.67	0.082303
Group 2	0043846856	102,156.12	18.43	0.018041
Group 2	0043846913	185,058.03	40.63	0.021955
Group 2	0043847345	167,347.87	80.82	0.048295
Group 2	0043847434	204,069.39	92.72	0.045436
Group 2	0043848445	237,292.48	74.15	0.031248
Group 2	0043848608	406,499.14	183.62	0.045171
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	292,862.95	213.55	0.072918

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849048	303,266.87	379.08	0.124999
Group 2	0043849270	234,619.94	54.25	0.023123
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	168,008.81	165.87	0.098727
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043850206	116,233.58	181.61	0.156246
Group 2	0043850738	156,791.65	81.66	0.052082
Group 2	0043851263	400,877.53	113.08	0.028208
Group 2	0043851792	106,816.23	78.69	0.073669
Group 2	0043852465	111,438.69	68.32	0.061307
Group 2	0043852701	239,700.32	174.78	0.072916
Group 2	0043853072	369,828.22	252.92	0.068389
Group 2	0043853250	140,674.03	205.15	0.145834
Group 2	0043853744	259,413.25	324.27	0.125001
Group 2	0043854538	409,390.91	273.74	0.066865
Group 2	0043854594	423,798.94	155.67	0.036732
Group 2	0043854633	247,334.45	77.29	0.031249
Group 2	0043855005	309,110.91	32.21	0.010420
Group 2	0043855199	319,680.32	166.50	0.052083
Group 2	0043855514	62,634.88	32.62	0.052080
Group 2	0043855655	178,490.97	40.40	0.022634
Group 2	0043855733	142,074.33	54.64	0.038459
Group 2	0043856088	192,642.55	141.65	0.073530
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	352,530.87	113.11	0.032085
Group 2	0043857123	240,934.16	25.10	0.010418
Group 2	0043857612	125,313.19	143.59	0.114585
Group 2	0043857889	333,000.22	659.06	0.197916
Group 2	0043858295	169,470.09	23.21	0.013696
Group 2	0043858379	250,359.26	256.41	0.102417
Group 2	0043858695	110,735.97	138.42	0.125000
Group 2	0043859091	359,021.84	523.57	0.145832
Group 2	0043859262	297,816.90	4.67	0.001568
Group 2	0043859413	352,234.99	190.02	0.053947

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043859477	579,366.71	959.50	0.165612
Group 2	0043859895	205,999.54	236.04	0.114583
Group 2	0043860139	328,852.22	313.62	0.095368
Group 2	0043860484	321,650.33	100.56	0.031264
Group 2	0043860503	462,206.84	600.24	0.129864
Group 2	0043860712	166,358.09	93.72	0.056336
Group 2	0043860909	145,375.80	136.29	0.093750
Group 2	0043861008	391,701.67	200.56	0.051202
Group 2	0043861691	120,190.08	150.24	0.125002
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	253,218.43	185.85	0.073395
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	314,719.40	203.03	0.064511
Group 2	0043862302	228,436.52	237.95	0.104165
Group 2	0043862332	174,934.80	182.22	0.104165
Group 2	0043862402	158,624.50	86.12	0.054292
Group 2	0043862569	126,469.17	114.36	0.090425
Group 2	0043862745	286,135.76	194.43	0.067950
Group 2	0043863009	393,765.93	164.07	0.041667
Group 2	0043863440	450,625.09	254.81	0.056546
Group 2	0043863485	531,367.48	128.52	0.024187
Group 2	0043863569	242,518.93	88.76	0.036599
Group 2	0043864325	50,551.20	21.96	0.043441
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	319,713.00	133.21	0.041665
Group 2	0043865091	173,245.97	144.37	0.083332
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	279,913.28	173.16	0.061862
Group 2	0043865594	146,615.84	61.09	0.041667
Group 2	0043866196	114,527.89	25.66	0.022405
Group 2	0043866415	246,445.69	254.66	0.103333
Group 2	0043866686	213,048.84	110.96	0.052082
Group 2	0043866972	271,696.87	424.53	0.156251
Group 2	0043867128	356,253.69	148.44	0.041667

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043867274	377,316.22	117.91	0.031250
Group 2	0043868265	136,084.47	141.75	0.104163
Group 2	0043868595	184,190.17	242.96	0.131907
Group 2	0043868873	215,597.07	89.83	0.041666
Group 2	0043869417	144,239.67	75.12	0.052080
Group 2	0043870369	233,469.94	18.89	0.008091
Group 2	0043870820	347,209.21	72.34	0.020835
Group 2	0043871090	423,495.22	267.26	0.063108
Group 2	0043871323	269,184.21	252.36	0.093750
Group 2	0043871515	268,032.75	195.44	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,171.94	42.70	0.048428
Group 2	0043872136	142,674.61	82.50	0.057824
Group 2	0043872770	66,895.73	104.52	0.156243
Group 2	0043872811	185,612.43	348.02	0.187498
Group 2	0043872834	596,918.41	435.25	0.072916
Group 2	0043873126	204,304.73	148.97	0.072916
Group 2	0043873145	88,083.92	37.62	0.042709
Group 2	0043873365	196,464.23	93.43	0.047556
Group 2	0043873542	332,968.71	125.57	0.037712
Group 2	0043874178	536,994.56	503.43	0.093750
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	163,601.22	289.71	0.177083
Group 2	0043874656	380,940.24	183.78	0.048244
Group 2	0043874891	198,283.84	73.46	0.037048
Group 2	0043874901	305,911.06	290.42	0.094936
Group 2	0043875397	118,957.40	56.47	0.047471
Group 2	0043875453	381,042.22	635.07	0.166667
Group 2	0043876004	159,906.34	92.40	0.057784
Group 2	0043876485	328,541.03	171.12	0.052085

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	422,679.45	161,985.75	38.324

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043862164	371,360.21	161,115.95	43.385
0043864449	51,319.24	869.80	1.695

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	90,788.35	(340.46)	17,424.43	19.192

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043801724	90,788.35	(340.46)	17,424.43	19.192

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
109	17,147,054.86	817,577.30	4.768

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749376	55,211.78	6,320.26	11.447
0043754962	43,717.86	15,641.15	35.777
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,914.28)	(19.495)
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,417.17	2.987
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(41,897.14)	(13.033)
0043823769	117,851.46	1,438.89	1.221
0043824052	169,797.13	(26,387.94)	(15.541)

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043841888	109,627.17	1,365.48	1.246
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)

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-Mar-2022
 09-Mar-2022 4:15:01 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043862164	371,360.21	161,115.95	43.385
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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-Mar-2022
 09-Mar-2022 4:15:02 PM

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	90,788.35	(340.46)	(0.000 %)	0	0.00	0.00	0.000 %	1	90,788.35	(340.46)	(0.000 %)
Group 2	2	422,679.45	161,985.75	0.005 %	0	0.00	0.00	0.000 %	2	422,679.45	161,985.75	0.005 %
Total	3	513,467.80	161,645.29	0.002 %	0	0.00	0.00	0.000 %	3	513,467.80	161,645.29	0.002 %

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	0043801724	97,000.00	4.875 %	AZ	80.00	360	90,788.35	12/31/2021	(340.46)	17,424.43
Group 2	0043862164	366,000.00	4.375 %	WA	95.00	360	371,360.21	02/28/2022	161,115.95	161,115.95
Group 2	0043864449	55,000.00	4.000 %	MS	95.00	360	51,319.24	02/28/2022	869.80	869.80

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

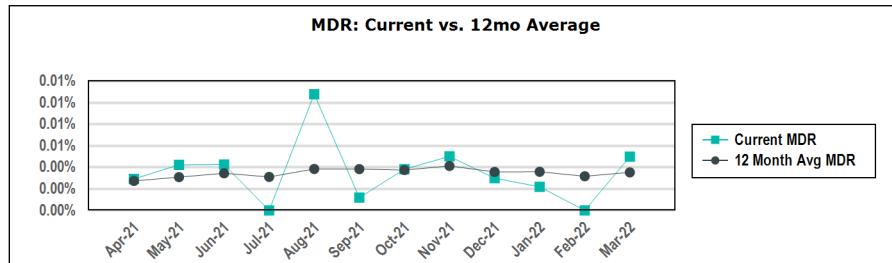
Distribution Date: 25-Mar-2022
 09-Mar-2022 4:15:02 PM

Realized Loss Report - Collateral

Summary

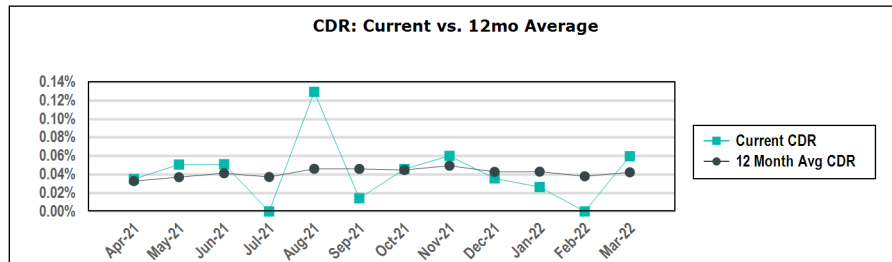
MDR

Current Month 0.005 %
 3 Month Average 0.002 %
 12 Month Average 0.004 %



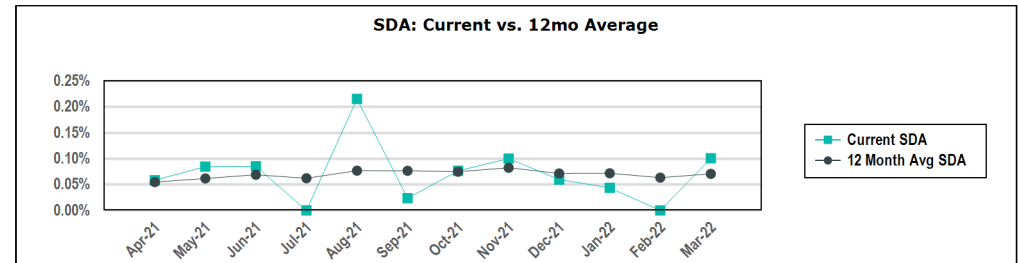
CDR

Current Month 0.060 %
 3 Month Average 0.029 %
 12 Month Average 0.042 %



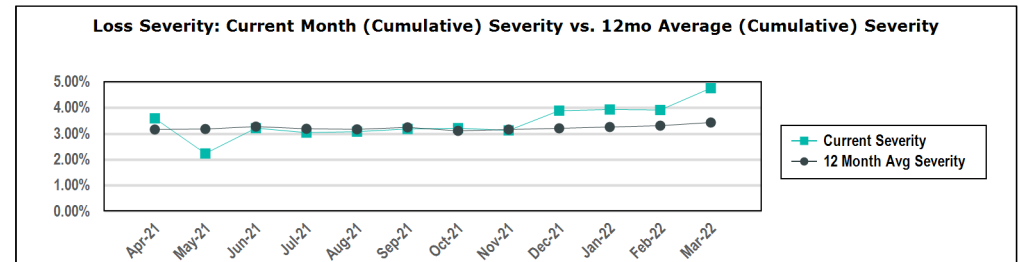
SDA

Current Month 0.101 %
 3 Month Average 0.048 %
 12 Month Average 0.071 %



Loss Severity

Current Month (Cumulative) 4.768 %
 3 Month Average (Cumulative) 4.210 %
 12 Month Average (Cumulative) 3.438 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

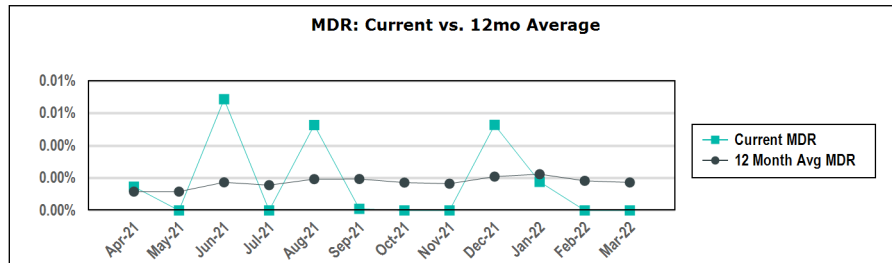
Distribution Date: 25-Mar-2022
 09-Mar-2022 4:15:02 PM

Realized Loss Report - Collateral

Group 1

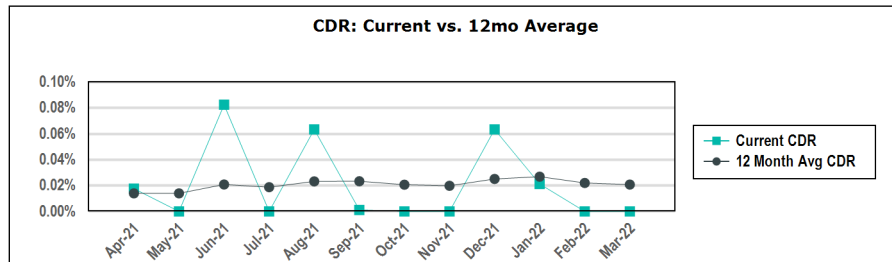
MDR

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



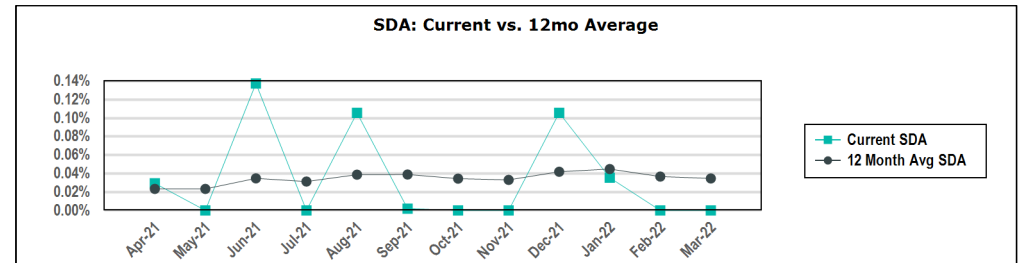
CDR

Current Month 0.000 %
 3 Month Average 0.007 %
 12 Month Average 0.021 %



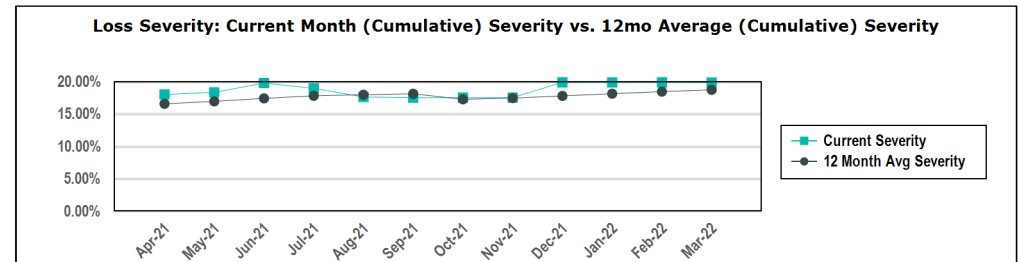
SDA

Current Month 0.000 %
 3 Month Average 0.012 %
 12 Month Average 0.035 %



Loss Severity

Current Month (Cumulative) 19.945 %
 3 Month Average (Cumulative) 19.951 %
 12 Month Average (Cumulative) 18.811 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

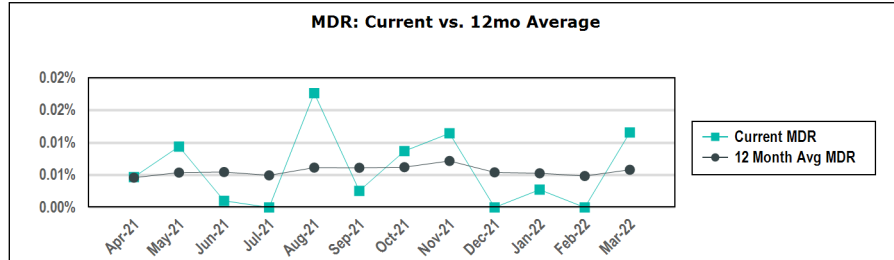
Distribution Date: 25-Mar-2022
09-Mar-2022 4:15:03 PM

Realized Loss Report - Collateral

Group 2

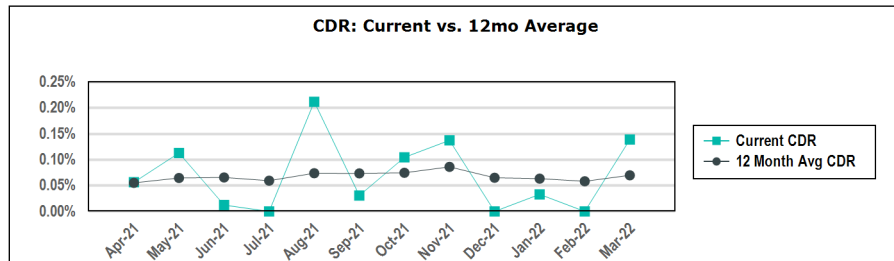
MDR

Current Month 0.012 %
3 Month Average 0.005 %
12 Month Average 0.006 %



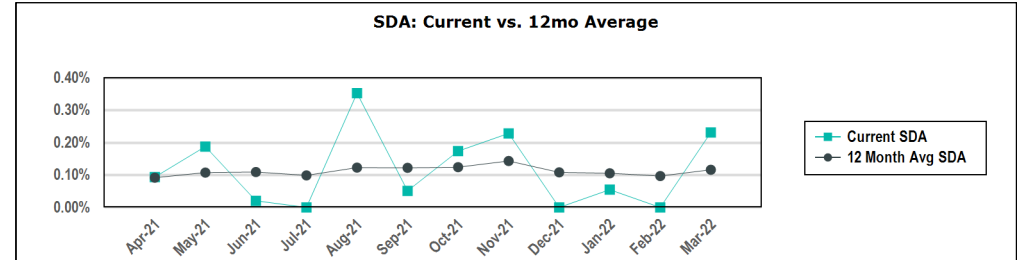
CDR

Current Month 0.139 %
3 Month Average 0.057 %
12 Month Average 0.070 %



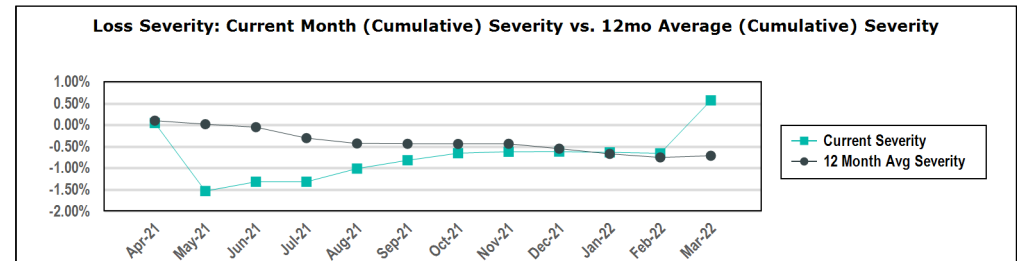
SDA

Current Month 0.232 %
3 Month Average 0.096 %
12 Month Average 0.116 %



Loss Severity

Current Month (Cumulative) 0.575 %
3 Month Average (Cumulative) (0.235) %
12 Month Average (Cumulative) (0.708) %



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-Mar-2022
09-Mar-2022 4:15:04 PM

Prepayment Rates

Summary

SMM

Current Month 2.175 %
3 Month Average 2.747 %
12 Month Average 3.699 %

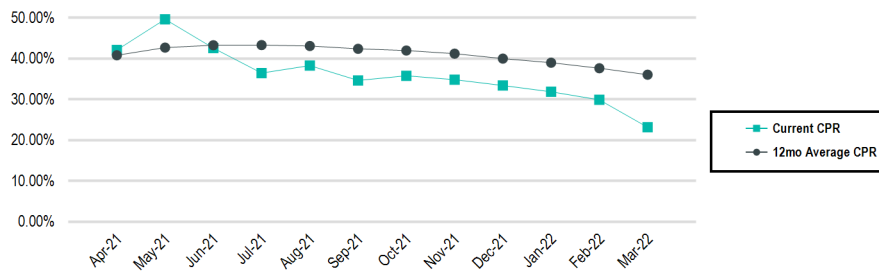
CPR

Current Month 23.194 %
3 Month Average 28.330 %
12 Month Average 36.076 %

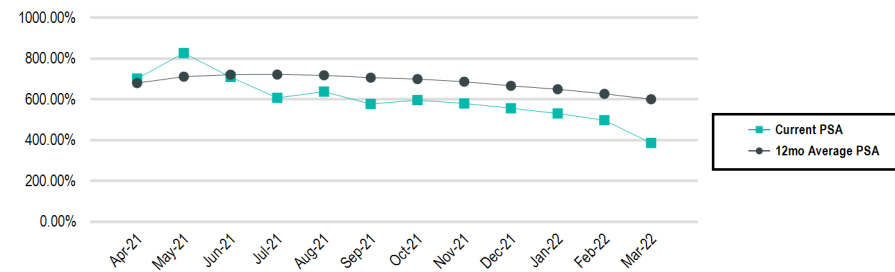
PSA

Current Month 386.563 %
3 Month Average 472.167 %
12 Month Average 601.260 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 2.069 %
3 Month Average 2.556 %
12 Month Average 3.400 %

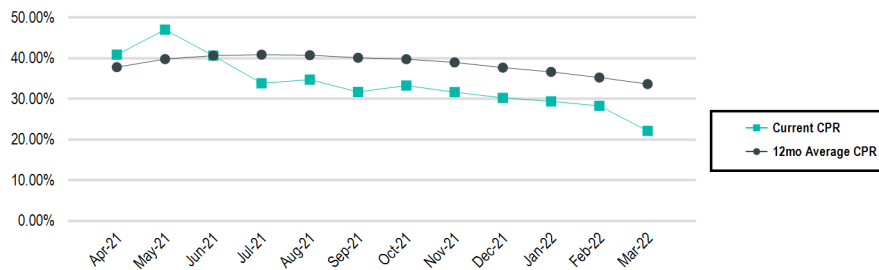
CPR

Current Month 22.191 %
3 Month Average 26.645 %
12 Month Average 33.684 %

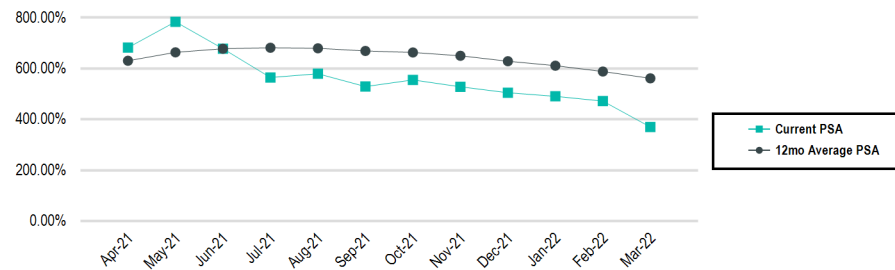
PSA

Current Month 369.852 %
3 Month Average 444.077 %
12 Month Average 561.399 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

Distribution Date: 25-Mar-2022
 09-Mar-2022 4:15:05 PM

Prepayment Rates

Group 2

SMM

Current Month	2.315 %
3 Month Average	2.999 %
12 Month Average	4.078 %

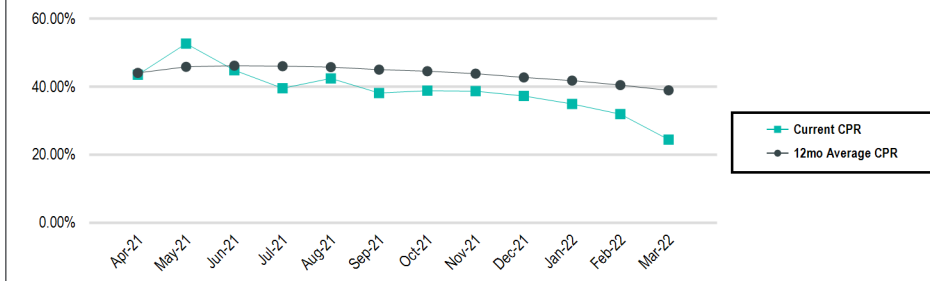
CPR

Current Month	24.502 %
3 Month Average	30.483 %
12 Month Average	38.986 %

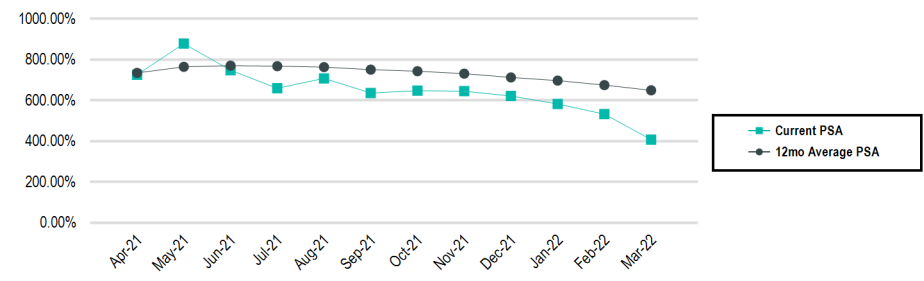
PSA

Current Month	408.362 %
3 Month Average	508.043 %
12 Month Average	649.768 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Mar-2022
 09-Mar-2022 4:15:05 PM

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

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

Distribution Date: 25-Mar-2022
09-Mar-2022 4:15:05 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 25-Mar-2022
09-Mar-2022 4:15:05 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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