

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-May-2023
 08-May-2023 2:52:17 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		04/28/2023	0.00000 %	3,711,405,050.34	0.00	27,765,828.24	0.00	3,683,641,635.09	27,765,828.24	0.00
1M-1	30711XQS6	05/24/2023	5.77043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	05/24/2023	7.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	05/24/2023	7.67043 %	11,257,246.02	71,956.60	468,452.25	0.00	10,788,793.77	540,408.85	0.00
1M-BH		04/28/2023	0.00000 %	46,272,317.63	0.00	1,925,548.35	0.00	44,346,769.28	1,925,548.35	0.00
1M-2C	30711XQV9	05/24/2023	7.67043 %	19,359,089.00	123,743.78	0.00	0.00	19,359,089.00	123,743.78	0.00
1M-CH		04/28/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	05/24/2023	7.67043 %	30,616,335.02	195,700.38	468,452.25	0.00	30,147,882.77	664,152.63	0.00
1M-2H		04/28/2023	0.00000 %	125,846,834.63	0.00	1,925,548.35	0.00	123,921,286.28	1,925,548.35	0.00
1B-1	30711XQW7	05/24/2023	9.17043 %	78,322,000.00	598,538.68	0.00	0.00	78,322,000.00	598,538.68	0.00
1B-1H		04/28/2023	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		04/28/2023	0.00000 %	81,093,631.15	0.00	0.00	2,412.99	81,091,218.16	0.00	1,353,453.84
1A-I1	30711XQZ0	05/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	05/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	05/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	05/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	05/24/2023	1.80000 %	0.00	16,885.87	0.00	0.00	0.00	16,885.87	0.00
1B-I2	30711XRK2	05/24/2023	1.40000 %	0.00	13,133.45	0.00	0.00	0.00	13,133.45	0.00
1B-I3	30711XRM8	05/24/2023	1.00000 %	0.00	9,381.04	0.00	0.00	0.00	9,381.04	0.00
1B-I4	30711XRP1	05/24/2023	0.60000 %	0.00	5,628.62	0.00	0.00	0.00	5,628.62	0.00
1C-I1	30711XRR7	05/24/2023	1.80000 %	0.00	29,038.63	0.00	0.00	0.00	29,038.63	0.00
1C-I2	30711XRT3	05/24/2023	1.40000 %	0.00	22,585.60	0.00	0.00	0.00	22,585.60	0.00
1C-I3	30711XRV8	05/24/2023	1.00000 %	0.00	16,132.57	0.00	0.00	0.00	16,132.57	0.00
1C-I4	30711XRX4	05/24/2023	0.60000 %	0.00	9,679.54	0.00	0.00	0.00	9,679.54	0.00
1E-A1	30711XQY3	05/24/2023	5.87043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	05/24/2023	6.27043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	05/24/2023	6.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	05/24/2023	7.07043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	05/24/2023	5.87043 %	11,257,246.02	55,070.73	468,452.25	0.00	10,788,793.77	523,522.98	0.00

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Series 2017-C06



Distribution Date: 25-May-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	05/24/2023	6.27043 %	11,257,246.02	58,823.14	468,452.25	0.00	10,788,793.77	527,275.39	0.00
1E-B3	30711XRL0	05/24/2023	6.67043 %	11,257,246.02	62,575.56	468,452.25	0.00	10,788,793.77	531,027.81	0.00
1E-B4	30711XRN6	05/24/2023	7.07043 %	11,257,246.02	66,327.98	468,452.25	0.00	10,788,793.77	534,780.23	0.00
1E-C1	30711XRQ9	05/24/2023	5.87043 %	19,359,089.00	94,705.15	0.00	0.00	19,359,089.00	94,705.15	0.00
1E-C2	30711XRS5	05/24/2023	6.27043 %	19,359,089.00	101,158.18	0.00	0.00	19,359,089.00	101,158.18	0.00
1E-C3	30711XRU0	05/24/2023	6.67043 %	19,359,089.00	107,611.21	0.00	0.00	19,359,089.00	107,611.21	0.00
1E-C4	30711XRW6	05/24/2023	7.07043 %	19,359,089.00	114,064.24	0.00	0.00	19,359,089.00	114,064.24	0.00
1E-D1	30711XRY2	05/24/2023	5.87043 %	11,257,246.02	55,070.73	468,452.25	0.00	10,788,793.77	523,522.98	0.00
1E-D2	30711XRZ9	05/24/2023	6.27043 %	11,257,246.02	58,823.14	468,452.25	0.00	10,788,793.77	527,275.39	0.00
1E-D3	30711XSA3	05/24/2023	6.67043 %	11,257,246.02	62,575.56	468,452.25	0.00	10,788,793.77	531,027.81	0.00
1E-D4	30711XSB1	05/24/2023	7.07043 %	11,257,246.02	66,327.98	468,452.25	0.00	10,788,793.77	534,780.23	0.00
1E-D5	30711XSC9	05/24/2023	7.67043 %	11,257,246.02	71,956.60	468,452.25	0.00	10,788,793.77	540,408.85	0.00
1E-F1	30711XSD7	05/24/2023	5.87043 %	30,616,335.02	149,775.88	468,452.25	0.00	30,147,882.77	618,228.13	0.00
1E-F2	30711XSE5	05/24/2023	6.27043 %	30,616,335.02	159,981.32	468,452.25	0.00	30,147,882.77	628,433.57	0.00
1E-F3	30711XSF2	05/24/2023	6.67043 %	30,616,335.02	170,186.77	468,452.25	0.00	30,147,882.77	638,639.02	0.00
1E-F4	30711XSG0	05/24/2023	7.07043 %	30,616,335.02	180,392.21	468,452.25	0.00	30,147,882.77	648,844.46	0.00
1E-F5	30711XSH8	05/24/2023	7.67043 %	30,616,335.02	195,700.38	468,452.25	0.00	30,147,882.77	664,152.63	0.00
1X-1	30711XSJ4	05/24/2023	1.80000 %	0.00	16,885.87	0.00	0.00	0.00	16,885.87	0.00
1X-2	30711XSK1	05/24/2023	1.40000 %	0.00	13,133.45	0.00	0.00	0.00	13,133.45	0.00
1X-3	30711XSL9	05/24/2023	1.00000 %	0.00	9,381.04	0.00	0.00	0.00	9,381.04	0.00
1X-4	30711XSM7	05/24/2023	0.60000 %	0.00	5,628.62	0.00	0.00	0.00	5,628.62	0.00
1Y-1	30711XSN5	05/24/2023	1.80000 %	0.00	45,924.50	0.00	0.00	0.00	45,924.50	0.00
1Y-2	30711XSP0	05/24/2023	1.40000 %	0.00	35,719.06	0.00	0.00	0.00	35,719.06	0.00
1Y-3	30711XSQ8	05/24/2023	1.00000 %	0.00	25,513.61	0.00	0.00	0.00	25,513.61	0.00
1Y-4	30711XSR6	05/24/2023	0.60000 %	0.00	15,308.17	0.00	0.00	0.00	15,308.17	0.00
2A-H		04/28/2023	0.00000 %	2,610,577,519.74	0.00	25,245,242.31	0.00	2,585,367,942.50	25,245,242.31	0.00
2M-1	30711XSS4	05/24/2023	5.77043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	05/24/2023	7.82043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	05/24/2023	7.82043 %	11,156,139.67	72,704.84	848,250.16	0.00	10,307,889.51	920,955.00	0.00

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2M-BH		04/28/2023	0.00000 %	29,877,678.15	0.00	2,271,730.72	0.00	27,605,947.42	2,271,730.72	0.00
2M-2C	30711XSV7	05/24/2023	7.82043 %	34,575,936.42	225,332.24	0.00	0.00	34,575,936.42	225,332.24	0.00
2M-CH		04/28/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	05/24/2023	7.82043 %	45,732,076.09	298,037.08	848,250.16	0.00	44,883,825.93	1,146,287.24	0.00
2M-2H		04/28/2023	0.00000 %	122,476,796.73	0.00	2,271,730.72	0.00	120,205,066.00	2,271,730.72	0.00
2B-1	30711XSW5	05/24/2023	9.47043 %	73,668,000.00	152,442.35	0.00	0.00	19,316,000.00	152,442.35	0.00
2B-1H		04/28/2023	0.00000 %	3,877,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		04/28/2023	0.00000 %	76,878,508.53	0.00	0.00	35,665.07	76,842,843.46	0.00	702,921.54
2A-I1	30711XSZ8	05/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	05/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	05/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	05/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	05/24/2023	1.80000 %	0.00	16,734.21	0.00	0.00	0.00	16,734.21	0.00
2B-I2	30711XTK0	05/24/2023	1.40000 %	0.00	13,015.50	0.00	0.00	0.00	13,015.50	0.00
2B-I3	30711XTM6	05/24/2023	1.00000 %	0.00	9,296.78	0.00	0.00	0.00	9,296.78	0.00
2B-I4	30711XTP9	05/24/2023	0.60000 %	0.00	5,578.07	0.00	0.00	0.00	5,578.07	0.00
2C-I1	30711XTR5	05/24/2023	1.80000 %	0.00	51,863.90	0.00	0.00	0.00	51,863.90	0.00
2C-I2	30711XTT1	05/24/2023	1.40000 %	0.00	40,338.59	0.00	0.00	0.00	40,338.59	0.00
2C-I3	30711XTV6	05/24/2023	1.00000 %	0.00	28,813.28	0.00	0.00	0.00	28,813.28	0.00
2C-I4	30711XTX2	05/24/2023	0.60000 %	0.00	17,287.97	0.00	0.00	0.00	17,287.97	0.00
2E-A1	30711XSY1	05/24/2023	6.02043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	05/24/2023	6.42043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	05/24/2023	6.82043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	05/24/2023	7.22043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	05/24/2023	6.02043 %	11,156,139.67	55,970.63	848,250.16	0.00	10,307,889.51	904,220.79	0.00
2E-B2	30711XTJ3	05/24/2023	6.42043 %	11,156,139.67	59,689.34	848,250.16	0.00	10,307,889.51	907,939.50	0.00
2E-B3	30711XTL8	05/24/2023	6.82043 %	11,156,139.67	63,408.06	848,250.16	0.00	10,307,889.51	911,658.22	0.00
2E-B4	30711XTN4	05/24/2023	7.22043 %	11,156,139.67	67,126.77	848,250.16	0.00	10,307,889.51	915,376.93	0.00
2E-C1	30711XTQ7	05/24/2023	6.02043 %	34,575,936.42	173,468.34	0.00	0.00	34,575,936.42	173,468.34	0.00
2E-C2	30711XTS3	05/24/2023	6.42043 %	34,575,936.42	184,993.65	0.00	0.00	34,575,936.42	184,993.65	0.00
2E-C3	30711XTU8	05/24/2023	6.82043 %	34,575,936.42	196,518.96	0.00	0.00	34,575,936.42	196,518.96	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	05/24/2023	7.22043 %	34,575,936.42	208,044.27	0.00	0.00	34,575,936.42	208,044.27	0.00
2E-D1	30711XTY0	05/24/2023	6.02043 %	11,156,139.67	55,970.63	848,250.16	0.00	10,307,889.51	904,220.79	0.00
2E-D2	30711XTZ7	05/24/2023	6.42043 %	11,156,139.67	59,689.34	848,250.16	0.00	10,307,889.51	907,939.50	0.00
2E-D3	30711XUA0	05/24/2023	6.82043 %	11,156,139.67	63,408.06	848,250.16	0.00	10,307,889.51	911,658.22	0.00
2E-D4	30711XUB8	05/24/2023	7.22043 %	11,156,139.67	67,126.77	848,250.16	0.00	10,307,889.51	915,376.93	0.00
2E-D5	30711XUC6	05/24/2023	7.82043 %	11,156,139.67	72,704.84	848,250.16	0.00	10,307,889.51	920,955.00	0.00
2E-F1	30711XUD4	05/24/2023	6.02043 %	45,732,076.09	229,438.97	848,250.16	0.00	44,883,825.93	1,077,689.13	0.00
2E-F2	30711XUE2	05/24/2023	6.42043 %	45,732,076.09	244,682.99	848,250.16	0.00	44,883,825.93	1,092,933.15	0.00
2E-F3	30711XUF9	05/24/2023	6.82043 %	45,732,076.09	259,927.02	848,250.16	0.00	44,883,825.93	1,108,177.18	0.00
2E-F4	30711XUG7	05/24/2023	7.22043 %	45,732,076.09	275,171.05	848,250.16	0.00	44,883,825.93	1,123,421.21	0.00
2E-F5	30711XUH5	05/24/2023	7.82043 %	45,732,076.09	298,037.08	848,250.16	0.00	44,883,825.93	1,146,287.24	0.00
2X-1	30711XUJ1	05/24/2023	1.80000 %	0.00	16,734.21	0.00	0.00	0.00	16,734.21	0.00
2X-2	30711XUK8	05/24/2023	1.40000 %	0.00	13,015.50	0.00	0.00	0.00	13,015.50	0.00
2X-3	30711XUL6	05/24/2023	1.00000 %	0.00	9,296.78	0.00	0.00	0.00	9,296.78	0.00
2X-4	30711XUM4	05/24/2023	0.60000 %	0.00	5,578.07	0.00	0.00	0.00	5,578.07	0.00
2Y-1	30711XUN2	05/24/2023	1.80000 %	0.00	68,598.11	0.00	0.00	0.00	68,598.11	0.00
2Y-2	30711XUP7	05/24/2023	1.40000 %	0.00	53,354.09	0.00	0.00	0.00	53,354.09	0.00
2Y-3	30711XUQ5	05/24/2023	1.00000 %	0.00	38,110.06	0.00	0.00	0.00	38,110.06	0.00
2Y-4	30711XUR3	05/24/2023	0.60000 %	0.00	22,866.04	0.00	0.00	0.00	22,866.04	0.00
Totals				8,088,491,860.14	6,905,400.28	82,472,867.25	38,078.06	8,006,018,992.87	89,378,267.53	2,056,375.38

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.

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

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

NOTE: Ending Balances for 2B-1/2B-1H were adjusted in the amount of \$54,352,000.00 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,711,405,050.34	8,698,246.31	19,067,581.92	0.00	0.00	27,765,828.24	3,683,641,635.09	0.23222540	27,765,828.24
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.55729863	468,452.25
1M-BH	79,574,517.00	46,272,317.63	603,219.67	1,322,328.68	0.00	0.00	1,925,548.35	44,346,769.28	0.55729863	1,925,548.35
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	30,616,335.02	146,752.80	321,699.45	0.00	0.00	468,452.25	30,147,882.77	0.51909954	468,452.25
1M-2H	238,723,551.00	125,846,834.63	603,219.67	1,322,328.68	0.00	0.00	1,925,548.35	123,921,286.28	0.51909954	1,925,548.35
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	81,093,631.15	0.00	0.00	0.00	2,412.99	2,412.99	81,091,218.16	0.98358349	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.55729863	468,452.25
1E-B2	19,359,089.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.55729863	468,452.25
1E-B3	19,359,089.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.55729863	468,452.25

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
 08-May-2023 2:52:18 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	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.55729863	468,452.25
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	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.27864931	468,452.25
1E-D2	38,718,178.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.27864931	468,452.25
1E-D3	38,718,178.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.27864931	468,452.25
1E-D4	38,718,178.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.27864931	468,452.25
1E-D5	38,718,178.00	11,257,246.02	146,752.80	321,699.45	0.00	0.00	468,452.25	10,788,793.77	0.27864931	468,452.25
1E-F1	38,718,178.00	30,616,335.02	146,752.80	321,699.45	0.00	0.00	468,452.25	30,147,882.77	0.77864931	468,452.25
1E-F2	38,718,178.00	30,616,335.02	146,752.80	321,699.45	0.00	0.00	468,452.25	30,147,882.77	0.77864931	468,452.25
1E-F3	38,718,178.00	30,616,335.02	146,752.80	321,699.45	0.00	0.00	468,452.25	30,147,882.77	0.77864931	468,452.25
1E-F4	38,718,178.00	30,616,335.02	146,752.80	321,699.45	0.00	0.00	468,452.25	30,147,882.77	0.77864931	468,452.25
1E-F5	38,718,178.00	30,616,335.02	146,752.80	321,699.45	0.00	0.00	468,452.25	30,147,882.77	0.77864931	468,452.25
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	2,610,577,519.74	5,748,818.63	19,496,423.68	0.00	0.00	25,245,242.31	2,585,367,942.50	0.17409869	25,245,242.31
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.29812322	848,250.16
2M-BH	92,599,118.58	29,877,678.15	517,316.01	1,754,414.72	0.00	0.00	2,271,730.72	27,605,947.42	0.29812322	2,271,730.72
2M-2C	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	92,599,118.58	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	45,732,076.09	193,162.59	655,087.57	0.00	0.00	848,250.16	44,883,825.93	0.43447466	848,250.16

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
 08-May-2023 2:52:18 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	122,476,796.73	517,316.01	1,754,414.72	0.00	0.00	2,271,730.72	120,205,066.00	0.43447361	2,271,730.72
2B-1	19,316,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	76,878,508.53	0.00	0.00	0.00	35,665.07	35,665.07	76,842,843.46	0.99093540	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.29812322	848,250.16
2E-B2	34,575,936.42	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.29812322	848,250.16
2E-B3	34,575,936.42	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.29812322	848,250.16
2E-B4	34,575,936.42	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.29812322	848,250.16
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.14997649	848,250.16
2E-D2	68,730,033.58	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.14997649	848,250.16
2E-D3	68,730,033.58	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.14997649	848,250.16
2E-D4	68,730,033.58	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.14997649	848,250.16
2E-D5	68,730,033.58	11,156,139.67	193,162.59	655,087.57	0.00	0.00	848,250.16	10,307,889.51	0.14997649	848,250.16

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Series 2017-C06



Distribution Date: 25-May-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	45,732,076.09	193,162.59	655,087.57	0.00	0.00	848,250.16	44,883,825.93	0.64906161	848,250.16
2E-F2	69,151,872.83	45,732,076.09	193,162.59	655,087.57	0.00	0.00	848,250.16	44,883,825.93	0.64906161	848,250.16
2E-F3	69,151,872.83	45,732,076.09	193,162.59	655,087.57	0.00	0.00	848,250.16	44,883,825.93	0.64906161	848,250.16
2E-F4	69,151,872.83	45,732,076.09	193,162.59	655,087.57	0.00	0.00	848,250.16	44,883,825.93	0.64906161	848,250.16
2E-F5	69,151,872.83	45,732,076.09	193,162.59	655,087.57	0.00	0.00	848,250.16	44,883,825.93	0.64906161	848,250.16
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	8,088,491,860.14	22,126,782.54	60,346,084.72	0.00	38,078.06	82,510,945.31	8,006,018,992.87	0.23275350	82,472,867.25

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

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

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$54,352,000 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	233.97566594	0.54835782	1.20206502	0.00000000	0.00000000	1.75042284	232.22539522	0.23222540	1.75042284
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	581.49668200	7.58056332	16.61748908	0.00000000	0.00000000	24.19805240	557.29862960	0.55729863	24.19805240
1M-BH	79,574,517.00	581.49668229	7.58056339	16.61748924	0.00000000	0.00000000	24.19805263	557.29862966	0.55729863	24.19805263
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	527.16556067	2.52685444	5.53916303	0.00000000	0.00000000	8.06601747	519.09954320	0.51909954	8.06601747
1M-2H	238,723,551.00	527.16556076	2.52685446	5.53916308	0.00000000	0.00000000	8.06601754	519.09954322	0.51909954	8.06601754
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	983.61275729	0.00000000	0.00000000	0.00000000	0.02926799	0.02926799	983.58348930	0.98358349	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	581.49668200	7.58056332	16.61748908	0.00000000	0.00000000	24.19805240	557.29862960	0.55729863	24.19805240
1E-B2	19,359,089.00	581.49668200	7.58056332	16.61748908	0.00000000	0.00000000	24.19805240	557.29862960	0.55729863	24.19805240
1E-B3	19,359,089.00	581.49668200	7.58056332	16.61748908	0.00000000	0.00000000	24.19805240	557.29862960	0.55729863	24.19805240

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Distribution Date: 25-May-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	581.49668200	7.58056332	16.61748908	0.00000000	0.00000000	24.19805240	557.29862960	0.55729863	24.19805240
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	290.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	278.64931480	0.27864931	12.09902620
1E-D2	38,718,178.00	290.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	278.64931480	0.27864931	12.09902620
1E-D3	38,718,178.00	290.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	278.64931480	0.27864931	12.09902620
1E-D4	38,718,178.00	290.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	278.64931480	0.27864931	12.09902620
1E-D5	38,718,178.00	290.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	278.64931480	0.27864931	12.09902620
1E-F1	38,718,178.00	790.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	778.64931480	0.77864931	12.09902620
1E-F2	38,718,178.00	790.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	778.64931480	0.77864931	12.09902620
1E-F3	38,718,178.00	790.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	778.64931480	0.77864931	12.09902620
1E-F4	38,718,178.00	790.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	778.64931480	0.77864931	12.09902620
1E-F5	38,718,178.00	790.74834100	3.79028166	8.30874454	0.00000000	0.00000000	12.09902620	778.64931480	0.77864931	12.09902620
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	175.79629986	0.38712547	1.31288924	0.00000000	0.00000000	1.70001471	174.09868684	0.17409869	1.70001471
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	322.65618303	5.58661919	18.94634355	0.00000000	0.00000000	24.53296274	298.12322029	0.29812322	24.53296274
2M-BH	92,599,118.58	322.65618300	5.58661916	18.94634363	0.00000000	0.00000000	24.53296268	298.12322021	0.29812322	24.53296268
2M-2C	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	442.68570432	1.86981052	6.34123633	0.00000000	0.00000000	8.21104685	434.47465747	0.43447466	8.21104685

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Distribution Date: 25-May-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	442.68463566	1.86980600	6.34122105	0.00000000	0.00000000	8.21102701	434.47360861	0.43447361	8.21102701
2B-1	19,316,000.00	3813.83309174	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,229,765.00	66.59420659	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	991.39532030	0.00000000	0.00000000	0.00000000	0.45992286	0.45992286	990.93539744	0.99093540	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	322.65618303	5.58661919	18.94634355	0.00000000	0.00000000	24.53296274	298.12322029	0.29812322	24.53296274
2E-B2	34,575,936.42	322.65618303	5.58661919	18.94634355	0.00000000	0.00000000	24.53296274	298.12322029	0.29812322	24.53296274
2E-B3	34,575,936.42	322.65618303	5.58661919	18.94634355	0.00000000	0.00000000	24.53296274	298.12322029	0.29812322	24.53296274
2E-B4	34,575,936.42	322.65618303	5.58661919	18.94634355	0.00000000	0.00000000	24.53296274	298.12322029	0.29812322	24.53296274
2E-C1	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	162.31826305	2.81045389	9.53131456	0.00000000	0.00000000	12.34176845	149.97649460	0.14997649	12.34176845
2E-D2	68,730,033.58	162.31826305	2.81045389	9.53131456	0.00000000	0.00000000	12.34176845	149.97649460	0.14997649	12.34176845
2E-D3	68,730,033.58	162.31826305	2.81045389	9.53131456	0.00000000	0.00000000	12.34176845	149.97649460	0.14997649	12.34176845
2E-D4	68,730,033.58	162.31826305	2.81045389	9.53131456	0.00000000	0.00000000	12.34176845	149.97649460	0.14997649	12.34176845
2E-D5	68,730,033.58	162.31826305	2.81045389	9.53131456	0.00000000	0.00000000	12.34176845	149.97649460	0.14997649	12.34176845

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Distribution Date: 25-May-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	661.32809161	2.79330960	9.47317178	0.00000000	0.00000000	12.26648137	649.06161024	0.64906161	12.26648137
2E-F2	69,151,872.83	661.32809161	2.79330960	9.47317178	0.00000000	0.00000000	12.26648137	649.06161024	0.64906161	12.26648137
2E-F3	69,151,872.83	661.32809161	2.79330960	9.47317178	0.00000000	0.00000000	12.26648137	649.06161024	0.64906161	12.26648137
2E-F4	69,151,872.83	661.32809161	2.79330960	9.47317178	0.00000000	0.00000000	12.26648137	649.06161024	0.64906161	12.26648137
2E-F5	69,151,872.83	661.32809161	2.79330960	9.47317178	0.00000000	0.00000000	12.26648137	649.06161024	0.64906161	12.26648137
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,711,405,050.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,683,641,635.09
1M-1	N/A	N/A	5.77043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	04/25/23 - 05/24/23	30	7.67043 %	11,257,246.02	71,956.60	0.00	0.00	0.00	0.00	71,956.60	0.00	10,788,793.77
1M-BH	N/A	N/A	0.00000 %	46,272,317.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	44,346,769.28
1M-2C	04/25/23 - 05/24/23	30	7.67043 %	19,359,089.00	123,743.78	0.00	0.00	0.00	0.00	123,743.78	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	04/25/23 - 05/24/23	30	7.67043 %	30,616,335.02	195,700.38	0.00	0.00	0.00	0.00	195,700.38	0.00	30,147,882.77
1M-2H	N/A	N/A	0.00000 %	125,846,834.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	123,921,286.28
1B-1	04/25/23 - 05/24/23	30	9.17043 %	78,322,000.00	598,538.68	0.00	0.00	0.00	0.00	598,538.68	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,093,631.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,091,218.16
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	04/25/23 - 05/24/23	30	1.80000 %	11,257,246.02	16,885.87	0.00	0.00	0.00	0.00	16,885.87	0.00	10,788,793.77
1B-I2	04/25/23 - 05/24/23	30	1.40000 %	11,257,246.02	13,133.45	0.00	0.00	0.00	0.00	13,133.45	0.00	10,788,793.77
1B-I3	04/25/23 - 05/24/23	30	1.00000 %	11,257,246.02	9,381.04	0.00	0.00	0.00	0.00	9,381.04	0.00	10,788,793.77
1B-I4	04/25/23 - 05/24/23	30	0.60000 %	11,257,246.02	5,628.62	0.00	0.00	0.00	0.00	5,628.62	0.00	10,788,793.77
1C-I1	04/25/23 - 05/24/23	30	1.80000 %	19,359,089.00	29,038.63	0.00	0.00	0.00	0.00	29,038.63	0.00	19,359,089.00
1C-I2	04/25/23 - 05/24/23	30	1.40000 %	19,359,089.00	22,585.60	0.00	0.00	0.00	0.00	22,585.60	0.00	19,359,089.00
1C-I3	04/25/23 - 05/24/23	30	1.00000 %	19,359,089.00	16,132.57	0.00	0.00	0.00	0.00	16,132.57	0.00	19,359,089.00
1C-I4	04/25/23 - 05/24/23	30	0.60000 %	19,359,089.00	9,679.54	0.00	0.00	0.00	0.00	9,679.54	0.00	19,359,089.00
1E-A1	N/A	N/A	5.87043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.27043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.07043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/23 - 05/24/23	30	5.87043 %	11,257,246.02	55,070.73	0.00	0.00	0.00	0.00	55,070.73	0.00	10,788,793.77
1E-B2	04/25/23 - 05/24/23	30	6.27043 %	11,257,246.02	58,823.14	0.00	0.00	0.00	0.00	58,823.14	0.00	10,788,793.77

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/25/23 - 05/24/23	30	6.67043 %	11,257,246.02	62,575.56	0.00	0.00	0.00	0.00	62,575.56	0.00	10,788,793.77
1E-B4	04/25/23 - 05/24/23	30	7.07043 %	11,257,246.02	66,327.98	0.00	0.00	0.00	0.00	66,327.98	0.00	10,788,793.77
1E-C1	04/25/23 - 05/24/23	30	5.87043 %	19,359,089.00	94,705.15	0.00	0.00	0.00	0.00	94,705.15	0.00	19,359,089.00
1E-C2	04/25/23 - 05/24/23	30	6.27043 %	19,359,089.00	101,158.18	0.00	0.00	0.00	0.00	101,158.18	0.00	19,359,089.00
1E-C3	04/25/23 - 05/24/23	30	6.67043 %	19,359,089.00	107,611.21	0.00	0.00	0.00	0.00	107,611.21	0.00	19,359,089.00
1E-C4	04/25/23 - 05/24/23	30	7.07043 %	19,359,089.00	114,064.24	0.00	0.00	0.00	0.00	114,064.24	0.00	19,359,089.00
1E-D1	04/25/23 - 05/24/23	30	5.87043 %	11,257,246.02	55,070.73	0.00	0.00	0.00	0.00	55,070.73	0.00	10,788,793.77
1E-D2	04/25/23 - 05/24/23	30	6.27043 %	11,257,246.02	58,823.14	0.00	0.00	0.00	0.00	58,823.14	0.00	10,788,793.77
1E-D3	04/25/23 - 05/24/23	30	6.67043 %	11,257,246.02	62,575.56	0.00	0.00	0.00	0.00	62,575.56	0.00	10,788,793.77
1E-D4	04/25/23 - 05/24/23	30	7.07043 %	11,257,246.02	66,327.98	0.00	0.00	0.00	0.00	66,327.98	0.00	10,788,793.77
1E-D5	04/25/23 - 05/24/23	30	7.67043 %	11,257,246.02	71,956.60	0.00	0.00	0.00	0.00	71,956.60	0.00	10,788,793.77
1E-F1	04/25/23 - 05/24/23	30	5.87043 %	30,616,335.02	149,775.88	0.00	0.00	0.00	0.00	149,775.88	0.00	30,147,882.77
1E-F2	04/25/23 - 05/24/23	30	6.27043 %	30,616,335.02	159,981.32	0.00	0.00	0.00	0.00	159,981.32	0.00	30,147,882.77
1E-F3	04/25/23 - 05/24/23	30	6.67043 %	30,616,335.02	170,186.77	0.00	0.00	0.00	0.00	170,186.77	0.00	30,147,882.77
1E-F4	04/25/23 - 05/24/23	30	7.07043 %	30,616,335.02	180,392.21	0.00	0.00	0.00	0.00	180,392.21	0.00	30,147,882.77
1E-F5	04/25/23 - 05/24/23	30	7.67043 %	30,616,335.02	195,700.38	0.00	0.00	0.00	0.00	195,700.38	0.00	30,147,882.77
1X-1	04/25/23 - 05/24/23	30	1.80000 %	11,257,246.02	16,885.87	0.00	0.00	0.00	0.00	16,885.87	0.00	10,788,793.77
1X-2	04/25/23 - 05/24/23	30	1.40000 %	11,257,246.02	13,133.45	0.00	0.00	0.00	0.00	13,133.45	0.00	10,788,793.77
1X-3	04/25/23 - 05/24/23	30	1.00000 %	11,257,246.02	9,381.04	0.00	0.00	0.00	0.00	9,381.04	0.00	10,788,793.77
1X-4	04/25/23 - 05/24/23	30	0.60000 %	11,257,246.02	5,628.62	0.00	0.00	0.00	0.00	5,628.62	0.00	10,788,793.77
1Y-1	04/25/23 - 05/24/23	30	1.80000 %	30,616,335.02	45,924.50	0.00	0.00	0.00	0.00	45,924.50	0.00	30,147,882.77
1Y-2	04/25/23 - 05/24/23	30	1.40000 %	30,616,335.02	35,719.06	0.00	0.00	0.00	0.00	35,719.06	0.00	30,147,882.77
1Y-3	04/25/23 - 05/24/23	30	1.00000 %	30,616,335.02	25,513.61	0.00	0.00	0.00	0.00	25,513.61	0.00	30,147,882.77
1Y-4	04/25/23 - 05/24/23	30	0.60000 %	30,616,335.02	15,308.17	0.00	0.00	0.00	0.00	15,308.17	0.00	30,147,882.77
2A-H	N/A	N/A	0.00000 %	2,610,577,519.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,585,367,942.50
2M-1	N/A	N/A	5.77043 %	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	7.82043 %	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	04/25/23 - 05/24/23	30	7.82043 %	11,156,139.67	72,704.84	0.00	0.00	0.00	0.00	72,704.84	0.00	10,307,889.51
2M-BH	N/A	N/A	0.00000 %	29,877,678.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,605,947.42
2M-2C	04/25/23 - 05/24/23	30	7.82043 %	34,575,936.42	225,332.24	0.00	0.00	0.00	0.00	225,332.24	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	04/25/23 - 05/24/23	30	7.82043 %	45,732,076.09	298,037.08	0.00	0.00	0.00	0.00	298,037.08	0.00	44,883,825.93
2M-2H	N/A	N/A	0.00000 %	122,476,796.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	120,205,066.00
2B-1	04/25/23 - 05/24/23	30	9.47043 %	73,668,000.00	152,442.35	0.00	0.00	0.00	0.00	152,442.35	0.00	19,316,000.00
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	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	76,878,508.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,842,843.46
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	04/25/23 - 05/24/23	30	1.80000 %	11,156,139.67	16,734.21	0.00	0.00	0.00	0.00	16,734.21	0.00	10,307,889.51
2B-I2	04/25/23 - 05/24/23	30	1.40000 %	11,156,139.67	13,015.50	0.00	0.00	0.00	0.00	13,015.50	0.00	10,307,889.51
2B-I3	04/25/23 - 05/24/23	30	1.00000 %	11,156,139.67	9,296.78	0.00	0.00	0.00	0.00	9,296.78	0.00	10,307,889.51
2B-I4	04/25/23 - 05/24/23	30	0.60000 %	11,156,139.67	5,578.07	0.00	0.00	0.00	0.00	5,578.07	0.00	10,307,889.51
2C-I1	04/25/23 - 05/24/23	30	1.80000 %	34,575,936.42	51,863.90	0.00	0.00	0.00	0.00	51,863.90	0.00	34,575,936.42
2C-I2	04/25/23 - 05/24/23	30	1.40000 %	34,575,936.42	40,338.59	0.00	0.00	0.00	0.00	40,338.59	0.00	34,575,936.42
2C-I3	04/25/23 - 05/24/23	30	1.00000 %	34,575,936.42	28,813.28	0.00	0.00	0.00	0.00	28,813.28	0.00	34,575,936.42
2C-I4	04/25/23 - 05/24/23	30	0.60000 %	34,575,936.42	17,287.97	0.00	0.00	0.00	0.00	17,287.97	0.00	34,575,936.42
2E-A1	N/A	N/A	6.02043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.42043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.82043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.22043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/23 - 05/24/23	30	6.02043 %	11,156,139.67	55,970.63	0.00	0.00	0.00	0.00	55,970.63	0.00	10,307,889.51
2E-B2	04/25/23 - 05/24/23	30	6.42043 %	11,156,139.67	59,689.34	0.00	0.00	0.00	0.00	59,689.34	0.00	10,307,889.51
2E-B3	04/25/23 - 05/24/23	30	6.82043 %	11,156,139.67	63,408.06	0.00	0.00	0.00	0.00	63,408.06	0.00	10,307,889.51
2E-B4	04/25/23 - 05/24/23	30	7.22043 %	11,156,139.67	67,126.77	0.00	0.00	0.00	0.00	67,126.77	0.00	10,307,889.51
2E-C1	04/25/23 - 05/24/23	30	6.02043 %	34,575,936.42	173,468.34	0.00	0.00	0.00	0.00	173,468.34	0.00	34,575,936.42
2E-C2	04/25/23 - 05/24/23	30	6.42043 %	34,575,936.42	184,993.65	0.00	0.00	0.00	0.00	184,993.65	0.00	34,575,936.42
2E-C3	04/25/23 - 05/24/23	30	6.82043 %	34,575,936.42	196,518.96	0.00	0.00	0.00	0.00	196,518.96	0.00	34,575,936.42
2E-C4	04/25/23 - 05/24/23	30	7.22043 %	34,575,936.42	208,044.27	0.00	0.00	0.00	0.00	208,044.27	0.00	34,575,936.42
2E-D1	04/25/23 - 05/24/23	30	6.02043 %	11,156,139.67	55,970.63	0.00	0.00	0.00	0.00	55,970.63	0.00	10,307,889.51
2E-D2	04/25/23 - 05/24/23	30	6.42043 %	11,156,139.67	59,689.34	0.00	0.00	0.00	0.00	59,689.34	0.00	10,307,889.51

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
 08-May-2023 2:52:18 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	04/25/23 - 05/24/23	30	6.82043 %	11,156,139.67	63,408.06	0.00	0.00	0.00	0.00	63,408.06	0.00	10,307,889.51
2E-D4	04/25/23 - 05/24/23	30	7.22043 %	11,156,139.67	67,126.77	0.00	0.00	0.00	0.00	67,126.77	0.00	10,307,889.51
2E-D5	04/25/23 - 05/24/23	30	7.82043 %	11,156,139.67	72,704.84	0.00	0.00	0.00	0.00	72,704.84	0.00	10,307,889.51
2E-F1	04/25/23 - 05/24/23	30	6.02043 %	45,732,076.09	229,438.97	0.00	0.00	0.00	0.00	229,438.97	0.00	44,883,825.93
2E-F2	04/25/23 - 05/24/23	30	6.42043 %	45,732,076.09	244,682.99	0.00	0.00	0.00	0.00	244,682.99	0.00	44,883,825.93
2E-F3	04/25/23 - 05/24/23	30	6.82043 %	45,732,076.09	259,927.02	0.00	0.00	0.00	0.00	259,927.02	0.00	44,883,825.93
2E-F4	04/25/23 - 05/24/23	30	7.22043 %	45,732,076.09	275,171.05	0.00	0.00	0.00	0.00	275,171.05	0.00	44,883,825.93
2E-F5	04/25/23 - 05/24/23	30	7.82043 %	45,732,076.09	298,037.08	0.00	0.00	0.00	0.00	298,037.08	0.00	44,883,825.93
2X-1	04/25/23 - 05/24/23	30	1.80000 %	11,156,139.67	16,734.21	0.00	0.00	0.00	0.00	16,734.21	0.00	10,307,889.51
2X-2	04/25/23 - 05/24/23	30	1.40000 %	11,156,139.67	13,015.50	0.00	0.00	0.00	0.00	13,015.50	0.00	10,307,889.51
2X-3	04/25/23 - 05/24/23	30	1.00000 %	11,156,139.67	9,296.78	0.00	0.00	0.00	0.00	9,296.78	0.00	10,307,889.51
2X-4	04/25/23 - 05/24/23	30	0.60000 %	11,156,139.67	5,578.07	0.00	0.00	0.00	0.00	5,578.07	0.00	10,307,889.51
2Y-1	04/25/23 - 05/24/23	30	1.80000 %	45,732,076.08	68,598.11	0.00	0.00	0.00	0.00	68,598.11	0.00	44,883,825.92
2Y-2	04/25/23 - 05/24/23	30	1.40000 %	45,732,076.08	53,354.09	0.00	0.00	0.00	0.00	53,354.09	0.00	44,883,825.92
2Y-3	04/25/23 - 05/24/23	30	1.00000 %	45,732,076.08	38,110.06	0.00	0.00	0.00	0.00	38,110.06	0.00	44,883,825.92
2Y-4	04/25/23 - 05/24/23	30	0.60000 %	45,732,076.08	22,866.04	0.00	0.00	0.00	0.00	22,866.04	0.00	44,883,825.92
Totals					6,905,400.28	0.00	0.00	0.00	0.00	6,905,400.28	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	233.97566594	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	232.22539522
1M-1	156,644,000.00	5.77043 %	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	7.67043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	7.67043 %	581.49668200	3.71694143	0.00000000	0.00000000	0.00000000	0.00000000	3.71694143	0.00000000	557.29862960
1M-BH	79,574,517.00	0.00000 %	581.49668229	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	557.29862966
1M-2C	19,359,089.00	7.67043 %	1000.00000000	6.39202496	0.00000000	0.00000000	0.00000000	0.00000000	6.39202496	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	7.67043 %	527.16556067	3.36965546	0.00000000	0.00000000	0.00000000	0.00000000	3.36965546	0.00000000	519.09954320
1M-2H	238,723,551.00	0.00000 %	527.16556076	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	519.09954322
1B-1	78,322,000.00	9.17043 %	1000.00000000	7.64202497	0.00000000	0.00000000	0.00000000	0.00000000	7.64202497	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 %	983.61275729	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.58348930
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	581.49668200	0.87224507	0.00000000	0.00000000	0.00000000	0.00000000	0.87224507	0.00000000	557.29862960
1B-I2	0.00	1.40000 %	581.49668200	0.67841261	0.00000000	0.00000000	0.00000000	0.00000000	0.67841261	0.00000000	557.29862960
1B-I3	0.00	1.00000 %	581.49668200	0.48458065	0.00000000	0.00000000	0.00000000	0.00000000	0.48458065	0.00000000	557.29862960
1B-I4	0.00	0.60000 %	581.49668200	0.29074819	0.00000000	0.00000000	0.00000000	0.00000000	0.29074819	0.00000000	557.29862960
1C-I1	0.00	1.80000 %	1000.00000000	1.49999982	0.00000000	0.00000000	0.00000000	0.00000000	1.49999982	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666647	0.00000000	0.00000000	0.00000000	0.00000000	1.16666647	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333312	0.00000000	0.00000000	0.00000000	0.00000000	0.83333312	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999977	0.00000000	0.00000000	0.00000000	0.00000000	0.49999977	0.00000000	1000.00000000
1E-A1	19,359,089.00	5.87043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.27043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	6.67043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-May-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	7.07043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	5.87043 %	581.49668200	2.84469636	0.00000000	0.00000000	0.00000000	0.00000000	2.84469636	0.00000000	557.29862960
1E-B2	19,359,089.00	6.27043 %	581.49668200	3.03852831	0.00000000	0.00000000	0.00000000	0.00000000	3.03852831	0.00000000	557.29862960
1E-B3	19,359,089.00	6.67043 %	581.49668200	3.23236078	0.00000000	0.00000000	0.00000000	0.00000000	3.23236078	0.00000000	557.29862960
1E-B4	19,359,089.00	7.07043 %	581.49668200	3.42619325	0.00000000	0.00000000	0.00000000	0.00000000	3.42619325	0.00000000	557.29862960
1E-C1	19,359,089.00	5.87043 %	1000.00000000	4.89202514	0.00000000	0.00000000	0.00000000	0.00000000	4.89202514	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.27043 %	1000.00000000	5.22535849	0.00000000	0.00000000	0.00000000	0.00000000	5.22535849	0.00000000	1000.00000000
1E-C3	19,359,089.00	6.67043 %	1000.00000000	5.55869184	0.00000000	0.00000000	0.00000000	0.00000000	5.55869184	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.07043 %	1000.00000000	5.89202519	0.00000000	0.00000000	0.00000000	0.00000000	5.89202519	0.00000000	1000.00000000
1E-D1	38,718,178.00	5.87043 %	290.74834100	1.42234818	0.00000000	0.00000000	0.00000000	0.00000000	1.42234818	0.00000000	278.64931480
1E-D2	38,718,178.00	6.27043 %	290.74834100	1.51926416	0.00000000	0.00000000	0.00000000	0.00000000	1.51926416	0.00000000	278.64931480
1E-D3	38,718,178.00	6.67043 %	290.74834100	1.61618039	0.00000000	0.00000000	0.00000000	0.00000000	1.61618039	0.00000000	278.64931480
1E-D4	38,718,178.00	7.07043 %	290.74834100	1.71309662	0.00000000	0.00000000	0.00000000	0.00000000	1.71309662	0.00000000	278.64931480
1E-D5	38,718,178.00	7.67043 %	290.74834100	1.85847072	0.00000000	0.00000000	0.00000000	0.00000000	1.85847072	0.00000000	278.64931480
1E-F1	38,718,178.00	5.87043 %	790.74834100	3.86836075	0.00000000	0.00000000	0.00000000	0.00000000	3.86836075	0.00000000	778.64931480
1E-F2	38,718,178.00	6.27043 %	790.74834100	4.13194340	0.00000000	0.00000000	0.00000000	0.00000000	4.13194340	0.00000000	778.64931480
1E-F3	38,718,178.00	6.67043 %	790.74834100	4.39552631	0.00000000	0.00000000	0.00000000	0.00000000	4.39552631	0.00000000	778.64931480
1E-F4	38,718,178.00	7.07043 %	790.74834100	4.65910896	0.00000000	0.00000000	0.00000000	0.00000000	4.65910896	0.00000000	778.64931480
1E-F5	38,718,178.00	7.67043 %	790.74834100	5.05448319	0.00000000	0.00000000	0.00000000	0.00000000	5.05448319	0.00000000	778.64931480
1X-1	0.00	1.80000 %	290.74834100	0.43612254	0.00000000	0.00000000	0.00000000	0.00000000	0.43612254	0.00000000	278.64931480
1X-2	0.00	1.40000 %	290.74834100	0.33920630	0.00000000	0.00000000	0.00000000	0.00000000	0.33920630	0.00000000	278.64931480
1X-3	0.00	1.00000 %	290.74834100	0.24229033	0.00000000	0.00000000	0.00000000	0.00000000	0.24229033	0.00000000	278.64931480
1X-4	0.00	0.60000 %	290.74834100	0.14537409	0.00000000	0.00000000	0.00000000	0.00000000	0.14537409	0.00000000	278.64931480
1Y-1	0.00	1.80000 %	790.74834100	1.18612245	0.00000000	0.00000000	0.00000000	0.00000000	1.18612245	0.00000000	778.64931480
1Y-2	0.00	1.40000 %	790.74834100	0.92253980	0.00000000	0.00000000	0.00000000	0.00000000	0.92253980	0.00000000	778.64931480
1Y-3	0.00	1.00000 %	790.74834100	0.65895689	0.00000000	0.00000000	0.00000000	0.00000000	0.65895689	0.00000000	778.64931480
1Y-4	0.00	0.60000 %	790.74834100	0.39537423	0.00000000	0.00000000	0.00000000	0.00000000	0.39537423	0.00000000	778.64931480
2A-H	14,850,014,032.00	0.00000 %	175.79629986	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	174.09868684
2M-1	117,869,000.00	5.77043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-May-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	7.82043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	7.82043 %	322.65618303	2.10275838	0.00000000	0.00000000	0.00000000	0.00000000	2.10275838	0.00000000	298.12322029
2M-BH	92,599,118.58	0.00000 %	322.65618300	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	298.12322021
2M-2C	34,575,936.42	7.82043 %	1000.00000000	6.51702494	0.00000000	0.00000000	0.00000000	0.00000000	6.51702494	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	7.82043 %	442.68570432	2.88499377	0.00000000	0.00000000	0.00000000	0.00000000	2.88499377	0.00000000	434.47465747
2M-2H	276,668,280.00	0.00000 %	442.68463566	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	434.47360861
2B-1	19,316,000.00	9.47043 %	3813.83309174	7.89202475	0.00000000	0.00000000	0.00000000	0.00000000	7.89202475	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.00000 %	66.59420659	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	991.39532030	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.93539744
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 %	322.65618303	0.48398429	0.00000000	0.00000000	0.00000000	0.00000000	0.48398429	0.00000000	298.12322029
2B-I2	0.00	1.40000 %	322.65618303	0.37643232	0.00000000	0.00000000	0.00000000	0.00000000	0.37643232	0.00000000	298.12322029
2B-I3	0.00	1.00000 %	322.65618303	0.26888006	0.00000000	0.00000000	0.00000000	0.00000000	0.26888006	0.00000000	298.12322029
2B-I4	0.00	0.60000 %	322.65618303	0.16132810	0.00000000	0.00000000	0.00000000	0.00000000	0.16132810	0.00000000	298.12322029
2C-I1	0.00	1.80000 %	1000.00000000	1.49999987	0.00000000	0.00000000	0.00000000	0.00000000	1.49999987	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666659	0.00000000	0.00000000	0.00000000	0.00000000	1.16666659	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000005	0.00000000	0.00000000	0.00000000	0.00000000	0.50000005	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.02043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.42043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	6.82043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.22043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.02043 %	322.65618303	1.61877409	0.00000000	0.00000000	0.00000000	0.00000000	1.61877409	0.00000000	298.12322029

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	6.42043 %	322.65618303	1.72632606	0.00000000	0.00000000	0.00000000	0.00000000	1.72632606	0.00000000	298.12322029
2E-B3	34,575,936.42	6.82043 %	322.65618303	1.83387831	0.00000000	0.00000000	0.00000000	0.00000000	1.83387831	0.00000000	298.12322029
2E-B4	34,575,936.42	7.22043 %	322.65618303	1.94143028	0.00000000	0.00000000	0.00000000	0.00000000	1.94143028	0.00000000	298.12322029
2E-C1	34,575,936.42	6.02043 %	1000.00000000	5.01702507	0.00000000	0.00000000	0.00000000	0.00000000	5.01702507	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.42043 %	1000.00000000	5.35035835	0.00000000	0.00000000	0.00000000	0.00000000	5.35035835	0.00000000	1000.00000000
2E-C3	34,575,936.42	6.82043 %	1000.00000000	5.68369162	0.00000000	0.00000000	0.00000000	0.00000000	5.68369162	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.22043 %	1000.00000000	6.01702489	0.00000000	0.00000000	0.00000000	0.00000000	6.01702489	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.02043 %	162.31826305	0.81435476	0.00000000	0.00000000	0.00000000	0.00000000	0.81435476	0.00000000	149.97649460
2E-D2	68,730,033.58	6.42043 %	162.31826305	0.86846080	0.00000000	0.00000000	0.00000000	0.00000000	0.86846080	0.00000000	149.97649460
2E-D3	68,730,033.58	6.82043 %	162.31826305	0.92256699	0.00000000	0.00000000	0.00000000	0.00000000	0.92256699	0.00000000	149.97649460
2E-D4	68,730,033.58	7.22043 %	162.31826305	0.97667303	0.00000000	0.00000000	0.00000000	0.00000000	0.97667303	0.00000000	149.97649460
2E-D5	68,730,033.58	7.82043 %	162.31826305	1.05783216	0.00000000	0.00000000	0.00000000	0.00000000	1.05783216	0.00000000	149.97649460
2E-F1	69,151,872.83	6.02043 %	661.32809161	3.31789958	0.00000000	0.00000000	0.00000000	0.00000000	3.31789958	0.00000000	649.06161024
2E-F2	69,151,872.83	6.42043 %	661.32809161	3.53834220	0.00000000	0.00000000	0.00000000	0.00000000	3.53834220	0.00000000	649.06161024
2E-F3	69,151,872.83	6.82043 %	661.32809161	3.75878497	0.00000000	0.00000000	0.00000000	0.00000000	3.75878497	0.00000000	649.06161024
2E-F4	69,151,872.83	7.22043 %	661.32809161	3.97922773	0.00000000	0.00000000	0.00000000	0.00000000	3.97922773	0.00000000	649.06161024
2E-F5	69,151,872.83	7.82043 %	661.32809161	4.30989166	0.00000000	0.00000000	0.00000000	0.00000000	4.30989166	0.00000000	649.06161024
2X-1	0.00	1.80000 %	162.31826305	0.24347740	0.00000000	0.00000000	0.00000000	0.00000000	0.24347740	0.00000000	149.97649460
2X-2	0.00	1.40000 %	162.31826305	0.18937136	0.00000000	0.00000000	0.00000000	0.00000000	0.18937136	0.00000000	149.97649460
2X-3	0.00	1.00000 %	162.31826305	0.13526517	0.00000000	0.00000000	0.00000000	0.00000000	0.13526517	0.00000000	149.97649460
2X-4	0.00	0.60000 %	162.31826305	0.08115913	0.00000000	0.00000000	0.00000000	0.00000000	0.08115913	0.00000000	149.97649460
2Y-1	0.00	1.80000 %	661.32809147	0.99199208	0.00000000	0.00000000	0.00000000	0.00000000	0.99199208	0.00000000	649.06161009
2Y-2	0.00	1.40000 %	661.32809147	0.77154946	0.00000000	0.00000000	0.00000000	0.00000000	0.77154946	0.00000000	649.06161009
2Y-3	0.00	1.00000 %	661.32809147	0.55110669	0.00000000	0.00000000	0.00000000	0.00000000	0.55110669	0.00000000	649.06161009
2Y-4	0.00	0.60000 %	661.32809147	0.33066407	0.00000000	0.00000000	0.00000000	0.00000000	0.33066407	0.00000000	649.06161009

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

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

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Series 2017-C06



Distribution Date: 25-May-2023
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,900,044.95
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	718,620.67
Gains & Subsequent Recoveries (Realized Losses)	(38,078.06)
Total Deposits	2,580,587.56
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,561,420.90
Total Withdrawals (Pool Distribution Amount)	2,580,587.56
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	5.020430%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	30,159,828.84
Total Principal Reduction Cumulative	12,487,687,710.37
Scheduled Principal Current	9,448,218.79
Scheduled Principal Cumulative	1,186,544,352.36
Unscheduled Principal Current	20,709,197.06
Unscheduled Principal Cumulative	11,299,789,902.50
Senior Reduction Amount	27,763,415.25
Subordinate Reduction Amount	2,394,000.60
Calculated Tranche Write-Down Amount	2,412.99
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	51,883.05
Recovery Principal on Previously Liquidated Loan Current	2,412.99
Recovery Principal on Previously Liquidated Loan Cumulative	73,808.41
Group 2	
Total Principal Reduction Current	28,365,223.19
Total Principal Reduction Cumulative	12,604,307,593.38
Scheduled Principal Current	6,459,297.22
Scheduled Principal Cumulative	991,974,320.91
Unscheduled Principal Current	21,870,260.90
Unscheduled Principal Cumulative	11,611,632,921.16
Senior Reduction Amount	25,209,577.24
Subordinate Reduction Amount	3,119,980.88
Calculated Tranche Write-Down Amount	35,665.07
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,274.34
Recovery Principal on Previously Liquidated Loan Current	35,665.07
Recovery Principal on Previously Liquidated Loan Cumulative	49,613.85

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	22155
Period Reference Pool Removal Loan Count	120
Period Ending Loan Count	22035
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,001,246,694.29
Period PIF Loan Count Current	120
PIF Loan Count Cumulative	47180
Period PIF Loan UPB Current	17,543,294.59
PIF Loan UPB Cumulative	10,905,902,309.99
Period Partial Prepayment Amount	3,242,260.67
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	101
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,345,384.23
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	7,559,224.36
Total Active Modified Loan Count	435
Total Active Modified Loan UPB	110,290,620.43
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	17136
Period Reference Pool Removal Loan Count	125
Period Ending Loan Count	17011
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,904,845,442.90
Period PIF Loan Count Current	124
PIF Loan Count Cumulative	49277
Period PIF Loan UPB Current	19,310,469.12
PIF Loan UPB Cumulative	11,359,058,498.95
Period Partial Prepayment Amount	1,946,236.04
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	718,620.67

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,580,351.12
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	21,046,422.72
Total Active Modified Loan Count	600
Total Active Modified Loan UPB	141,187,576.45
Structural Reporting	
Group 1	
Senior Percentage	92.062287%
Subordinate Percentage	7.937713%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	89.000683%
Subordinate Percentage	10.999317%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.940000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.940000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	6.510000 %	6.560000 %
1M-2C	0.00	0.00	1.000000 %	4.060000 %	4.090000 %
1M-2	0.00	0.00	1.000000 %	4.060000 %	4.090000 %
1M-2H	0.00	0.00	1.000000 %	4.060000 %	4.090000 %
1B-1	0.00	0.00	0.500000 %	2.010000 %	2.030000 %
1B-1H	0.00	0.00	0.500000 %	2.010000 %	2.030000 %
1B-2H	2,412.99	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	9.600000 %	9.690000 %
2M-2C	0.00	0.00	1.000000 %	5.260000 %	5.310000 %
2M-2	0.00	0.00	1.000000 %	5.260000 %	5.310000 %
2M-2H	0.00	0.00	1.000000 %	5.260000 %	5.310000 %
2B-1	0.00	0.00	0.500000 %	2.620000 %	2.650000 %
2B-1H	0.00	0.00	0.500000 %	2.620000 %	2.650000 %
2B-2H	35,665.07	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	452	80,861,264.53	1.157609 %	1.170869 %
60 Days	132	24,642,205.26	0.338063 %	0.356818 %
90 Days	68	13,162,358.55	0.174154 %	0.190591 %
120 Days	49	11,986,645.55	0.125493 %	0.173566 %
150 Days	31	6,303,778.50	0.079394 %	0.091279 %
180+ Days	283	59,241,640.30	0.724786 %	0.857817 %
Totals	1015	196,197,892.69	2.599498 %	2.840939 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	196	35,672,633.63	0.889494 %	0.891538 %
60 Days	48	9,056,788.61	0.217835 %	0.226349 %
90 Days	28	5,620,212.00	0.127071 %	0.140462 %
120 Days	16	4,070,296.20	0.072612 %	0.101726 %
150 Days	18	4,047,202.85	0.081688 %	0.101149 %
180+ Days	117	25,391,529.18	0.530973 %	0.634590 %
Totals	423	83,858,662.47	1.919673 %	2.095813 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	256	45,188,630.90	1.504909 %	1.555629 %
60 Days	84	15,585,416.65	0.493798 %	0.536532 %
90 Days	40	7,542,146.55	0.235142 %	0.259640 %
120 Days	33	7,916,349.35	0.193992 %	0.272522 %
150 Days	13	2,256,575.65	0.076421 %	0.077683 %
180+ Days	166	33,850,111.12	0.975839 %	1.165298 %
Totals	592	112,339,230.22	3.480101 %	3.867305 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	170	50,132,117.55	51,883.05	0.103493
Group 2	325	81,688,788.10	80,274.34	0.098268

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	271,411.80	169.63	0.062499
Group 1	0043741717	642,289.88	735.96	0.114584
Group 1	0043741803	176,673.69	192.13	0.108749
Group 1	0043741811	402,954.35	209.87	0.052083
Group 1	0043741842	241,436.61	201.20	0.083335
Group 1	0043741847	277,897.38	302.21	0.108749
Group 1	0043741912	217,601.51	158.67	0.072918
Group 1	0043742802	199,224.76	332.04	0.166666
Group 1	0043743198	373,266.16	311.06	0.083335
Group 1	0043743312	536,267.66	558.61	0.104166
Group 1	0043744171	531,161.88	497.96	0.093749
Group 1	0043744667	111,837.29	104.85	0.093752
Group 1	0043744717	317,567.09	231.56	0.072917
Group 1	0043744990	273,980.90	285.40	0.104168
Group 1	0043745711	232,599.58	141.50	0.060834
Group 1	0043746280	197,117.19	225.86	0.114582
Group 1	0043747325	391,259.48	244.54	0.062501
Group 1	0043747774	191,421.10	8.11	0.004237
Group 1	0043748067	108,916.41	90.76	0.083330
Group 1	0043748080	398,161.10	433.00	0.108750
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	384,348.56	200.18	0.052083
Group 1	0043748648	348,034.29	253.78	0.072918
Group 1	0043748847	183,262.31	152.72	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	218,600.71	227.71	0.104167
Group 1	0043749513	140,742.71	205.25	0.145833
Group 1	0043749583	405,261.09	168.86	0.041667
Group 1	0043750649	233,051.40	194.21	0.083334
Group 1	0043750831	362,387.52	377.49	0.104167
Group 1	0043751815	283,511.50	147.66	0.052083
Group 1	0043751956	335,753.91	174.87	0.052083
Group 1	0043752088	380,984.20	277.80	0.072916
Group 1	0043752245	377,260.31	196.49	0.052083
Group 1	0043752294	385,557.69	281.14	0.072918
Group 1	0043752537	602,212.45	250.92	0.041666
Group 1	0043753875	166,633.40	121.50	0.072915
Group 1	0043754729	152,648.51	79.50	0.052080
Group 1	0043755940	291,229.59	358.68	0.123161
Group 1	0043756688	190,198.04	297.18	0.156248
Group 1	0043756930	478,377.35	149.49	0.031249
Group 1	0043757682	638,974.47	399.36	0.062500
Group 1	0043758962	417,583.27	217.49	0.052083
Group 1	0043759310	468,545.00	634.49	0.135417
Group 1	0043760194	422,791.96	396.37	0.093751
Group 1	0043760203	273,437.46	284.83	0.104166
Group 1	0043760860	734,492.61	688.59	0.093750
Group 1	0043762103	289,071.66	120.45	0.041668
Group 1	0043762648	199,678.46	249.60	0.125001
Group 1	0043763507	389,846.61	406.09	0.104167
Group 1	0043763774	514,588.71	696.84	0.135417
Group 1	0043763800	336,044.68	560.07	0.166665
Group 1	0043763807	324,845.24	101.51	0.031249
Group 1	0043763835	314,785.63	423.65	0.134584
Group 1	0043763845	111,126.69	69.45	0.062496
Group 1	0043763905	480,559.92	500.58	0.104166
Group 1	0043764021	543,392.59	679.24	0.125000
Group 1	0043764055	185,944.82	135.58	0.072914
Group 1	0043764158	251,293.38	314.12	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764167	181,406.94	60.30	0.033240
Group 1	0043764254	321,821.09	268.18	0.083332
Group 1	0043764855	376,984.15	589.04	0.156251
Group 1	0043764972	80,786.00	100.98	0.124997
Group 1	0043765137	109,538.75	125.51	0.114580
Group 1	0043765220	108,092.46	146.38	0.135421
Group 1	0043765354	136,703.92	170.88	0.125000
Group 1	0043765419	301,521.88	62.82	0.020834
Group 1	0043765488	214,516.49	245.80	0.114583
Group 1	0043765536	264,689.62	82.72	0.031252
Group 1	0043766893	464,720.13	252.01	0.054228
Group 1	0043766912	263,695.99	219.75	0.083335
Group 1	0043767061	223,632.69	209.66	0.093752
Group 1	0043767420	286,547.44	89.55	0.031251
Group 1	0043769931	272,621.93	253.31	0.092916
Group 1	0043770001	283,964.51	325.38	0.114585
Group 1	0043770011	257,702.37	295.28	0.114582
Group 1	0043770312	136,629.98	113.86	0.083335
Group 1	0043770597	125,648.39	91.62	0.072918
Group 1	0043770662	289,882.74	150.98	0.052083
Group 1	0043770741	486,755.20	557.74	0.114583
Group 1	0043770892	322,130.78	234.89	0.072918
Group 1	0043771610	302,015.61	110.93	0.036730
Group 1	0043771773	206,015.52	184.56	0.089585
Group 1	0043772916	167,837.36	192.31	0.114581
Group 1	0043773441	293,110.24	396.92	0.135417
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043775080	209,409.37	148.80	0.071057
Group 1	0043775090	516,674.07	645.84	0.124999
Group 1	0043775184	79,750.36	108.00	0.135423
Group 1	0043775529	297,667.97	248.06	0.083334
Group 1	0043775583	299,234.06	405.21	0.135416
Group 1	0043775625	354,063.24	516.34	0.145833
Group 1	0043775696	230,694.18	312.40	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043776252	372,265.39	426.55	0.114582
Group 1	0043776577	378,849.12	710.34	0.187499
Group 1	0043777757	284,462.63	207.42	0.072916
Group 1	0043778043	444,428.26	416.65	0.093750
Group 1	0043778473	164,568.09	188.57	0.114585
Group 1	0043778634	217,810.50	158.82	0.072917
Group 1	0043779563	349,704.30	182.14	0.052084
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	269,992.65	337.49	0.125000
Group 1	0043780466	132,048.47	151.31	0.114587
Group 1	0043780956	155,462.34	259.10	0.166664
Group 1	0043780965	211,470.42	372.72	0.176252
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781089	98,688.29	20.56	0.020833
Group 1	0043781355	160,449.86	237.33	0.147915
Group 1	0043781481	385,754.84	281.28	0.072917
Group 1	0043781760	561,349.39	760.16	0.135417
Group 1	0043781939	204,361.34	123.47	0.060417
Group 1	0043782461	292,251.40	515.09	0.176249
Group 1	0043782557	332,297.65	276.91	0.083332
Group 1	0043782594	142,111.62	103.62	0.072915
Group 1	0043782631	429,582.76	402.73	0.093749
Group 1	0043782785	371,881.24	619.80	0.166666
Group 1	0043783003	485,140.51	1,058.31	0.218145
Group 1	0043783174	661,486.82	1,195.15	0.180676
Group 1	0043783379	158,566.52	198.21	0.125001
Group 1	0043784458	194,246.62	129.48	0.066658
Group 1	0043784924	279,133.56	436.15	0.156251
Group 1	0043785240	444,136.12	323.85	0.072917
Group 1	0043786176	259,398.63	297.23	0.114584
Group 1	0043788068	229,727.57	263.23	0.114584
Group 1	0043789927	967,752.27	1,512.11	0.156250
Group 1	0043790258	224,402.00	303.88	0.135418
Group 1	0043790596	45,677.14	76.13	0.166670

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Modification Loss Detail

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Group 1	0043790968	215,418.44	246.83	0.114582
Group 1	0043791487	223,033.04	255.56	0.114584
Group 1	0043791538	176,476.72	202.21	0.114582
Group 1	0043791539	223,552.67	256.15	0.114581
Group 1	0043791637	426,325.63	488.50	0.114584
Group 1	0043792284	218,231.04	318.25	0.145832
Group 1	0043793126	158,011.46	49.88	0.031567
Group 1	0043793703	475,575.01	445.85	0.093750
Group 1	0043793732	175,392.84	292.32	0.166666
Group 1	0043794105	402,089.01	167.54	0.041667
Group 1	0043794181	288,667.71	451.04	0.156249
Group 1	0043794587	608,061.21	823.42	0.135417
Group 1	0043794733	297,531.36	464.89	0.156249
Group 1	0043795102	127,081.42	132.38	0.104169
Group 1	0043795127	350,129.65	388.69	0.111013
Group 1	0043796276	207,254.38	323.83	0.156248
Group 1	0043797123	276,589.80	259.30	0.093749
Group 1	0043797144	69,185.28	176.47	0.255069
Group 1	0043798216	280,242.10	291.92	0.104167
Group 1	0043798623	112,045.61	175.07	0.156249
Group 1	0043798654	766,518.40	1,197.69	0.156251
Group 1	0043800131	103,976.07	140.80	0.135416
Group 1	0043800581	366,197.40	340.26	0.092917
Group 1	0043801398	411,557.17	685.93	0.166667
Group 1	0043801646	121,814.61	88.82	0.072914
Group 1	0043802030	367,994.71	459.99	0.124999
Group 1	0043802190	429,136.81	402.32	0.093751
Group 1	0043803568	148,949.12	155.16	0.104170
Group 1	0043803616	168,983.62	105.61	0.062497
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	259,434.18	378.34	0.145833
Group 1	0043804873	207,214.64	194.26	0.093748
Group 1	0043805962	91,971.22	105.38	0.114579
Group 1	0043806018	332,990.94	173.43	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043806483	81,338.82	67.10	0.082494
Group 1	0043807086	171,219.03	178.35	0.104165
Group 1	0043807423	240,436.94	175.32	0.072917
Group 1	0043807864	478,725.59	897.61	0.187500
Group 1	0043807946	264,492.91	303.06	0.114582
Group 1	0043808710	355,529.45	259.24	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	381,388.22	635.65	0.166667
Group 1	0043809028	403,672.51	462.54	0.114583
Group 1	0043809932	144,898.72	181.12	0.124998
Group 2	0043810044	337,422.48	175.74	0.052083
Group 2	0043810102	54,145.42	39.48	0.072915
Group 2	0043810251	366,517.02	76.36	0.020834
Group 2	0043810453	200,860.35	313.84	0.156248
Group 2	0043810574	319,922.93	133.30	0.041666
Group 2	0043811403	240,827.38	223.77	0.092917
Group 2	0043811525	495,785.50	516.44	0.104166
Group 2	0043811782	251,117.73	313.90	0.125001
Group 2	0043811806	57,306.57	29.88	0.052141
Group 2	0043811815	83,733.79	79.78	0.095278
Group 2	0043811841	275,357.71	220.92	0.080230
Group 2	0043811939	72,535.81	22.67	0.031254
Group 2	0043812652	319,570.29	399.46	0.124999
Group 2	0043812680	344,262.81	430.33	0.125000
Group 2	0043812792	161,772.62	168.51	0.104165
Group 2	0043813033	73,300.76	99.26	0.135415
Group 2	0043813555	344,088.42	226.49	0.065823
Group 2	0043813782	133,553.02	147.58	0.110503
Group 2	0043813786	191,479.58	319.13	0.166665
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814293	280,544.17	5.10	0.001818
Group 2	0043814648	65,315.51	48.39	0.074087
Group 2	0043814923	310,414.37	23.29	0.007503
Group 2	0043815617	273,291.82	253.93	0.092915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043816083	229,137.72	107.92	0.047098
Group 2	0043817320	291,305.58	324.21	0.111295
Group 2	0043817615	250,766.32	339.58	0.135417
Group 2	0043817628	340,521.28	390.18	0.114583
Group 2	0043817703	142,760.46	118.97	0.083335
Group 2	0043818005	272,346.15	340.43	0.124999
Group 2	0043818038	150,724.70	53.63	0.035581
Group 2	0043818101	60,405.00	88.09	0.145832
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	121,079.78	151.35	0.125000
Group 2	0043818399	207,149.63	194.88	0.094077
Group 2	0043818443	33,266.53	18.48	0.055551
Group 2	0043818878	377,494.70	432.55	0.114584
Group 2	0043819497	228,250.34	316.04	0.138462
Group 2	0043819932	348,923.98	290.77	0.083333
Group 2	0043819994	189,157.31	137.93	0.072918
Group 2	0043820331	156,125.61	81.32	0.052086
Group 2	0043820355	67,009.57	27.92	0.041666
Group 2	0043820372	364,539.74	455.67	0.124999
Group 2	0043820387	216,165.34	22.52	0.010418
Group 2	0043820611	160,741.23	318.13	0.197914
Group 2	0043820657	119,883.54	212.29	0.177080
Group 2	0043820673	164,634.50	94.16	0.057193
Group 2	0043820681	351,833.69	329.84	0.093749
Group 2	0043820837	83,649.45	69.71	0.083336
Group 2	0043820847	168,424.61	122.81	0.072917
Group 2	0043820917	166,496.81	156.09	0.093750
Group 2	0043821023	208,479.21	282.32	0.135419
Group 2	0043821151	166,182.01	249.69	0.150251
Group 2	0043821488	248,475.89	284.71	0.114583
Group 2	0043821705	318,885.09	365.39	0.114584
Group 2	0043822060	368,008.26	114.68	0.031162
Group 2	0043822413	216,771.10	248.38	0.114582
Group 2	0043822458	345,612.35	63.17	0.018278

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822800	163,159.93	152.96	0.093749
Group 2	0043822869	87,960.95	119.11	0.135412
Group 2	0043823269	329,598.21	53.89	0.016350
Group 2	0043823297	580,935.61	726.17	0.125000
Group 2	0043823352	343,117.27	500.38	0.145834
Group 2	0043824039	154,725.77	193.41	0.125002
Group 2	0043824046	180,365.68	300.61	0.166667
Group 2	0043824515	45,080.39	61.05	0.135425
Group 2	0043825098	273,579.64	48.56	0.017750
Group 2	0043825176	178,317.89	299.51	0.167964
Group 2	0043825279	222,673.62	23.87	0.010720
Group 2	0043825287	341,292.51	82.63	0.024211
Group 2	0043825438	141,719.39	162.39	0.114586
Group 2	0043825446	236,474.23	98.53	0.041666
Group 2	0043825485	120,963.53	15.76	0.013029
Group 2	0043825510	200,309.61	83.46	0.041665
Group 2	0043825631	60,117.52	75.15	0.125005
Group 2	0043825634	228,867.47	307.57	0.134388
Group 2	0043825814	178,025.36	203.99	0.114585
Group 2	0043826034	240,597.76	275.68	0.114581
Group 2	0043826207	395,131.57	288.12	0.072917
Group 2	0043826271	361,882.89	92.47	0.025552
Group 2	0043826535	331,357.04	553.66	0.167089
Group 2	0043826576	227,221.65	142.44	0.062688
Group 2	0043826580	260,167.05	487.81	0.187499
Group 2	0043826648	94,561.37	98.56	0.104229
Group 2	0043827245	187,745.79	97.78	0.052081
Group 2	0043827505	238,036.46	45.50	0.019115
Group 2	0043827637	260,773.89	27.16	0.010415
Group 2	0043827787	113,272.23	82.59	0.072913
Group 2	0043827802	429,276.67	626.03	0.145834
Group 2	0043827804	279,538.40	378.54	0.135416
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	169,861.03	398.59	0.234657

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828289	237,000.92	271.56	0.114582
Group 2	0043828648	547,194.94	797.99	0.145833
Group 2	0043828910	407,159.53	308.20	0.075695
Group 2	0043829112	338,110.52	563.52	0.166667
Group 2	0043829651	355,275.10	444.09	0.124999
Group 2	0043830057	61,369.88	25.57	0.041665
Group 2	0043830267	321,208.44	200.76	0.062501
Group 2	0043830309	118,370.02	64.99	0.054904
Group 2	0043830410	307,045.61	285.30	0.092918
Group 2	0043830477	269,019.64	393.25	0.146179
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	323,687.12	729.45	0.225357
Group 2	0043830994	335,366.31	675.06	0.201290
Group 2	0043831029	555,176.44	925.29	0.166666
Group 2	0043831073	343,599.32	378.25	0.110085
Group 2	0043831210	238,422.95	21.33	0.008946
Group 2	0043831472	213,838.05	198.42	0.092790
Group 2	0043831806	131,164.21	122.97	0.093753
Group 2	0043832066	155,388.89	95.20	0.061266
Group 2	0043832263	274,054.72	215.86	0.078765
Group 2	0043832276	338,237.43	387.56	0.114582
Group 2	0043832303	229,486.02	143.43	0.062501
Group 2	0043832345	418,751.19	757.08	0.180795
Group 2	0043832701	211,654.38	154.33	0.072916
Group 2	0043832851	422,472.02	396.07	0.093751
Group 2	0043832918	142,762.25	252.81	0.177085
Group 2	0043833297	224,374.95	444.08	0.197919
Group 2	0043833611	80,888.24	42.13	0.052084
Group 2	0043833703	279,907.84	128.92	0.046058
Group 2	0043834118	135,726.58	56.80	0.041849
Group 2	0043834295	206,253.79	193.36	0.093749
Group 2	0043834485	486,615.52	658.96	0.135417
Group 2	0043834759	178,254.21	204.25	0.114584
Group 2	0043834924	216,565.64	168.66	0.077879

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Group 2	0043834944	169,363.96	176.42	0.104166
Group 2	0043835038	233,511.25	364.86	0.156249
Group 2	0043835151	396,059.63	495.07	0.124999
Group 2	0043835181	298,620.01	186.64	0.062501
Group 2	0043835305	264,720.75	193.03	0.072918
Group 2	0043835359	351,903.31	513.19	0.145833
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	75,261.92	109.76	0.145837
Group 2	0043836074	86,541.22	120.26	0.138963
Group 2	0043836143	492,515.02	1,621.71	0.329271
Group 2	0043836349	185,617.92	332.35	0.179051
Group 2	0043836552	169,173.16	35.24	0.020831
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	121,870.19	165.03	0.135415
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	315,945.49	78.65	0.024894
Group 2	0043837233	431,536.87	494.47	0.114583
Group 2	0043837618	117,136.74	207.43	0.177084
Group 2	0043837686	396,056.27	495.07	0.125000
Group 2	0043837742	159,122.12	348.08	0.218750
Group 2	0043837815	273,765.81	502.22	0.183449
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	425,684.01	576.45	0.135417
Group 2	0043838810	208,487.18	304.04	0.145832
Group 2	0043838891	379,822.28	631.14	0.166167
Group 2	0043838925	192,076.91	123.56	0.064328
Group 2	0043839629	327,602.40	273.00	0.083333
Group 2	0043840095	239,042.91	199.20	0.083332
Group 2	0043840157	281,859.28	440.41	0.156252
Group 2	0043840199	433,478.24	767.62	0.177084
Group 2	0043840534	103,742.28	21.61	0.020830
Group 2	0043840550	297,257.73	216.75	0.072917
Group 2	0043840884	236,118.54	270.55	0.114582

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Group 2	0043840986	299,948.23	374.94	0.125002
Group 2	0043841036	215,184.22	201.74	0.093752
Group 2	0043841424	367,726.66	93.00	0.025291
Group 2	0043841869	160,236.87	166.91	0.104165
Group 2	0043841923	139,469.87	87.17	0.062501
Group 2	0043841961	138,142.06	100.73	0.072918
Group 2	0043842399	388,873.89	113.90	0.029290
Group 2	0043842635	219,406.64	297.11	0.135415
Group 2	0043842691	290,284.13	152.65	0.052586
Group 2	0043842714	135,190.12	112.66	0.083334
Group 2	0043842734	272,500.90	152.66	0.056022
Group 2	0043842784	239,996.82	361.96	0.150819
Group 2	0043842919	241,023.90	50.21	0.020832
Group 2	0043843191	219,926.50	45.82	0.020834
Group 2	0043843425	152,878.06	111.47	0.072914
Group 2	0043843491	183,634.99	153.03	0.083334
Group 2	0043843776	314,718.73	360.62	0.114585
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	412,472.91	300.76	0.072916
Group 2	0043844351	368,450.82	460.56	0.124999
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	380,760.13	277.64	0.072917
Group 2	0043844635	275,524.29	328.33	0.119166
Group 2	0043844687	125,517.01	95.17	0.075822
Group 2	0043844901	297,336.91	142.19	0.047821
Group 2	0043844934	278,399.50	377.00	0.135417
Group 2	0043845043	169,108.17	352.31	0.208334
Group 2	0043845098	350,549.78	401.67	0.114583
Group 2	0043845163	225,610.91	39.39	0.017459
Group 2	0043845191	370,548.86	501.78	0.135415
Group 2	0043845908	570,088.55	31.75	0.005569
Group 2	0043846610	290,936.38	181.84	0.062502
Group 2	0043846727	202,247.25	252.81	0.125000
Group 2	0043846785	317,794.93	496.55	0.156249

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Modification Loss Detail

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Group 2	0043846856	100,963.19	18.43	0.018254
Group 2	0043846913	183,152.21	40.63	0.022184
Group 2	0043847345	165,844.97	80.82	0.048732
Group 2	0043847434	201,350.50	92.15	0.045766
Group 2	0043847472	224,379.87	280.47	0.124998
Group 2	0043847635	220,777.20	252.97	0.114582
Group 2	0043848445	230,149.05	71.92	0.031249
Group 2	0043848491	281,365.46	546.82	0.194345
Group 2	0043848608	401,164.43	181.39	0.045216
Group 2	0043848927	213,133.64	47.04	0.022071
Group 2	0043848946	287,773.80	209.84	0.072918
Group 2	0043849048	297,793.27	372.24	0.124999
Group 2	0043849270	231,994.21	54.25	0.023384
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849854	165,771.29	164.71	0.099360
Group 2	0043849984	55,140.44	13.76	0.024954
Group 2	0043850435	90,316.58	141.12	0.156250
Group 2	0043850534	429,475.35	581.58	0.135416
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851625	215,631.40	202.15	0.093748
Group 2	0043851792	105,752.17	78.25	0.073994
Group 2	0043852384	333,049.80	346.93	0.104168
Group 2	0043852465	114,101.80	69.15	0.060604
Group 2	0043852910	405,654.76	591.58	0.145833
Group 2	0043853072	364,906.58	250.36	0.068609
Group 2	0043853250	138,328.59	201.73	0.145834
Group 2	0043853690	256,072.35	266.74	0.104166
Group 2	0043853744	255,237.25	319.05	0.125001
Group 2	0043853813	250,963.83	156.85	0.062499
Group 2	0043854594	420,491.71	155.67	0.037021
Group 2	0043854633	240,225.49	75.07	0.031250
Group 2	0043854730	340,917.57	390.63	0.114582
Group 2	0043855199	315,602.92	164.38	0.052084
Group 2	0043855655	174,757.62	40.40	0.023118

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Modification Loss Detail

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Group 2	0043855733	140,519.34	54.64	0.038884
Group 2	0043855917	289,738.84	271.63	0.093750
Group 2	0043856088	234,630.40	329.43	0.140404
Group 2	0043856237	416,272.19	262.74	0.063117
Group 2	0043856611	293,212.36	305.43	0.104167
Group 2	0043857079	179,832.78	280.99	0.156251
Group 2	0043857123	236,074.79	24.59	0.010416
Group 2	0043857612	123,643.76	141.68	0.114587
Group 2	0043857750	185,460.09	38.64	0.020835
Group 2	0043857889	327,697.60	648.57	0.197917
Group 2	0043858275	293,802.26	61.21	0.020834
Group 2	0043858295	166,718.64	22.92	0.013748
Group 2	0043858379	247,023.58	253.63	0.102674
Group 2	0043858652	198,602.71	268.94	0.135416
Group 2	0043858758	278,684.00	392.59	0.140873
Group 2	0043859091	352,733.85	514.40	0.145832
Group 2	0043859262	294,303.93	4.67	0.001587
Group 2	0043859317	324,709.11	608.83	0.187500
Group 2	0043859453	385,312.79	602.05	0.156250
Group 2	0043859477	570,946.79	948.10	0.166058
Group 2	0043859698	249,321.96	389.57	0.156252
Group 2	0043860139	320,901.65	306.17	0.095409
Group 2	0043860145	377,634.85	472.04	0.124999
Group 2	0043860484	333,989.83	103.13	0.030878
Group 2	0043860712	164,489.49	93.72	0.056976
Group 2	0043860810	427,279.96	400.57	0.093749
Group 2	0043860909	144,978.77	135.92	0.093752
Group 2	0043861008	387,002.33	199.58	0.051571
Group 2	0043861265	427,758.20	445.58	0.104166
Group 2	0043861691	118,378.98	147.97	0.124997
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	264,227.06	380.76	0.144103
Group 2	0043862024	142,058.39	177.57	0.124998
Group 2	0043862050	154,403.76	176.92	0.114583

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Modification Loss Detail

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Group 2	0043862125	330,372.22	203.03	0.061455
Group 2	0043862156	407,026.53	423.99	0.104168
Group 2	0043862174	422,872.04	308.34	0.072916
Group 2	0043862302	225,188.39	234.57	0.104166
Group 2	0043862332	172,881.58	180.08	0.104164
Group 2	0043862372	67,519.91	28.13	0.041662
Group 2	0043862402	156,948.11	86.12	0.054872
Group 2	0043862560	243,643.20	329.93	0.135415
Group 2	0043862569	125,458.93	114.36	0.091153
Group 2	0043862745	283,314.75	192.66	0.068002
Group 2	0043863009	387,993.88	161.66	0.041666
Group 2	0043863485	566,852.41	750.39	0.132378
Group 2	0043864325	49,867.75	21.67	0.043455
Group 2	0043864328	199,156.51	260.17	0.130636
Group 2	0043864416	218,673.64	296.12	0.135416
Group 2	0043864646	311,172.35	129.66	0.041668
Group 2	0043864678	368,620.76	460.78	0.125001
Group 2	0043864887	435,227.60	634.71	0.145834
Group 2	0043865091	170,839.08	142.37	0.083336
Group 2	0043865301	275,969.94	171.11	0.062003
Group 2	0043866060	287,233.68	418.88	0.145832
Group 2	0043866196	112,980.62	25.66	0.022712
Group 2	0043866523	72,108.97	7.51	0.010415
Group 2	0043866777	126,378.79	92.15	0.072916
Group 2	0043866972	267,307.56	417.67	0.156251
Group 2	0043867128	361,482.07	150.62	0.041667
Group 2	0043867665	155,488.53	16.20	0.010419
Group 2	0043867968	122,549.03	165.95	0.135415
Group 2	0043868265	130,867.92	136.32	0.104166
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	208,985.89	87.08	0.041668
Group 2	0043868918	410,014.89	427.10	0.104167
Group 2	0043869266	206,046.69	214.63	0.104166
Group 2	0043869417	138,996.52	72.39	0.052080

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Modification Loss Detail

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Group 2	0043869700	279,079.65	494.20	0.177082
Group 2	0043870813	207,979.18	126.81	0.060972
Group 2	0043870820	336,180.31	70.04	0.020834
Group 2	0043871323	264,789.21	248.24	0.093750
Group 2	0043871515	305,894.81	223.05	0.072917
Group 2	0043871516	526,039.54	660.84	0.125626
Group 2	0043872042	87,159.36	42.70	0.048991
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,823.21	102.85	0.156252
Group 2	0043872811	182,303.52	341.82	0.187500
Group 2	0043872834	589,198.45	429.62	0.072916
Group 2	0043872963	121,923.88	114.30	0.093747
Group 2	0043873126	201,259.58	146.75	0.072916
Group 2	0043873279	158,655.58	231.37	0.145832
Group 2	0043873365	194,529.78	92.82	0.047715
Group 2	0043873581	191,415.19	239.27	0.125001
Group 2	0043873736	621,727.00	777.16	0.125000
Group 2	0043874082	265,474.39	103.44	0.038964
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	160,863.30	284.86	0.177082
Group 2	0043874431	403,233.06	466.71	0.115742
Group 2	0043874656	376,616.16	182.88	0.048559
Group 2	0043874740	62,584.43	104.31	0.166671
Group 2	0043874891	195,845.03	73.21	0.037382
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	374,341.33	623.90	0.166666
Group 2	0043876004	156,704.10	91.40	0.058326
Group 2	0043876037	210,924.25	314.37	0.149044
Group 2	0043876485	318,451.66	165.86	0.052083

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,266,747.01	38,078.06	236,897.49	18.701

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043771012	159,027.24	2,412.99	15,889.79	9.992
0043815232	192,687.94	2,290.34	49,910.05	25.902
0043823400	351,441.08	4,294.81	42,767.83	12.169
0043825800	220,594.61	3,136.74	44,227.07	20.049
0043829552	130,348.22	22,925.03	21,698.83	16.647
0043866686	212,647.92	3,018.15	62,403.92	29.346

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
169	28,605,647.08	2,056,377.33	7.189

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043749119	484,739.87	122,271.32	25.224
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	27,132.58	12.434
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	27,521.32	19.878
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043768226	90,358.69	11,349.22	12.560
0043771012	159,027.24	15,889.79	9.992
0043773268	258,768.31	43,201.92	16.695
0043774952	162,561.29	23,526.08	14.472
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043776864	214,268.51	49,072.87	22.903
0043777646	70,722.49	48,398.95	68.435
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	63,700.53	21.760
0043782899	289,962.37	105,765.47	36.476
0043783365	100,279.31	3,123.64	3.115
0043784500	116,358.56	1,312.10	1.128
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043793711	161,069.94	53,275.12	33.076
0043795314	239,056.10	29,444.15	12.317
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801640	47,519.66	1,565.94	3.295
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(13,579.53)	(12.577)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812265	160,633.04	38,829.46	24.173
0043812998	79,566.22	5,197.81	6.533
0043813228	118,930.20	13,690.86	11.512
0043813259	118,673.05	271.60	0.229
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	49,910.05	25.902
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	35,048.16	12.679
0043818105	80,915.32	2,236.01	2.763
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	11,610.14	6.265
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	73,581.63	24.408
0043823400	351,441.08	42,767.83	12.169
0043823769	117,851.46	1,438.89	1.221

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	44,227.07	20.049
0043825809	424,397.18	117,194.08	27.614
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(20,046.92)	(7.156)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829552	130,348.22	21,698.83	16.647
0043829607	298,382.23	(14,013.74)	(4.697)
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	14,573.06	16.446
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	50,400.15	31.754
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
0043841995	111,453.27	27,229.00	24.431
0043842522	155,292.35	(6,662.14)	(4.290)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	1,562.64	0.628
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	4,527.93	3.419
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	15,122.77	13.642
0043859845	28,989.51	15,528.99	53.568

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-May-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,620.25)	(48.473)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(357.22)	(0.353)
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
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	2,343.14	6.789
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(9,857.09)	(2.553)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043876076	252,993.82	3,210.54	1.269

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-May-2023
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	159,027.24	2,412.99	0.000 %	0	0.00	0.00	0.000 %	1	159,027.24	2,412.99	0.000 %
Group 2	5	1,107,719.77	35,665.07	0.001 %	0	0.00	0.00	0.000 %	5	1,107,719.77	35,665.07	0.001 %
Total	6	1,266,747.01	38,078.06	0.001 %	0	0.00	0.00	0.000 %	6	1,266,747.01	38,078.06	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043771012	161,000.00	4.750 %	UT	80.00	360	159,027.24	11/30/2022	2,412.99	15,889.79
Group 2	0043815232	211,000.00	3.875 %	PA	90.00	360	192,687.94	03/31/2023	2,290.34	49,910.05
Group 2	0043823400	367,000.00	4.500 %	TX	95.00	360	351,441.08	03/31/2023	4,294.81	42,767.83
Group 2	0043825800	233,000.00	4.125 %	AZ	84.00	360	220,594.61	03/31/2023	3,136.74	44,227.07
Group 2	0043829552	135,000.00	4.500 %	MD	90.00	360	130,348.22	02/28/2023	22,925.03	21,698.83
Group 2	0043866686	220,000.00	3.625 %	TX	95.00	360	212,647.92	03/31/2023	3,018.15	62,403.92

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

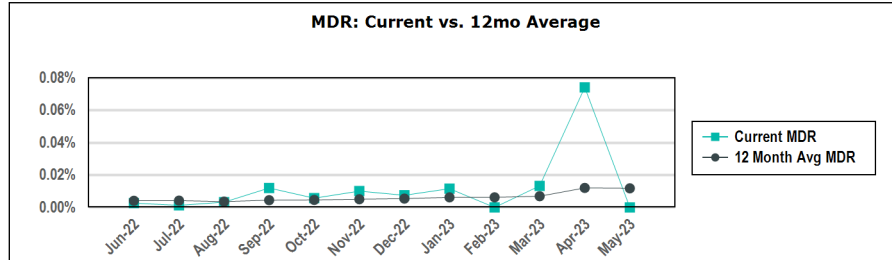
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Realized Loss Report - Collateral

Summary

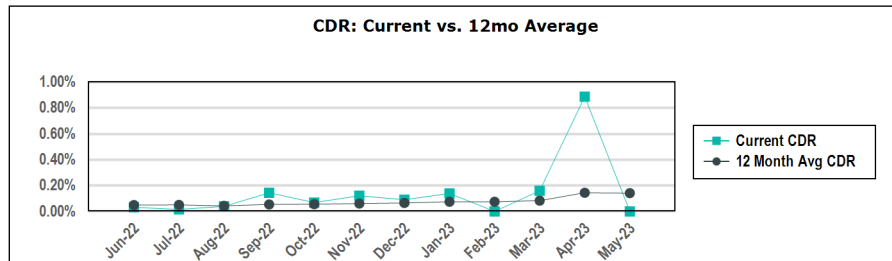
MDR

Current Month	0.000 %
3 Month Average	0.029 %
12 Month Average	0.012 %



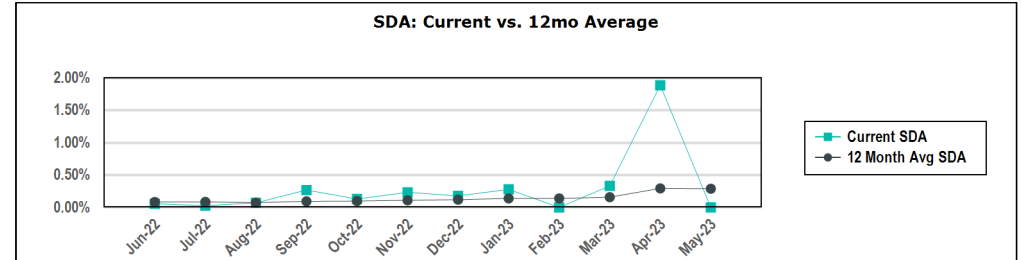
CDR

Current Month	0.000 %
3 Month Average	0.349 %
12 Month Average	0.141 %



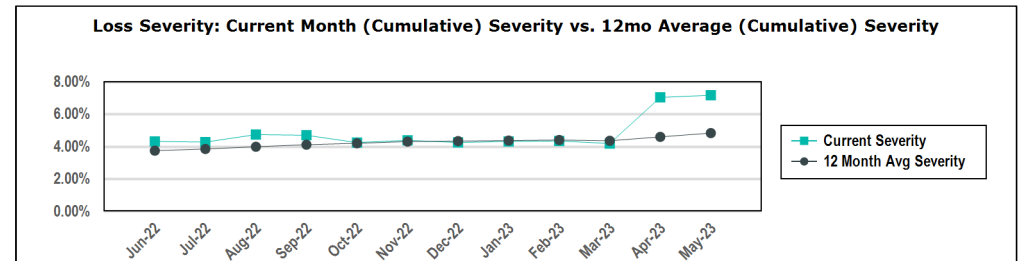
SDA

Current Month	0.000 %
3 Month Average	0.741 %
12 Month Average	0.289 %



Loss Severity

Current Month (Cumulative)	7.189 %
3 Month Average (Cumulative)	6.149 %
12 Month Average (Cumulative)	4.846 %



Connecticut Avenue Securities

Credit-Linked Notes

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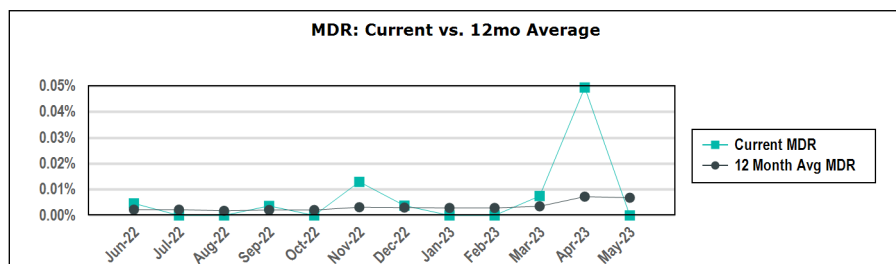
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Realized Loss Report - Collateral

Group 1

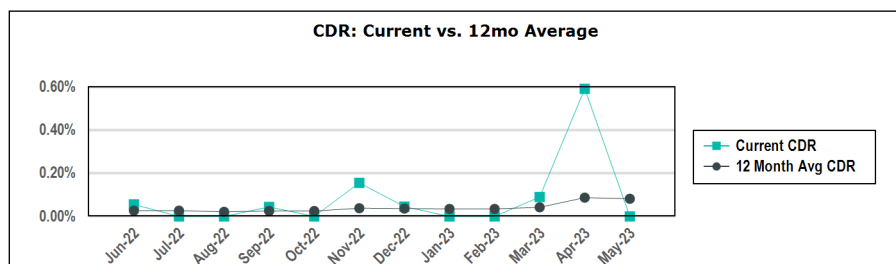
MDR

Current Month 0.000 %
 3 Month Average 0.019 %
 12 Month Average 0.007 %



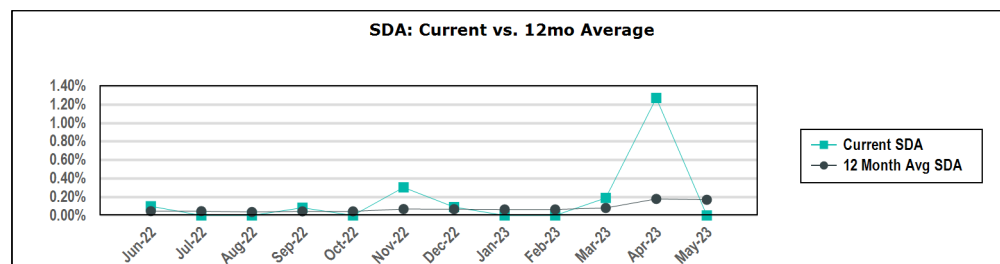
CDR

Current Month 0.000 %
 3 Month Average 0.227 %
 12 Month Average 0.082 %



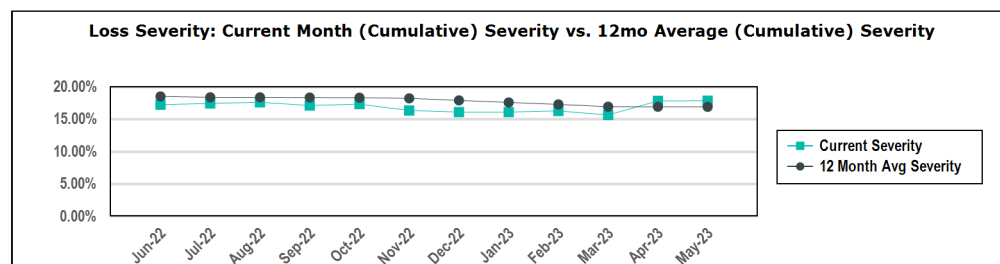
SDA

Current Month 0.000 %
 3 Month Average 0.487 %
 12 Month Average 0.170 %



Loss Severity

Current Month (Cumulative) 17.905 %
 3 Month Average (Cumulative) 17.156 %
 12 Month Average (Cumulative) 16.952 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

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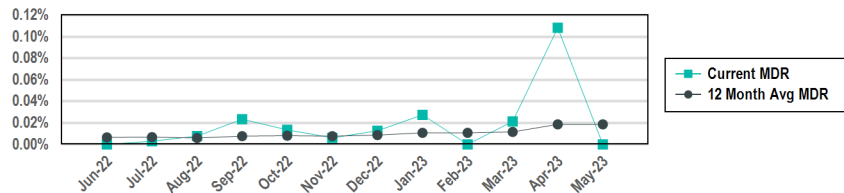
Realized Loss Report - Collateral

Group 2

MDR

Current Month	0.000 %
3 Month Average	0.043 %
12 Month Average	0.019 %

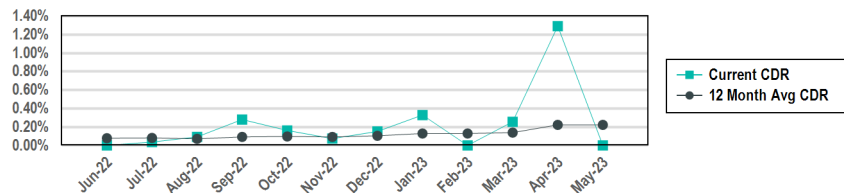
MDR: Current vs. 12mo Average



CDR

Current Month	0.000 %
3 Month Average	0.516 %
12 Month Average	0.223 %

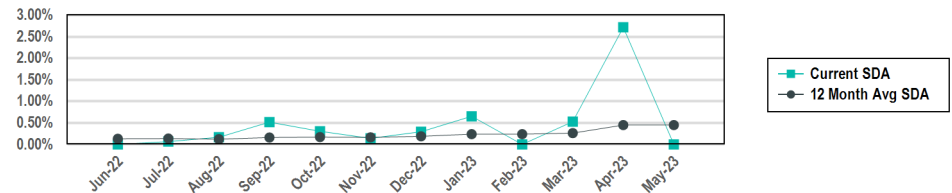
CDR: Current vs. 12mo Average



SDA

Current Month	0.000 %
3 Month Average	1.082 %
12 Month Average	0.449 %

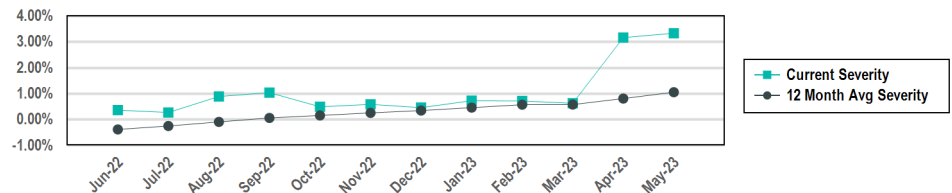
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	3.340 %
3 Month Average (Cumulative)	2.380 %
12 Month Average (Cumulative)	1.059 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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

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Prepayment Rates

Summary

SMM

Current Month	0.613 %
3 Month Average	0.553 %
12 Month Average	0.895 %

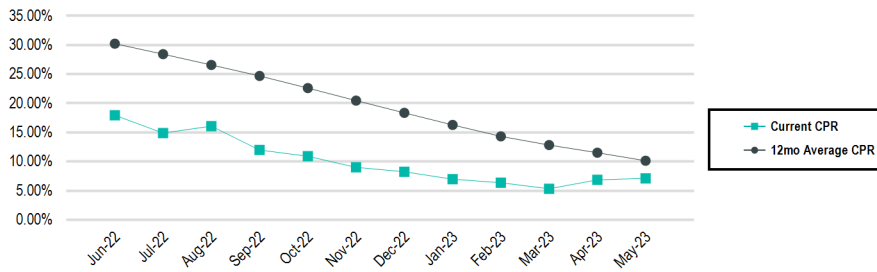
CPR

Current Month	7.117 %
3 Month Average	6.439 %
12 Month Average	10.144 %

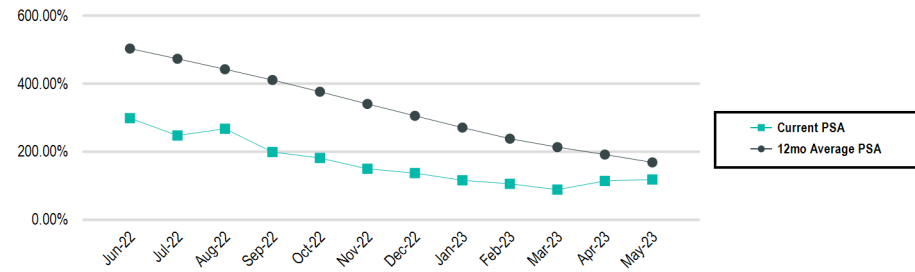
PSA

Current Month	118.609 %
3 Month Average	107.318 %
12 Month Average	169.073 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.515 %
3 Month Average	0.475 %
12 Month Average	0.799 %

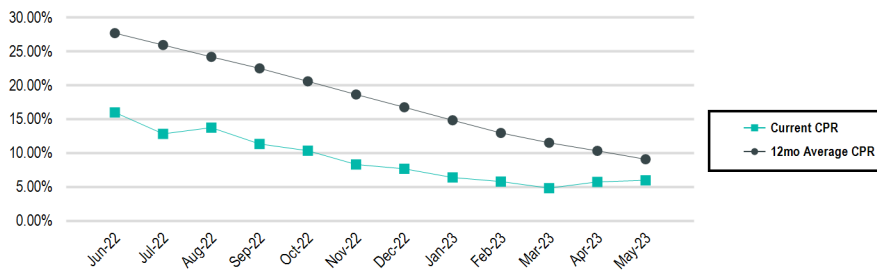
CPR

Current Month	6.008 %
3 Month Average	5.548 %
12 Month Average	9.112 %

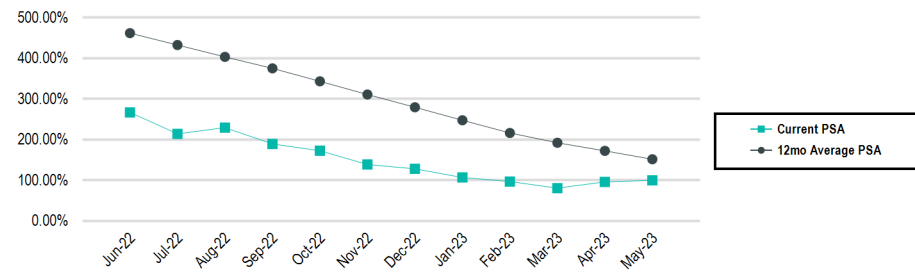
PSA

Current Month	100.125 %
3 Month Average	92.465 %
12 Month Average	151.874 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.748 %
3 Month Average	0.661 %
12 Month Average	1.026 %

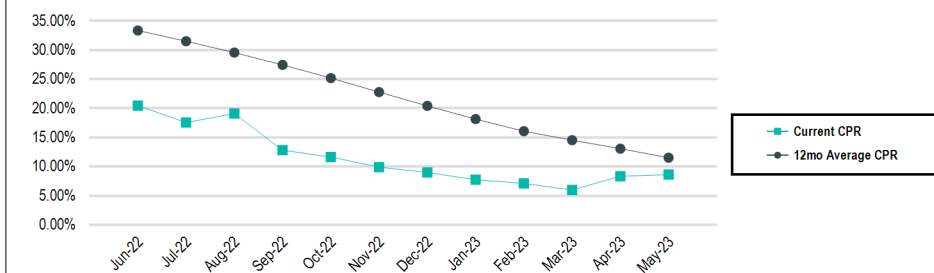
CPR

Current Month	8.621 %
3 Month Average	7.648 %
12 Month Average	11.521 %

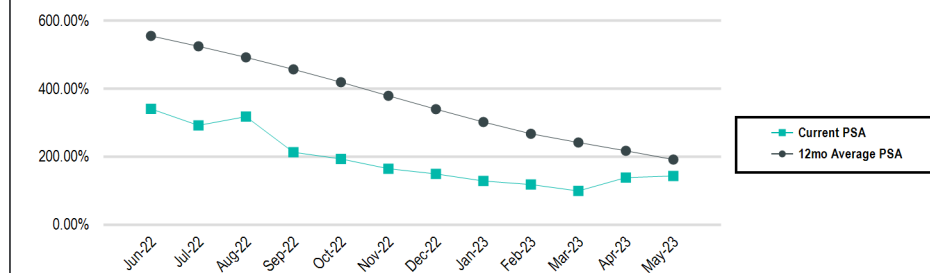
PSA

Current Month	143.683 %
3 Month Average	127.467 %
12 Month Average	192.025 %

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



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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043851582	718,620.67	0.00	0.000 %	718,620.67
Total	718,620.67	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
184	34,925,735.35

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XSW5	73,668,000	54,352,000	19,316,000
2B-1H	N/A	3,877,765	(54,352,000)	58,229,765

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