

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-Apr-2023
 05-Apr-2023 3:20:08 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		03/31/2023	0.00000 %	3,737,644,244.08	0.00	26,239,193.75	0.00	3,711,405,050.34	26,239,193.75	0.00
1M-1	30711XQS6	04/24/2023	5.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	04/24/2023	7.49529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	04/24/2023	7.49529 %	11,674,594.89	70,489.72	417,348.87	0.00	11,257,246.02	487,838.59	0.00
1M-BH		03/31/2023	0.00000 %	47,987,808.19	0.00	1,715,490.56	0.00	46,272,317.63	1,715,490.56	0.00
1M-2C	30711XQV9	04/24/2023	7.49529 %	19,359,089.00	116,887.71	0.00	0.00	19,359,089.00	116,887.71	0.00
1M-CH		03/31/2023	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	04/24/2023	7.49529 %	31,033,683.89	187,377.43	417,348.87	0.00	30,616,335.02	604,726.30	0.00
1M-2H		03/31/2023	0.00000 %	127,562,325.19	0.00	1,715,490.56	0.00	125,846,834.63	1,715,490.56	0.00
1B-1	30711XQW7	04/24/2023	8.99529 %	78,322,000.00	567,537.33	0.00	0.00	78,322,000.00	567,537.33	0.00
1B-1H		03/31/2023	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		03/31/2023	0.00000 %	81,573,935.43	0.00	0.00	480,304.28	81,093,631.15	0.00	1,351,040.85
1A-I1	30711XQZ0	04/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	04/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	04/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	04/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	04/24/2023	1.80000 %	0.00	16,928.16	0.00	0.00	0.00	16,928.16	0.00
1B-I2	30711XRK2	04/24/2023	1.40000 %	0.00	13,166.35	0.00	0.00	0.00	13,166.35	0.00
1B-I3	30711XRM8	04/24/2023	1.00000 %	0.00	9,404.53	0.00	0.00	0.00	9,404.53	0.00
1B-I4	30711XRP1	04/24/2023	0.60000 %	0.00	5,642.72	0.00	0.00	0.00	5,642.72	0.00
1C-I1	30711XRR7	04/24/2023	1.80000 %	0.00	28,070.68	0.00	0.00	0.00	28,070.68	0.00
1C-I2	30711XRT3	04/24/2023	1.40000 %	0.00	21,832.75	0.00	0.00	0.00	21,832.75	0.00
1C-I3	30711XRV8	04/24/2023	1.00000 %	0.00	15,594.82	0.00	0.00	0.00	15,594.82	0.00
1C-I4	30711XRX4	04/24/2023	0.60000 %	0.00	9,356.89	0.00	0.00	0.00	9,356.89	0.00
1E-A1	30711XQY3	04/24/2023	5.69529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	04/24/2023	6.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	04/24/2023	6.49529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	04/24/2023	6.89529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	04/24/2023	5.69529 %	11,674,594.89	53,561.55	417,348.87	0.00	11,257,246.02	470,910.42	0.00

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Series 2017-C06



Distribution Date: 25-Apr-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	04/24/2023	6.09529 %	11,674,594.89	57,323.37	417,348.87	0.00	11,257,246.02	474,672.24	0.00
1E-B3	30711XRL0	04/24/2023	6.49529 %	11,674,594.89	61,085.18	417,348.87	0.00	11,257,246.02	478,434.05	0.00
1E-B4	30711XRN6	04/24/2023	6.89529 %	11,674,594.89	64,846.99	417,348.87	0.00	11,257,246.02	482,195.86	0.00
1E-C1	30711XRQ9	04/24/2023	5.69529 %	19,359,089.00	88,817.03	0.00	0.00	19,359,089.00	88,817.03	0.00
1E-C2	30711XRS5	04/24/2023	6.09529 %	19,359,089.00	95,054.96	0.00	0.00	19,359,089.00	95,054.96	0.00
1E-C3	30711XRU0	04/24/2023	6.49529 %	19,359,089.00	101,292.89	0.00	0.00	19,359,089.00	101,292.89	0.00
1E-C4	30711XRW6	04/24/2023	6.89529 %	19,359,089.00	107,530.82	0.00	0.00	19,359,089.00	107,530.82	0.00
1E-D1	30711XRY2	04/24/2023	5.69529 %	11,674,594.89	53,561.55	417,348.87	0.00	11,257,246.02	470,910.42	0.00
1E-D2	30711XRZ9	04/24/2023	6.09529 %	11,674,594.89	57,323.37	417,348.87	0.00	11,257,246.02	474,672.24	0.00
1E-D3	30711XSA3	04/24/2023	6.49529 %	11,674,594.89	61,085.18	417,348.87	0.00	11,257,246.02	478,434.05	0.00
1E-D4	30711XSB1	04/24/2023	6.89529 %	11,674,594.89	64,846.99	417,348.87	0.00	11,257,246.02	482,195.86	0.00
1E-D5	30711XSC9	04/24/2023	7.49529 %	11,674,594.89	70,489.72	417,348.87	0.00	11,257,246.02	487,838.59	0.00
1E-F1	30711XSD7	04/24/2023	5.69529 %	31,033,683.89	142,378.58	417,348.87	0.00	30,616,335.02	559,727.45	0.00
1E-F2	30711XSE5	04/24/2023	6.09529 %	31,033,683.89	152,378.33	417,348.87	0.00	30,616,335.02	569,727.20	0.00
1E-F3	30711XSF2	04/24/2023	6.49529 %	31,033,683.89	162,378.07	417,348.87	0.00	30,616,335.02	579,726.94	0.00
1E-F4	30711XSG0	04/24/2023	6.89529 %	31,033,683.89	172,377.81	417,348.87	0.00	30,616,335.02	589,726.68	0.00
1E-F5	30711XSH8	04/24/2023	7.49529 %	31,033,683.89	187,377.43	417,348.87	0.00	30,616,335.02	604,726.30	0.00
1X-1	30711XSJ4	04/24/2023	1.80000 %	0.00	16,928.16	0.00	0.00	0.00	16,928.16	0.00
1X-2	30711XSK1	04/24/2023	1.40000 %	0.00	13,166.35	0.00	0.00	0.00	13,166.35	0.00
1X-3	30711XSL9	04/24/2023	1.00000 %	0.00	9,404.53	0.00	0.00	0.00	9,404.53	0.00
1X-4	30711XSM7	04/24/2023	0.60000 %	0.00	5,642.72	0.00	0.00	0.00	5,642.72	0.00
1Y-1	30711XSN5	04/24/2023	1.80000 %	0.00	44,998.84	0.00	0.00	0.00	44,998.84	0.00
1Y-2	30711XSP0	04/24/2023	1.40000 %	0.00	34,999.10	0.00	0.00	0.00	34,999.10	0.00
1Y-3	30711XSQ8	04/24/2023	1.00000 %	0.00	24,999.36	0.00	0.00	0.00	24,999.36	0.00
1Y-4	30711XSR6	04/24/2023	0.60000 %	0.00	14,999.61	0.00	0.00	0.00	14,999.61	0.00
2A-H		03/31/2023	0.00000 %	2,634,559,882.11	0.00	23,982,362.37	0.00	2,610,577,519.74	23,982,362.37	0.00
2M-1	30711XSS4	04/24/2023	5.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	04/24/2023	7.64529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	04/24/2023	7.64529 %	11,873,396.06	73,124.75	717,256.40	0.00	11,156,139.67	790,381.15	0.00

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2M-BH		03/31/2023	0.00000 %	31,798,589.54	0.00	1,920,911.39	0.00	29,877,678.15	1,920,911.39	0.00
2M-2C	30711XSV7	04/24/2023	7.64529 %	34,575,936.42	212,943.02	0.00	0.00	34,575,936.42	212,943.02	0.00
2M-CH		03/31/2023	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	04/24/2023	7.64529 %	46,449,332.48	286,067.77	717,256.40	0.00	45,732,076.09	1,003,324.17	0.00
2M-2H		03/31/2023	0.00000 %	124,397,708.12	0.00	1,920,911.39	0.00	122,476,796.73	1,920,911.39	0.00
2B-1	30711XSW5	04/24/2023	9.29529 %	73,668,000.00	551,616.59	0.00	0.00	73,668,000.00	551,616.59	0.00
2B-1H		03/31/2023	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		03/31/2023	0.00000 %	77,433,370.17	0.00	0.00	554,861.64	76,878,508.53	0.00	667,256.47
2A-I1	30711XSZ8	04/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	04/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	04/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	04/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	04/24/2023	1.80000 %	0.00	17,216.42	0.00	0.00	0.00	17,216.42	0.00
2B-I2	30711XTK0	04/24/2023	1.40000 %	0.00	13,390.55	0.00	0.00	0.00	13,390.55	0.00
2B-I3	30711XTM6	04/24/2023	1.00000 %	0.00	9,564.68	0.00	0.00	0.00	9,564.68	0.00
2B-I4	30711XTP9	04/24/2023	0.60000 %	0.00	5,738.81	0.00	0.00	0.00	5,738.81	0.00
2C-I1	30711XTR5	04/24/2023	1.80000 %	0.00	50,135.11	0.00	0.00	0.00	50,135.11	0.00
2C-I2	30711XTT1	04/24/2023	1.40000 %	0.00	38,993.97	0.00	0.00	0.00	38,993.97	0.00
2C-I3	30711XTV6	04/24/2023	1.00000 %	0.00	27,852.84	0.00	0.00	0.00	27,852.84	0.00
2C-I4	30711XTX2	04/24/2023	0.60000 %	0.00	16,711.70	0.00	0.00	0.00	16,711.70	0.00
2E-A1	30711XSY1	04/24/2023	5.84529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	04/24/2023	6.24529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	04/24/2023	6.64529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	04/24/2023	7.04529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	04/24/2023	5.84529 %	11,873,396.06	55,908.33	717,256.40	0.00	11,156,139.67	773,164.73	0.00
2E-B2	30711XTJ3	04/24/2023	6.24529 %	11,873,396.06	59,734.20	717,256.40	0.00	11,156,139.67	776,990.60	0.00
2E-B3	30711XTL8	04/24/2023	6.64529 %	11,873,396.06	63,560.07	717,256.40	0.00	11,156,139.67	780,816.47	0.00
2E-B4	30711XTN4	04/24/2023	7.04529 %	11,873,396.06	67,385.95	717,256.40	0.00	11,156,139.67	784,642.35	0.00
2E-C1	30711XTQ7	04/24/2023	5.84529 %	34,575,936.42	162,807.91	0.00	0.00	34,575,936.42	162,807.91	0.00
2E-C2	30711XTS3	04/24/2023	6.24529 %	34,575,936.42	173,949.05	0.00	0.00	34,575,936.42	173,949.05	0.00
2E-C3	30711XTU8	04/24/2023	6.64529 %	34,575,936.42	185,090.18	0.00	0.00	34,575,936.42	185,090.18	0.00

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Distribution Date: 25-Apr-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
2E-C4	30711XTW4	04/24/2023	7.04529 %	34,575,936.42	196,231.32	0.00	0.00	34,575,936.42	196,231.32	0.00
2E-D1	30711XTY0	04/24/2023	5.84529 %	11,873,396.06	55,908.33	717,256.40	0.00	11,156,139.67	773,164.73	0.00
2E-D2	30711XTZ7	04/24/2023	6.24529 %	11,873,396.06	59,734.20	717,256.40	0.00	11,156,139.67	776,990.60	0.00
2E-D3	30711XUA0	04/24/2023	6.64529 %	11,873,396.06	63,560.07	717,256.40	0.00	11,156,139.67	780,816.47	0.00
2E-D4	30711XUB8	04/24/2023	7.04529 %	11,873,396.06	67,385.95	717,256.40	0.00	11,156,139.67	784,642.35	0.00
2E-D5	30711XUC6	04/24/2023	7.64529 %	11,873,396.06	73,124.75	717,256.40	0.00	11,156,139.67	790,381.15	0.00
2E-F1	30711XUD4	04/24/2023	5.84529 %	46,449,332.48	218,716.24	717,256.40	0.00	45,732,076.09	935,972.64	0.00
2E-F2	30711XUE2	04/24/2023	6.24529 %	46,449,332.48	233,683.25	717,256.40	0.00	45,732,076.09	950,939.65	0.00
2E-F3	30711XUF9	04/24/2023	6.64529 %	46,449,332.48	248,650.26	717,256.40	0.00	45,732,076.09	965,906.66	0.00
2E-F4	30711XUG7	04/24/2023	7.04529 %	46,449,332.48	263,617.26	717,256.40	0.00	45,732,076.09	980,873.66	0.00
2E-F5	30711XUH5	04/24/2023	7.64529 %	46,449,332.48	286,067.77	717,256.40	0.00	45,732,076.09	1,003,324.17	0.00
2X-1	30711XUJ1	04/24/2023	1.80000 %	0.00	17,216.42	0.00	0.00	0.00	17,216.42	0.00
2X-2	30711XUK8	04/24/2023	1.40000 %	0.00	13,390.55	0.00	0.00	0.00	13,390.55	0.00
2X-3	30711XUL6	04/24/2023	1.00000 %	0.00	9,564.68	0.00	0.00	0.00	9,564.68	0.00
2X-4	30711XUM4	04/24/2023	0.60000 %	0.00	5,738.81	0.00	0.00	0.00	5,738.81	0.00
2Y-1	30711XUN2	04/24/2023	1.80000 %	0.00	67,351.53	0.00	0.00	0.00	67,351.53	0.00
2Y-2	30711XUP7	04/24/2023	1.40000 %	0.00	52,384.52	0.00	0.00	0.00	52,384.52	0.00
2Y-3	30711XUQ5	04/24/2023	1.00000 %	0.00	37,417.52	0.00	0.00	0.00	37,417.52	0.00
2Y-4	30711XUR3	04/24/2023	0.60000 %	0.00	22,450.51	0.00	0.00	0.00	22,450.51	0.00
Totals				8,165,175,070.23	7,045,123.42	75,648,044.34	1,035,165.92	8,088,491,860.14	82,693,167.76	2,018,297.32

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

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Distribution Date: 25-Apr-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
1A-H	15,862,354,897.00	3,737,644,244.08	8,106,962.44	18,132,231.32	0.00	0.00	26,239,193.75	3,711,405,050.34	0.23397567	26,239,193.75
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	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.58149668	417,348.87
1M-BH	79,574,517.00	47,987,808.19	562,826.34	1,152,664.23	0.00	0.00	1,715,490.56	46,272,317.63	0.58149668	1,715,490.56
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	31,033,683.89	136,925.81	280,423.06	0.00	0.00	417,348.87	30,616,335.02	0.52716556	417,348.87
1M-2H	238,723,551.00	127,562,325.19	562,826.34	1,152,664.23	0.00	0.00	1,715,490.56	125,846,834.63	0.52716556	1,715,490.56
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	81,573,935.43	0.00	0.00	0.00	480,304.28	480,304.28	81,093,631.15	0.98361276	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	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.58149668	417,348.87
1E-B2	19,359,089.00	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.58149668	417,348.87
1E-B3	19,359,089.00	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.58149668	417,348.87

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2023
05-Apr-2023 3:20:08 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	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.58149668	417,348.87
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	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.29074834	417,348.87
1E-D2	38,718,178.00	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.29074834	417,348.87
1E-D3	38,718,178.00	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.29074834	417,348.87
1E-D4	38,718,178.00	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.29074834	417,348.87
1E-D5	38,718,178.00	11,674,594.89	136,925.81	280,423.06	0.00	0.00	417,348.87	11,257,246.02	0.29074834	417,348.87
1E-F1	38,718,178.00	31,033,683.89	136,925.81	280,423.06	0.00	0.00	417,348.87	30,616,335.02	0.79074834	417,348.87
1E-F2	38,718,178.00	31,033,683.89	136,925.81	280,423.06	0.00	0.00	417,348.87	30,616,335.02	0.79074834	417,348.87
1E-F3	38,718,178.00	31,033,683.89	136,925.81	280,423.06	0.00	0.00	417,348.87	30,616,335.02	0.79074834	417,348.87
1E-F4	38,718,178.00	31,033,683.89	136,925.81	280,423.06	0.00	0.00	417,348.87	30,616,335.02	0.79074834	417,348.87
1E-F5	38,718,178.00	31,033,683.89	136,925.81	280,423.06	0.00	0.00	417,348.87	30,616,335.02	0.79074834	417,348.87
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	2,634,559,882.11	5,174,203.06	18,808,159.31	0.00	0.00	23,982,362.37	2,610,577,519.74	0.17579630	23,982,362.37
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	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.32265618	717,256.40
2M-BH	92,599,118.58	31,798,589.54	465,936.02	1,454,975.37	0.00	0.00	1,920,911.39	29,877,678.15	0.32265618	1,920,911.39
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	46,449,332.48	173,977.62	543,278.78	0.00	0.00	717,256.40	45,732,076.09	0.44268570	717,256.40

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2023
 05-Apr-2023 3:20:09 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	124,397,708.12	465,936.02	1,454,975.37	0.00	0.00	1,920,911.39	122,476,796.73	0.44268464	1,920,911.39
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,433,370.17	0.00	0.00	0.00	554,861.64	554,861.64	76,878,508.53	0.99139532	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	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.32265618	717,256.40
2E-B2	34,575,936.42	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.32265618	717,256.40
2E-B3	34,575,936.42	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.32265618	717,256.40
2E-B4	34,575,936.42	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.32265618	717,256.40
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	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.16231826	717,256.40
2E-D2	68,730,033.58	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.16231826	717,256.40
2E-D3	68,730,033.58	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.16231826	717,256.40
2E-D4	68,730,033.58	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.16231826	717,256.40
2E-D5	68,730,033.58	11,873,396.06	173,977.62	543,278.78	0.00	0.00	717,256.40	11,156,139.67	0.16231826	717,256.40

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2023
05-Apr-2023 3:20:09 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	46,449,332.48	173,977.62	543,278.78	0.00	0.00	717,256.40	45,732,076.09	0.66132809	717,256.40
2E-F2	69,151,872.83	46,449,332.48	173,977.62	543,278.78	0.00	0.00	717,256.40	45,732,076.09	0.66132809	717,256.40
2E-F3	69,151,872.83	46,449,332.48	173,977.62	543,278.78	0.00	0.00	717,256.40	45,732,076.09	0.66132809	717,256.40
2E-F4	69,151,872.83	46,449,332.48	173,977.62	543,278.78	0.00	0.00	717,256.40	45,732,076.09	0.66132809	717,256.40
2E-F5	69,151,872.83	46,449,332.48	173,977.62	543,278.78	0.00	0.00	717,256.40	45,732,076.09	0.66132809	717,256.40
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	8,165,175,070.23	20,313,145.10	55,334,899.27	0.00	1,035,165.92	76,683,210.26	8,088,491,860.14	0.23515118	75,648,044.34

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2023
05-Apr-2023 3:20:09 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	235.62984616	0.51108190	1.14309833	0.00000000	0.00000000	1.65418022	233.97566594	0.23397567	1.65418022
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	603.05497278	7.07294698	14.48534381	0.00000000	0.00000000	21.55829079	581.49668200	0.58149668	21.55829079
1M-BH	79,574,517.00	603.05497286	7.07294698	14.48534372	0.00000000	0.00000000	21.55829058	581.49668229	0.58149668	21.55829058
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	534.35165759	2.35764899	4.82844794	0.00000000	0.00000000	7.18609693	527.16556067	0.52716556	7.18609693
1M-2H	238,723,551.00	534.35165762	2.35764899	4.82844791	0.00000000	0.00000000	7.18609686	527.16556076	0.52716556	7.18609686
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	989.43853437	0.00000000	0.00000000	0.00000000	5.82577707	5.82577707	983.61275729	0.98361276	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	603.05497278	7.07294698	14.48534381	0.00000000	0.00000000	21.55829079	581.49668200	0.58149668	21.55829079
1E-B2	19,359,089.00	603.05497278	7.07294698	14.48534381	0.00000000	0.00000000	21.55829079	581.49668200	0.58149668	21.55829079
1E-B3	19,359,089.00	603.05497278	7.07294698	14.48534381	0.00000000	0.00000000	21.55829079	581.49668200	0.58149668	21.55829079

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Distribution Date: 25-Apr-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	603.05497278	7.07294698	14.48534381	0.00000000	0.00000000	21.55829079	581.49668200	0.58149668	21.55829079
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	301.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	290.74834100	0.29074834	10.77914539
1E-D2	38,718,178.00	301.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	290.74834100	0.29074834	10.77914539
1E-D3	38,718,178.00	301.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	290.74834100	0.29074834	10.77914539
1E-D4	38,718,178.00	301.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	290.74834100	0.29074834	10.77914539
1E-D5	38,718,178.00	301.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	290.74834100	0.29074834	10.77914539
1E-F1	38,718,178.00	801.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	790.74834100	0.79074834	10.77914539
1E-F2	38,718,178.00	801.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	790.74834100	0.79074834	10.77914539
1E-F3	38,718,178.00	801.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	790.74834100	0.79074834	10.77914539
1E-F4	38,718,178.00	801.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	790.74834100	0.79074834	10.77914539
1E-F5	38,718,178.00	801.52748639	3.53647349	7.24267190	0.00000000	0.00000000	10.77914539	790.74834100	0.79074834	10.77914539
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	177.41127223	0.34843085	1.26654152	0.00000000	0.00000000	1.61497237	175.79629986	0.17579630	1.61497237
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	343.40056378	5.03175439	15.71262665	0.00000000	0.00000000	20.74438104	322.65618303	0.32265618	20.74438104
2M-BH	92,599,118.58	343.40056393	5.03175437	15.71262656	0.00000000	0.00000000	20.74438093	322.65618300	0.32265618	20.74438093
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	449.62873375	1.68410035	5.25892918	0.00000000	0.00000000	6.94302953	442.68570432	0.44268570	6.94302953

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Distribution Date: 25-Apr-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	449.62764839	1.68409628	5.25891645	0.00000000	0.00000000	6.94301273	442.68463566	0.44268464	6.94301273
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	998.55060002	0.00000000	0.00000000	0.00000000	7.15527972	7.15527972	991.39532030	0.99139532	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	343.40056378	5.03175439	15.71262665	0.00000000	0.00000000	20.74438104	322.65618303	0.32265618	20.74438104
2E-B2	34,575,936.42	343.40056378	5.03175439	15.71262665	0.00000000	0.00000000	20.74438104	322.65618303	0.32265618	20.74438104
2E-B3	34,575,936.42	343.40056378	5.03175439	15.71262665	0.00000000	0.00000000	20.74438104	322.65618303	0.32265618	20.74438104
2E-B4	34,575,936.42	343.40056378	5.03175439	15.71262665	0.00000000	0.00000000	20.74438104	322.65618303	0.32265618	20.74438104
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	172.75411405	2.53131871	7.90453244	0.00000000	0.00000000	10.43585115	162.31826305	0.16231826	10.43585115
2E-D2	68,730,033.58	172.75411405	2.53131871	7.90453244	0.00000000	0.00000000	10.43585115	162.31826305	0.16231826	10.43585115
2E-D3	68,730,033.58	172.75411405	2.53131871	7.90453244	0.00000000	0.00000000	10.43585115	162.31826305	0.16231826	10.43585115
2E-D4	68,730,033.58	172.75411405	2.53131871	7.90453244	0.00000000	0.00000000	10.43585115	162.31826305	0.16231826	10.43585115
2E-D5	68,730,033.58	172.75411405	2.53131871	7.90453244	0.00000000	0.00000000	10.43585115	162.31826305	0.16231826	10.43585115

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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	671.70028199	2.51587720	7.85631333	0.00000000	0.00000000	10.37219052	661.32809161	0.66132809	10.37219052
2E-F2	69,151,872.83	671.70028199	2.51587720	7.85631333	0.00000000	0.00000000	10.37219052	661.32809161	0.66132809	10.37219052
2E-F3	69,151,872.83	671.70028199	2.51587720	7.85631333	0.00000000	0.00000000	10.37219052	661.32809161	0.66132809	10.37219052
2E-F4	69,151,872.83	671.70028199	2.51587720	7.85631333	0.00000000	0.00000000	10.37219052	661.32809161	0.66132809	10.37219052
2E-F5	69,151,872.83	671.70028199	2.51587720	7.85631333	0.00000000	0.00000000	10.37219052	661.32809161	0.66132809	10.37219052
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 %	3,737,644,244.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,711,405,050.34
1M-1	N/A	N/A	5.59529 %	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	7.49529 %	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	03/27/23 - 04/24/23	29	7.49529 %	11,674,594.89	70,489.72	0.00	0.00	0.00	0.00	70,489.72	0.00	11,257,246.02
1M-BH	N/A	N/A	0.00000 %	47,987,808.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	46,272,317.63
1M-2C	03/27/23 - 04/24/23	29	7.49529 %	19,359,089.00	116,887.71	0.00	0.00	0.00	0.00	116,887.71	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	03/27/23 - 04/24/23	29	7.49529 %	31,033,683.89	187,377.43	0.00	0.00	0.00	0.00	187,377.43	0.00	30,616,335.02
1M-2H	N/A	N/A	0.00000 %	127,562,325.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,846,834.63
1B-1	03/27/23 - 04/24/23	29	8.99529 %	78,322,000.00	567,537.33	0.00	0.00	0.00	0.00	567,537.33	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 %	81,573,935.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,093,631.15
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	03/27/23 - 04/24/23	29	1.80000 %	11,674,594.89	16,928.16	0.00	0.00	0.00	0.00	16,928.16	0.00	11,257,246.02
1B-I2	03/27/23 - 04/24/23	29	1.40000 %	11,674,594.89	13,166.35	0.00	0.00	0.00	0.00	13,166.35	0.00	11,257,246.02
1B-I3	03/27/23 - 04/24/23	29	1.00000 %	11,674,594.89	9,404.53	0.00	0.00	0.00	0.00	9,404.53	0.00	11,257,246.02
1B-I4	03/27/23 - 04/24/23	29	0.60000 %	11,674,594.89	5,642.72	0.00	0.00	0.00	0.00	5,642.72	0.00	11,257,246.02
1C-I1	03/27/23 - 04/24/23	29	1.80000 %	19,359,089.00	28,070.68	0.00	0.00	0.00	0.00	28,070.68	0.00	19,359,089.00
1C-I2	03/27/23 - 04/24/23	29	1.40000 %	19,359,089.00	21,832.75	0.00	0.00	0.00	0.00	21,832.75	0.00	19,359,089.00
1C-I3	03/27/23 - 04/24/23	29	1.00000 %	19,359,089.00	15,594.82	0.00	0.00	0.00	0.00	15,594.82	0.00	19,359,089.00
1C-I4	03/27/23 - 04/24/23	29	0.60000 %	19,359,089.00	9,356.89	0.00	0.00	0.00	0.00	9,356.89	0.00	19,359,089.00
1E-A1	N/A	N/A	5.69529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.49529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.89529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/27/23 - 04/24/23	29	5.69529 %	11,674,594.89	53,561.55	0.00	0.00	0.00	0.00	53,561.55	0.00	11,257,246.02
1E-B2	03/27/23 - 04/24/23	29	6.09529 %	11,674,594.89	57,323.37	0.00	0.00	0.00	0.00	57,323.37	0.00	11,257,246.02

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	03/27/23 - 04/24/23	29	6.49529 %	11,674,594.89	61,085.18	0.00	0.00	0.00	0.00	61,085.18	0.00	11,257,246.02
1E-B4	03/27/23 - 04/24/23	29	6.89529 %	11,674,594.89	64,846.99	0.00	0.00	0.00	0.00	64,846.99	0.00	11,257,246.02
1E-C1	03/27/23 - 04/24/23	29	5.69529 %	19,359,089.00	88,817.03	0.00	0.00	0.00	0.00	88,817.03	0.00	19,359,089.00
1E-C2	03/27/23 - 04/24/23	29	6.09529 %	19,359,089.00	95,054.96	0.00	0.00	0.00	0.00	95,054.96	0.00	19,359,089.00
1E-C3	03/27/23 - 04/24/23	29	6.49529 %	19,359,089.00	101,292.89	0.00	0.00	0.00	0.00	101,292.89	0.00	19,359,089.00
1E-C4	03/27/23 - 04/24/23	29	6.89529 %	19,359,089.00	107,530.82	0.00	0.00	0.00	0.00	107,530.82	0.00	19,359,089.00
1E-D1	03/27/23 - 04/24/23	29	5.69529 %	11,674,594.89	53,561.55	0.00	0.00	0.00	0.00	53,561.55	0.00	11,257,246.02
1E-D2	03/27/23 - 04/24/23	29	6.09529 %	11,674,594.89	57,323.37	0.00	0.00	0.00	0.00	57,323.37	0.00	11,257,246.02
1E-D3	03/27/23 - 04/24/23	29	6.49529 %	11,674,594.89	61,085.18	0.00	0.00	0.00	0.00	61,085.18	0.00	11,257,246.02
1E-D4	03/27/23 - 04/24/23	29	6.89529 %	11,674,594.89	64,846.99	0.00	0.00	0.00	0.00	64,846.99	0.00	11,257,246.02
1E-D5	03/27/23 - 04/24/23	29	7.49529 %	11,674,594.89	70,489.72	0.00	0.00	0.00	0.00	70,489.72	0.00	11,257,246.02
1E-F1	03/27/23 - 04/24/23	29	5.69529 %	31,033,683.89	142,378.58	0.00	0.00	0.00	0.00	142,378.58	0.00	30,616,335.02
1E-F2	03/27/23 - 04/24/23	29	6.09529 %	31,033,683.89	152,378.33	0.00	0.00	0.00	0.00	152,378.33	0.00	30,616,335.02
1E-F3	03/27/23 - 04/24/23	29	6.49529 %	31,033,683.89	162,378.07	0.00	0.00	0.00	0.00	162,378.07	0.00	30,616,335.02
1E-F4	03/27/23 - 04/24/23	29	6.89529 %	31,033,683.89	172,377.81	0.00	0.00	0.00	0.00	172,377.81	0.00	30,616,335.02
1E-F5	03/27/23 - 04/24/23	29	7.49529 %	31,033,683.89	187,377.43	0.00	0.00	0.00	0.00	187,377.43	0.00	30,616,335.02
1X-1	03/27/23 - 04/24/23	29	1.80000 %	11,674,594.89	16,928.16	0.00	0.00	0.00	0.00	16,928.16	0.00	11,257,246.02
1X-2	03/27/23 - 04/24/23	29	1.40000 %	11,674,594.89	13,166.35	0.00	0.00	0.00	0.00	13,166.35	0.00	11,257,246.02
1X-3	03/27/23 - 04/24/23	29	1.00000 %	11,674,594.89	9,404.53	0.00	0.00	0.00	0.00	9,404.53	0.00	11,257,246.02
1X-4	03/27/23 - 04/24/23	29	0.60000 %	11,674,594.89	5,642.72	0.00	0.00	0.00	0.00	5,642.72	0.00	11,257,246.02
1Y-1	03/27/23 - 04/24/23	29	1.80000 %	31,033,683.89	44,998.84	0.00	0.00	0.00	0.00	44,998.84	0.00	30,616,335.02
1Y-2	03/27/23 - 04/24/23	29	1.40000 %	31,033,683.89	34,999.10	0.00	0.00	0.00	0.00	34,999.10	0.00	30,616,335.02
1Y-3	03/27/23 - 04/24/23	29	1.00000 %	31,033,683.89	24,999.36	0.00	0.00	0.00	0.00	24,999.36	0.00	30,616,335.02
1Y-4	03/27/23 - 04/24/23	29	0.60000 %	31,033,683.89	14,999.61	0.00	0.00	0.00	0.00	14,999.61	0.00	30,616,335.02
2A-H	N/A	N/A	0.00000 %	2,634,559,882.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,610,577,519.74
2M-1	N/A	N/A	5.59529 %	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	7.64529 %	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	03/27/23 - 04/24/23	29	7.64529 %	11,873,396.06	73,124.75	0.00	0.00	0.00	0.00	73,124.75	0.00	11,156,139.67
2M-BH	N/A	N/A	0.00000 %	31,798,589.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,877,678.15
2M-2C	03/27/23 - 04/24/23	29	7.64529 %	34,575,936.42	212,943.02	0.00	0.00	0.00	0.00	212,943.02	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	03/27/23 - 04/24/23	29	7.64529 %	46,449,332.48	286,067.77	0.00	0.00	0.00	0.00	286,067.77	0.00	45,732,076.09
2M-2H	N/A	N/A	0.00000 %	124,397,708.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	122,476,796.73
2B-1	03/27/23 - 04/24/23	29	9.29529 %	73,668,000.00	551,616.59	0.00	0.00	0.00	0.00	551,616.59	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,433,370.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,878,508.53
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	03/27/23 - 04/24/23	29	1.80000 %	11,873,396.06	17,216.42	0.00	0.00	0.00	0.00	17,216.42	0.00	11,156,139.67
2B-I2	03/27/23 - 04/24/23	29	1.40000 %	11,873,396.06	13,390.55	0.00	0.00	0.00	0.00	13,390.55	0.00	11,156,139.67
2B-I3	03/27/23 - 04/24/23	29	1.00000 %	11,873,396.06	9,564.68	0.00	0.00	0.00	0.00	9,564.68	0.00	11,156,139.67
2B-I4	03/27/23 - 04/24/23	29	0.60000 %	11,873,396.06	5,738.81	0.00	0.00	0.00	0.00	5,738.81	0.00	11,156,139.67
2C-I1	03/27/23 - 04/24/23	29	1.80000 %	34,575,936.42	50,135.11	0.00	0.00	0.00	0.00	50,135.11	0.00	34,575,936.42
2C-I2	03/27/23 - 04/24/23	29	1.40000 %	34,575,936.42	38,993.97	0.00	0.00	0.00	0.00	38,993.97	0.00	34,575,936.42
2C-I3	03/27/23 - 04/24/23	29	1.00000 %	34,575,936.42	27,852.84	0.00	0.00	0.00	0.00	27,852.84	0.00	34,575,936.42
2C-I4	03/27/23 - 04/24/23	29	0.60000 %	34,575,936.42	16,711.70	0.00	0.00	0.00	0.00	16,711.70	0.00	34,575,936.42
2E-A1	N/A	N/A	5.84529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.24529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.64529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.04529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/27/23 - 04/24/23	29	5.84529 %	11,873,396.06	55,908.33	0.00	0.00	0.00	0.00	55,908.33	0.00	11,156,139.67
2E-B2	03/27/23 - 04/24/23	29	6.24529 %	11,873,396.06	59,734.20	0.00	0.00	0.00	0.00	59,734.20	0.00	11,156,139.67
2E-B3	03/27/23 - 04/24/23	29	6.64529 %	11,873,396.06	63,560.07	0.00	0.00	0.00	0.00	63,560.07	0.00	11,156,139.67
2E-B4	03/27/23 - 04/24/23	29	7.04529 %	11,873,396.06	67,385.95	0.00	0.00	0.00	0.00	67,385.95	0.00	11,156,139.67
2E-C1	03/27/23 - 04/24/23	29	5.84529 %	34,575,936.42	162,807.91	0.00	0.00	0.00	0.00	162,807.91	0.00	34,575,936.42
2E-C2	03/27/23 - 04/24/23	29	6.24529 %	34,575,936.42	173,949.05	0.00	0.00	0.00	0.00	173,949.05	0.00	34,575,936.42
2E-C3	03/27/23 - 04/24/23	29	6.64529 %	34,575,936.42	185,090.18	0.00	0.00	0.00	0.00	185,090.18	0.00	34,575,936.42
2E-C4	03/27/23 - 04/24/23	29	7.04529 %	34,575,936.42	196,231.32	0.00	0.00	0.00	0.00	196,231.32	0.00	34,575,936.42
2E-D1	03/27/23 - 04/24/23	29	5.84529 %	11,873,396.06	55,908.33	0.00	0.00	0.00	0.00	55,908.33	0.00	11,156,139.67
2E-D2	03/27/23 - 04/24/23	29	6.24529 %	11,873,396.06	59,734.20	0.00	0.00	0.00	0.00	59,734.20	0.00	11,156,139.67

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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
2E-D3	03/27/23 - 04/24/23	29	6.64529 %	11,873,396.06	63,560.07	0.00	0.00	0.00	0.00	63,560.07	0.00	11,156,139.67
2E-D4	03/27/23 - 04/24/23	29	7.04529 %	11,873,396.06	67,385.95	0.00	0.00	0.00	0.00	67,385.95	0.00	11,156,139.67
2E-D5	03/27/23 - 04/24/23	29	7.64529 %	11,873,396.06	73,124.75	0.00	0.00	0.00	0.00	73,124.75	0.00	11,156,139.67
2E-F1	03/27/23 - 04/24/23	29	5.84529 %	46,449,332.48	218,716.24	0.00	0.00	0.00	0.00	218,716.24	0.00	45,732,076.09
2E-F2	03/27/23 - 04/24/23	29	6.24529 %	46,449,332.48	233,683.25	0.00	0.00	0.00	0.00	233,683.25	0.00	45,732,076.09
2E-F3	03/27/23 - 04/24/23	29	6.64529 %	46,449,332.48	248,650.26	0.00	0.00	0.00	0.00	248,650.26	0.00	45,732,076.09
2E-F4	03/27/23 - 04/24/23	29	7.04529 %	46,449,332.48	263,617.26	0.00	0.00	0.00	0.00	263,617.26	0.00	45,732,076.09
2E-F5	03/27/23 - 04/24/23	29	7.64529 %	46,449,332.48	286,067.77	0.00	0.00	0.00	0.00	286,067.77	0.00	45,732,076.09
2X-1	03/27/23 - 04/24/23	29	1.80000 %	11,873,396.06	17,216.42	0.00	0.00	0.00	0.00	17,216.42	0.00	11,156,139.67
2X-2	03/27/23 - 04/24/23	29	1.40000 %	11,873,396.06	13,390.55	0.00	0.00	0.00	0.00	13,390.55	0.00	11,156,139.67
2X-3	03/27/23 - 04/24/23	29	1.00000 %	11,873,396.06	9,564.68	0.00	0.00	0.00	0.00	9,564.68	0.00	11,156,139.67
2X-4	03/27/23 - 04/24/23	29	0.60000 %	11,873,396.06	5,738.81	0.00	0.00	0.00	0.00	5,738.81	0.00	11,156,139.67
2Y-1	03/27/23 - 04/24/23	29	1.80000 %	46,449,332.48	67,351.53	0.00	0.00	0.00	0.00	67,351.53	0.00	45,732,076.08
2Y-2	03/27/23 - 04/24/23	29	1.40000 %	46,449,332.48	52,384.52	0.00	0.00	0.00	0.00	52,384.52	0.00	45,732,076.08
2Y-3	03/27/23 - 04/24/23	29	1.00000 %	46,449,332.48	37,417.52	0.00	0.00	0.00	0.00	37,417.52	0.00	45,732,076.08
2Y-4	03/27/23 - 04/24/23	29	0.60000 %	46,449,332.48	22,450.51	0.00	0.00	0.00	0.00	22,450.51	0.00	45,732,076.08
Totals					7,045,123.42	0.00	0.00	0.00	0.00	7,045,123.42	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Apr-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 %	235.62984616	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	233.97566594
1M-1	156,644,000.00	5.59529 %	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	7.49529 %	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	7.49529 %	603.05497278	3.64116927	0.00000000	0.00000000	0.00000000	0.00000000	3.64116927	0.00000000	581.49668200
1M-BH	79,574,517.00	0.00000 %	603.05497286	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	581.49668229
1M-2C	19,359,089.00	7.49529 %	1000.00000000	6.03787244	0.00000000	0.00000000	0.00000000	0.00000000	6.03787244	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	7.49529 %	534.35165759	3.22634724	0.00000000	0.00000000	0.00000000	0.00000000	3.22634724	0.00000000	527.16556067
1M-2H	238,723,551.00	0.00000 %	534.35165762	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	527.16556076
1B-1	78,322,000.00	8.99529 %	1000.00000000	7.24620579	0.00000000	0.00000000	0.00000000	0.00000000	7.24620579	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 %	989.43853437	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.61275729
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 %	603.05497278	0.87442958	0.00000000	0.00000000	0.00000000	0.00000000	0.87442958	0.00000000	581.49668200
1B-I2	0.00	1.40000 %	603.05497278	0.68011207	0.00000000	0.00000000	0.00000000	0.00000000	0.68011207	0.00000000	581.49668200
1B-I3	0.00	1.00000 %	603.05497278	0.48579404	0.00000000	0.00000000	0.00000000	0.00000000	0.48579404	0.00000000	581.49668200
1B-I4	0.00	0.60000 %	603.05497278	0.29147653	0.00000000	0.00000000	0.00000000	0.00000000	0.29147653	0.00000000	581.49668200
1C-I1	0.00	1.80000 %	1000.00000000	1.45000005	0.00000000	0.00000000	0.00000000	0.00000000	1.45000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777776	0.00000000	0.00000000	0.00000000	0.00000000	1.12777776	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555547	0.00000000	0.00000000	0.00000000	0.00000000	0.80555547	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333318	0.00000000	0.00000000	0.00000000	0.00000000	0.48333318	0.00000000	1000.00000000
1E-A1	19,359,089.00	5.69529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.09529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	6.49529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



Distribution Date: 25-Apr-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	6.89529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	5.69529 %	603.05497278	2.76673918	0.00000000	0.00000000	0.00000000	0.00000000	2.76673918	0.00000000	581.49668200
1E-B2	19,359,089.00	6.09529 %	603.05497278	2.96105721	0.00000000	0.00000000	0.00000000	0.00000000	2.96105721	0.00000000	581.49668200
1E-B3	19,359,089.00	6.49529 %	603.05497278	3.15537472	0.00000000	0.00000000	0.00000000	0.00000000	3.15537472	0.00000000	581.49668200
1E-B4	19,359,089.00	6.89529 %	603.05497278	3.34969223	0.00000000	0.00000000	0.00000000	0.00000000	3.34969223	0.00000000	581.49668200
1E-C1	19,359,089.00	5.69529 %	1000.00000000	4.58787239	0.00000000	0.00000000	0.00000000	0.00000000	4.58787239	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.09529 %	1000.00000000	4.91009468	0.00000000	0.00000000	0.00000000	0.00000000	4.91009468	0.00000000	1000.00000000
1E-C3	19,359,089.00	6.49529 %	1000.00000000	5.23231698	0.00000000	0.00000000	0.00000000	0.00000000	5.23231698	0.00000000	1000.00000000
1E-C4	19,359,089.00	6.89529 %	1000.00000000	5.55453927	0.00000000	0.00000000	0.00000000	0.00000000	5.55453927	0.00000000	1000.00000000
1E-D1	38,718,178.00	5.69529 %	301.52748639	1.38336959	0.00000000	0.00000000	0.00000000	0.00000000	1.38336959	0.00000000	290.74834100
1E-D2	38,718,178.00	6.09529 %	301.52748639	1.48052860	0.00000000	0.00000000	0.00000000	0.00000000	1.48052860	0.00000000	290.74834100
1E-D3	38,718,178.00	6.49529 %	301.52748639	1.57768736	0.00000000	0.00000000	0.00000000	0.00000000	1.57768736	0.00000000	290.74834100
1E-D4	38,718,178.00	6.89529 %	301.52748639	1.67484611	0.00000000	0.00000000	0.00000000	0.00000000	1.67484611	0.00000000	290.74834100
1E-D5	38,718,178.00	7.49529 %	301.52748639	1.82058464	0.00000000	0.00000000	0.00000000	0.00000000	1.82058464	0.00000000	290.74834100
1E-F1	38,718,178.00	5.69529 %	801.52748639	3.67730579	0.00000000	0.00000000	0.00000000	0.00000000	3.67730579	0.00000000	790.74834100
1E-F2	38,718,178.00	6.09529 %	801.52748639	3.93557595	0.00000000	0.00000000	0.00000000	0.00000000	3.93557595	0.00000000	790.74834100
1E-F3	38,718,178.00	6.49529 %	801.52748639	4.19384585	0.00000000	0.00000000	0.00000000	0.00000000	4.19384585	0.00000000	790.74834100
1E-F4	38,718,178.00	6.89529 %	801.52748639	4.45211575	0.00000000	0.00000000	0.00000000	0.00000000	4.45211575	0.00000000	790.74834100
1E-F5	38,718,178.00	7.49529 %	801.52748639	4.83952086	0.00000000	0.00000000	0.00000000	0.00000000	4.83952086	0.00000000	790.74834100
1X-1	0.00	1.80000 %	301.52748639	0.43721479	0.00000000	0.00000000	0.00000000	0.00000000	0.43721479	0.00000000	290.74834100
1X-2	0.00	1.40000 %	301.52748639	0.34005603	0.00000000	0.00000000	0.00000000	0.00000000	0.34005603	0.00000000	290.74834100
1X-3	0.00	1.00000 %	301.52748639	0.24289702	0.00000000	0.00000000	0.00000000	0.00000000	0.24289702	0.00000000	290.74834100
1X-4	0.00	0.60000 %	301.52748639	0.14573826	0.00000000	0.00000000	0.00000000	0.00000000	0.14573826	0.00000000	290.74834100
1Y-1	0.00	1.80000 %	801.52748639	1.16221481	0.00000000	0.00000000	0.00000000	0.00000000	1.16221481	0.00000000	790.74834100
1Y-2	0.00	1.40000 %	801.52748639	0.90394491	0.00000000	0.00000000	0.00000000	0.00000000	0.90394491	0.00000000	790.74834100
1Y-3	0.00	1.00000 %	801.52748639	0.64567501	0.00000000	0.00000000	0.00000000	0.00000000	0.64567501	0.00000000	790.74834100
1Y-4	0.00	0.60000 %	801.52748639	0.38740485	0.00000000	0.00000000	0.00000000	0.00000000	0.38740485	0.00000000	790.74834100
2A-H	14,850,014,032.00	0.00000 %	177.41127223	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	175.79629986
2M-1	117,869,000.00	5.59529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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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	7.64529 %	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	7.64529 %	343.40056378	2.11490295	0.00000000	0.00000000	0.00000000	0.00000000	2.11490295	0.00000000	322.65618303
2M-BH	92,599,118.58	0.00000 %	343.40056393	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	322.65618300
2M-2C	34,575,936.42	7.64529 %	1000.00000000	6.15870580	0.00000000	0.00000000	0.00000000	0.00000000	6.15870580	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	7.64529 %	449.62873375	2.76913106	0.00000000	0.00000000	0.00000000	0.00000000	2.76913106	0.00000000	442.68570432
2M-2H	276,668,280.00	0.00000 %	449.62764839	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	442.68463566
2B-1	73,668,000.00	9.29529 %	1000.00000000	7.48787248	0.00000000	0.00000000	0.00000000	0.00000000	7.48787248	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	998.55060002	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.39532030
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 %	343.40056378	0.49793069	0.00000000	0.00000000	0.00000000	0.00000000	0.49793069	0.00000000	322.65618303
2B-I2	0.00	1.40000 %	343.40056378	0.38727946	0.00000000	0.00000000	0.00000000	0.00000000	0.38727946	0.00000000	322.65618303
2B-I3	0.00	1.00000 %	343.40056378	0.27662823	0.00000000	0.00000000	0.00000000	0.00000000	0.27662823	0.00000000	322.65618303
2B-I4	0.00	0.60000 %	343.40056378	0.16597699	0.00000000	0.00000000	0.00000000	0.00000000	0.16597699	0.00000000	322.65618303
2C-I1	0.00	1.80000 %	1000.00000000	1.45000006	0.00000000	0.00000000	0.00000000	0.00000000	1.45000006	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777770	0.00000000	0.00000000	0.00000000	0.00000000	1.12777770	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555562	0.00000000	0.00000000	0.00000000	0.00000000	0.80555562	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333326	0.00000000	0.00000000	0.00000000	0.00000000	0.48333326	0.00000000	1000.00000000
2E-A1	34,154,097.17	5.84529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.24529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	6.64529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.04529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	5.84529 %	343.40056378	1.61697226	0.00000000	0.00000000	0.00000000	0.00000000	1.61697226	0.00000000	322.65618303

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Interest Distribution Factors Statement

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2E-B2	34,575,936.42	6.24529 %	343.40056378	1.72762349	0.00000000	0.00000000	0.00000000	0.00000000	1.72762349	0.00000000	322.65618303
2E-B3	34,575,936.42	6.64529 %	343.40056378	1.83827472	0.00000000	0.00000000	0.00000000	0.00000000	1.83827472	0.00000000	322.65618303
2E-B4	34,575,936.42	7.04529 %	343.40056378	1.94892625	0.00000000	0.00000000	0.00000000	0.00000000	1.94892625	0.00000000	322.65618303
2E-C1	34,575,936.42	5.84529 %	1000.00000000	4.70870573	0.00000000	0.00000000	0.00000000	0.00000000	4.70870573	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.24529 %	1000.00000000	5.03092810	0.00000000	0.00000000	0.00000000	0.00000000	5.03092810	0.00000000	1000.00000000
2E-C3	34,575,936.42	6.64529 %	1000.00000000	5.35315017	0.00000000	0.00000000	0.00000000	0.00000000	5.35315017	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.04529 %	1000.00000000	5.67537254	0.00000000	0.00000000	0.00000000	0.00000000	5.67537254	0.00000000	1000.00000000
2E-D1	68,730,033.58	5.84529 %	172.75411405	0.81344831	0.00000000	0.00000000	0.00000000	0.00000000	0.81344831	0.00000000	162.31826305
2E-D2	68,730,033.58	6.24529 %	172.75411405	0.86911350	0.00000000	0.00000000	0.00000000	0.00000000	0.86911350	0.00000000	162.31826305
2E-D3	68,730,033.58	6.64529 %	172.75411405	0.92477868	0.00000000	0.00000000	0.00000000	0.00000000	0.92477868	0.00000000	162.31826305
2E-D4	68,730,033.58	7.04529 %	172.75411405	0.98044401	0.00000000	0.00000000	0.00000000	0.00000000	0.98044401	0.00000000	162.31826305
2E-D5	68,730,033.58	7.64529 %	172.75411405	1.06394172	0.00000000	0.00000000	0.00000000	0.00000000	1.06394172	0.00000000	162.31826305
2E-F1	69,151,872.83	5.84529 %	671.70028199	3.16283900	0.00000000	0.00000000	0.00000000	0.00000000	3.16283900	0.00000000	661.32809161
2E-F2	69,151,872.83	6.24529 %	671.70028199	3.37927579	0.00000000	0.00000000	0.00000000	0.00000000	3.37927579	0.00000000	661.32809161
2E-F3	69,151,872.83	6.64529 %	671.70028199	3.59571259	0.00000000	0.00000000	0.00000000	0.00000000	3.59571259	0.00000000	661.32809161
2E-F4	69,151,872.83	7.04529 %	671.70028199	3.81214925	0.00000000	0.00000000	0.00000000	0.00000000	3.81214925	0.00000000	661.32809161
2E-F5	69,151,872.83	7.64529 %	671.70028199	4.13680437	0.00000000	0.00000000	0.00000000	0.00000000	4.13680437	0.00000000	661.32809161
2X-1	0.00	1.80000 %	172.75411405	0.25049340	0.00000000	0.00000000	0.00000000	0.00000000	0.25049340	0.00000000	162.31826305
2X-2	0.00	1.40000 %	172.75411405	0.19482822	0.00000000	0.00000000	0.00000000	0.00000000	0.19482822	0.00000000	162.31826305
2X-3	0.00	1.00000 %	172.75411405	0.13916303	0.00000000	0.00000000	0.00000000	0.00000000	0.13916303	0.00000000	162.31826305
2X-4	0.00	0.60000 %	172.75411405	0.08349785	0.00000000	0.00000000	0.00000000	0.00000000	0.08349785	0.00000000	162.31826305
2Y-1	0.00	1.80000 %	671.70028199	0.97396538	0.00000000	0.00000000	0.00000000	0.00000000	0.97396538	0.00000000	661.32809147
2Y-2	0.00	1.40000 %	671.70028199	0.75752858	0.00000000	0.00000000	0.00000000	0.00000000	0.75752858	0.00000000	661.32809147
2Y-3	0.00	1.00000 %	671.70028199	0.54109193	0.00000000	0.00000000	0.00000000	0.00000000	0.54109193	0.00000000	661.32809147
2Y-4	0.00	0.60000 %	671.70028199	0.32465513	0.00000000	0.00000000	0.00000000	0.00000000	0.32465513	0.00000000	661.32809147

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,781,536.97
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(1,035,165.92)
Total Deposits	2,746,371.05
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,727,204.39
Total Withdrawals (Pool Distribution Amount)	2,746,371.05
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	4.845290%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	28,852,337.46
Total Principal Reduction Cumulative	12,457,527,881.53
Scheduled Principal Current	8,806,714.58
Scheduled Principal Cumulative	1,177,096,133.57
Unscheduled Principal Current	19,565,318.60
Unscheduled Principal Cumulative	11,279,080,705.44
Senior Reduction Amount	26,239,193.75
Subordinate Reduction Amount	2,132,839.43
Calculated Tranche Write-Down Amount	480,304.28
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,068.90
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	71,395.42
Group 2	
Total Principal Reduction Current	27,175,391.80
Total Principal Reduction Cumulative	12,575,942,370.19
Scheduled Principal Current	5,814,116.70
Scheduled Principal Cumulative	985,515,023.69
Unscheduled Principal Current	20,806,413.46
Unscheduled Principal Cumulative	11,589,762,660.26
Senior Reduction Amount	23,982,362.37
Subordinate Reduction Amount	2,638,167.79
Calculated Tranche Write-Down Amount	554,861.64
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,616.80
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,948.78

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	22269
Period Reference Pool Removal Loan Count	114
Period Ending Loan Count	22155
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	4,031,406,523.13
Period PIF Loan Count Current	104
PIF Loan Count Cumulative	47060
Period PIF Loan UPB Current	16,027,614.81
PIF Loan UPB Cumulative	10,888,359,015.40
Period Partial Prepayment Amount	2,080,613.82
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	2,009,535.71
Credit Event Amount Cumulative	7,559,224.36
Total Active Modified Loan Count	426
Total Active Modified Loan UPB	107,720,982.79
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	17252
Period Reference Pool Removal Loan Count	116
Period Ending Loan Count	17136
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,933,210,666.09
Period PIF Loan Count Current	102
PIF Loan Count Cumulative	49153
Period PIF Loan UPB Current	17,155,554.17
PIF Loan UPB Cumulative	11,339,748,029.83
Period Partial Prepayment Amount	1,040,412.72
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	3,205,570.69
Credit Event Amount Cumulative	21,046,422.72
Total Active Modified Loan Count	595
Total Active Modified Loan UPB	140,315,200.71
Structural Reporting	
Group 1	
Senior Percentage	92.054334%
Subordinate Percentage	7.945666%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.993794%
Subordinate Percentage	11.006206%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.950000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.950000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.950000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.950000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	6.480000 %	6.510000 %
1M-2C	0.00	0.00	1.000000 %	4.040000 %	4.060000 %
1M-2	0.00	0.00	1.000000 %	4.040000 %	4.060000 %
1M-2H	0.00	0.00	1.000000 %	4.040000 %	4.060000 %
1B-1	0.00	0.00	0.500000 %	2.010000 %	2.010000 %
1B-1H	0.00	0.00	0.500000 %	2.010000 %	2.010000 %
1B-2H	480,304.28	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	9.530000 %	9.600000 %
2M-2C	0.00	0.00	1.000000 %	5.240000 %	5.260000 %
2M-2	0.00	0.00	1.000000 %	5.240000 %	5.260000 %
2M-2H	0.00	0.00	1.000000 %	5.240000 %	5.260000 %
2B-1	0.00	0.00	0.500000 %	2.620000 %	2.620000 %
2B-1H	0.00	0.00	0.500000 %	2.620000 %	2.620000 %
2B-2H	554,861.64	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	624	113,828,151.95	1.588150 %	1.634378 %
60 Days	154	30,140,827.97	0.391947 %	0.432771 %
90 Days	66	14,016,544.12	0.167977 %	0.201254 %
120 Days	55	11,217,864.16	0.139981 %	0.161069 %
150 Days	40	8,362,086.71	0.101804 %	0.120065 %
180+ Days	311	63,740,862.06	0.791530 %	0.915210 %
Totals	1250	241,306,336.97	3.181390 %	3.464747 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	262	47,280,471.34	1.182577 %	1.172803 %
60 Days	49	10,246,249.37	0.221169 %	0.254161 %
90 Days	25	4,908,795.61	0.112841 %	0.121764 %
120 Days	26	5,518,851.95	0.117355 %	0.136896 %
150 Days	13	2,488,092.78	0.058677 %	0.061718 %
180+ Days	135	29,214,899.63	0.609343 %	0.724683 %
Totals	510	99,657,360.68	2.301963 %	2.472025 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	362	66,547,680.61	2.112512 %	2.268766 %
60 Days	105	19,894,578.60	0.612745 %	0.678253 %
90 Days	41	9,107,748.51	0.239262 %	0.310504 %
120 Days	29	5,699,012.21	0.169234 %	0.194293 %
150 Days	27	5,873,993.93	0.157563 %	0.200258 %
180+ Days	176	34,525,962.43	1.027077 %	1.177071 %
Totals	740	141,648,976.29	4.318394 %	4.829144 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	171	50,304,820.17	52,068.90	0.103507
Group 2	326	82,334,413.09	80,616.80	0.097914

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	271,727.30	169.83	0.062500
Group 1	0043741717	643,038.75	736.82	0.114584
Group 1	0043741803	176,879.68	192.36	0.108752
Group 1	0043741811	403,405.06	210.11	0.052084
Group 1	0043741842	241,717.11	201.43	0.083333
Group 1	0043741847	278,221.39	302.57	0.108752
Group 1	0043741912	217,854.32	158.85	0.072916
Group 1	0043742802	199,456.22	332.43	0.166668
Group 1	0043743198	373,699.82	311.42	0.083334
Group 1	0043743312	536,851.34	559.22	0.104167
Group 1	0043744171	532,329.60	499.06	0.093750
Group 1	0043744667	111,967.23	104.97	0.093751
Group 1	0043744717	317,567.09	231.56	0.072917
Group 1	0043744990	274,278.00	285.71	0.104168
Group 1	0043745711	232,870.78	141.66	0.060832
Group 1	0043746280	197,117.19	225.86	0.114582
Group 1	0043747325	391,696.62	244.81	0.062500
Group 1	0043747774	191,777.16	8.11	0.004229
Group 1	0043748067	109,043.43	90.87	0.083334
Group 1	0043748080	398,623.68	433.50	0.108749
Group 1	0043748397	318,355.24	232.13	0.072915
Group 1	0043748595	384,348.56	200.18	0.052083
Group 1	0043748648	348,437.20	254.07	0.072917
Group 1	0043748847	183,461.05	152.88	0.083331

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	218,838.64	227.96	0.104168
Group 1	0043749513	140,895.89	205.47	0.145831
Group 1	0043749583	405,703.82	169.04	0.041666
Group 1	0043750649	233,322.16	194.44	0.083335
Group 1	0043750831	362,807.04	377.92	0.104166
Group 1	0043751815	283,965.23	147.90	0.052084
Group 1	0043751956	336,136.76	175.07	0.052083
Group 1	0043752088	380,984.20	277.80	0.072916
Group 1	0043752245	377,673.97	196.71	0.052085
Group 1	0043752294	386,001.30	281.46	0.072917
Group 1	0043752537	602,909.62	251.21	0.041666
Group 1	0043753875	166,827.22	121.64	0.072914
Group 1	0043754729	152,785.34	79.58	0.052086
Group 1	0043755940	291,388.27	358.71	0.123104
Group 1	0043756688	190,419.90	297.53	0.156249
Group 1	0043756930	478,859.44	149.64	0.031249
Group 1	0043757682	639,685.92	399.80	0.062499
Group 1	0043758962	418,048.76	217.73	0.052082
Group 1	0043759310	469,092.75	635.23	0.135417
Group 1	0043760194	423,283.16	396.83	0.093750
Group 1	0043760203	273,754.01	285.16	0.104167
Group 1	0043760860	735,357.38	689.40	0.093750
Group 1	0043762103	289,330.49	120.55	0.041665
Group 1	0043762648	200,147.98	250.18	0.124998
Group 1	0043763507	390,772.17	407.05	0.104166
Group 1	0043763774	515,148.92	697.60	0.135417
Group 1	0043763800	336,435.10	560.73	0.166668
Group 1	0043763807	325,114.63	101.60	0.031251
Group 1	0043763835	315,151.35	424.14	0.134583
Group 1	0043763845	111,251.28	69.53	0.062498
Group 1	0043763905	481,118.23	501.16	0.104166
Group 1	0043764021	544,023.91	680.03	0.125000
Group 1	0043764055	186,160.85	135.74	0.072915
Group 1	0043764158	251,880.76	314.85	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764167	181,593.97	60.34	0.033228
Group 1	0043764254	322,170.08	268.48	0.083335
Group 1	0043764855	377,423.69	589.72	0.156249
Group 1	0043764972	80,880.25	101.10	0.125000
Group 1	0043765137	109,666.47	125.66	0.114584
Group 1	0043765220	108,218.06	146.55	0.135421
Group 1	0043765354	136,856.05	171.07	0.125000
Group 1	0043765419	301,760.40	62.87	0.020834
Group 1	0043765488	214,750.85	246.07	0.114584
Group 1	0043765536	265,128.87	82.85	0.031249
Group 1	0043766893	464,720.13	252.01	0.054228
Group 1	0043766912	264,006.12	220.01	0.083335
Group 1	0043767061	223,632.69	209.66	0.093752
Group 1	0043767420	286,830.67	89.63	0.031248
Group 1	0043769931	272,938.66	253.61	0.092918
Group 1	0043770001	284,295.60	325.76	0.114585
Group 1	0043770011	257,702.37	295.28	0.114582
Group 1	0043770312	136,788.15	113.99	0.083333
Group 1	0043770597	125,794.37	91.73	0.072921
Group 1	0043770662	290,277.69	151.19	0.052085
Group 1	0043770741	487,322.73	558.39	0.114583
Group 1	0043770892	322,505.14	235.16	0.072917
Group 1	0043771610	302,230.96	110.96	0.036714
Group 1	0043771773	206,238.11	184.75	0.089581
Group 1	0043772916	168,033.13	192.54	0.114585
Group 1	0043773020	109,234.01	118.85	0.108803
Group 1	0043773441	293,450.77	397.38	0.135416
Group 1	0043774274	235,331.26	169.63	0.072081
Group 1	0043775080	209,786.57	149.03	0.071039
Group 1	0043775090	518,029.33	647.54	0.125001
Group 1	0043775184	79,836.84	108.11	0.135414
Group 1	0043775529	298,015.07	248.35	0.083335
Group 1	0043775583	299,924.71	406.15	0.135417
Group 1	0043775625	354,474.59	516.94	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775696	231,855.62	313.97	0.135416
Group 1	0043776252	372,799.35	427.17	0.114584
Group 1	0043776577	379,290.83	711.17	0.187500
Group 1	0043777757	284,462.63	207.42	0.072916
Group 1	0043778043	444,911.98	417.10	0.093749
Group 1	0043778473	164,747.21	188.77	0.114582
Group 1	0043778634	218,062.98	159.00	0.072915
Group 1	0043779563	350,109.15	182.35	0.052084
Group 1	0043779869	70,800.69	73.17	0.103346
Group 1	0043780403	270,306.33	337.88	0.124999
Group 1	0043780466	132,461.09	151.78	0.114585
Group 1	0043780956	155,643.60	259.41	0.166669
Group 1	0043780965	211,725.44	373.17	0.176252
Group 1	0043780989	86,719.99	71.54	0.082495
Group 1	0043781089	98,766.37	20.58	0.020837
Group 1	0043781355	160,625.15	237.59	0.147916
Group 1	0043781481	386,173.21	281.58	0.072915
Group 1	0043781760	562,001.57	761.04	0.135416
Group 1	0043781939	204,597.93	123.61	0.060416
Group 1	0043782461	292,592.15	515.69	0.176249
Group 1	0043782557	332,624.82	277.19	0.083334
Group 1	0043782594	142,276.84	103.74	0.072914
Group 1	0043782631	430,081.85	403.20	0.093750
Group 1	0043782785	372,962.98	621.60	0.166665
Group 1	0043783003	485,525.34	1,058.91	0.218096
Group 1	0043783174	662,065.88	1,195.93	0.180636
Group 1	0043783379	158,737.84	198.42	0.124999
Group 1	0043784458	194,442.01	129.60	0.066652
Group 1	0043784924	279,456.59	436.65	0.156250
Group 1	0043785240	444,544.25	324.15	0.072917
Group 1	0043786176	259,701.07	297.57	0.114582
Group 1	0043788068	229,994.46	263.54	0.114585
Group 1	0043789927	968,805.90	1,513.76	0.156250
Group 1	0043790258	224,649.09	304.21	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043790596	45,727.19	76.21	0.166662
Group 1	0043790968	215,651.39	247.10	0.114583
Group 1	0043791487	223,274.90	255.84	0.114585
Group 1	0043791538	176,668.80	202.43	0.114582
Group 1	0043791539	223,795.09	256.43	0.114582
Group 1	0043791637	427,304.58	489.62	0.114583
Group 1	0043792284	218,705.48	318.95	0.145835
Group 1	0043793126	158,282.58	49.93	0.031545
Group 1	0043793703	476,608.92	446.82	0.093750
Group 1	0043793732	175,596.61	292.66	0.166666
Group 1	0043794105	402,962.89	167.90	0.041666
Group 1	0043794181	288,982.16	451.53	0.156248
Group 1	0043794587	610,034.43	826.09	0.135417
Group 1	0043794733	297,856.41	465.40	0.156250
Group 1	0043795102	127,206.54	132.51	0.104169
Group 1	0043795127	350,129.65	388.69	0.111013
Group 1	0043796276	207,479.96	324.19	0.156251
Group 1	0043797123	277,490.61	260.15	0.093751
Group 1	0043797144	69,241.90	176.57	0.255005
Group 1	0043798216	280,242.10	291.92	0.104167
Group 1	0043798623	112,167.57	175.26	0.156248
Group 1	0043798654	767,425.52	1,199.10	0.156250
Group 1	0043800131	104,249.85	141.17	0.135415
Group 1	0043800581	366,728.08	340.75	0.092916
Group 1	0043801398	412,038.73	686.73	0.166666
Group 1	0043801646	122,483.64	89.31	0.072916
Group 1	0043802030	371,230.46	464.04	0.125001
Group 1	0043802190	429,600.46	402.75	0.093750
Group 1	0043803568	149,122.79	155.34	0.104169
Group 1	0043803616	169,134.93	105.71	0.062500
Group 1	0043804576	385,217.45	642.03	0.166667
Group 1	0043804577	259,789.71	378.86	0.145833
Group 1	0043804873	207,457.10	194.49	0.093750
Group 1	0043805962	92,152.77	105.59	0.114581

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043806018	333,356.65	173.62	0.052082
Group 1	0043806483	81,569.50	67.29	0.082494
Group 1	0043807086	171,418.66	178.56	0.104166
Group 1	0043807423	240,718.91	175.52	0.072915
Group 1	0043807864	479,283.76	898.66	0.187501
Group 1	0043807946	264,492.91	303.06	0.114582
Group 1	0043808710	356,305.24	259.81	0.072918
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	381,832.89	636.39	0.166667
Group 1	0043809028	404,033.93	462.96	0.114584
Group 1	0043809932	145,066.46	181.33	0.124998
Group 2	0043810044	337,815.90	175.95	0.052085
Group 2	0043810102	54,205.44	39.52	0.072908
Group 2	0043810251	366,880.05	76.43	0.020832
Group 2	0043810453	201,078.17	314.18	0.156248
Group 2	0043810574	320,254.19	133.44	0.041667
Group 2	0043811403	240,827.38	223.77	0.092917
Group 2	0043811525	496,371.21	517.05	0.104166
Group 2	0043811782	251,408.10	314.26	0.125000
Group 2	0043811806	57,306.57	29.88	0.052141
Group 2	0043811815	83,796.33	79.84	0.095279
Group 2	0043811841	275,514.33	220.95	0.080195
Group 2	0043811939	72,613.65	22.69	0.031248
Group 2	0043812652	319,947.10	399.93	0.124999
Group 2	0043812680	344,739.80	430.92	0.124999
Group 2	0043812792	161,961.24	168.71	0.104167
Group 2	0043813033	73,933.12	100.12	0.135420
Group 2	0043813555	344,496.15	226.74	0.065818
Group 2	0043813782	133,675.90	147.70	0.110491
Group 2	0043813786	191,951.56	319.92	0.166667
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814293	280,802.58	5.10	0.001816
Group 2	0043814648	65,791.36	48.39	0.073551
Group 2	0043814923	310,751.84	23.29	0.007495

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043815617	273,594.69	254.22	0.092918
Group 2	0043816083	229,339.24	107.94	0.047066
Group 2	0043817320	292,282.27	325.23	0.111273
Group 2	0043817615	251,057.66	339.97	0.135415
Group 2	0043817628	341,258.85	391.03	0.114585
Group 2	0043817703	142,920.89	119.10	0.083333
Group 2	0043818005	272,663.69	340.83	0.125000
Group 2	0043818038	150,867.28	53.66	0.035568
Group 2	0043818101	60,474.93	88.19	0.145829
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818187	121,373.83	151.72	0.125002
Group 2	0043818399	207,686.84	195.39	0.094079
Group 2	0043818443	33,293.81	18.48	0.055506
Group 2	0043818638	134,834.11	154.50	0.114585
Group 2	0043818878	378,035.07	433.17	0.114585
Group 2	0043819497	228,465.59	316.24	0.138419
Group 2	0043819932	349,329.36	291.11	0.083334
Group 2	0043819994	189,157.31	137.93	0.072918
Group 2	0043820331	156,461.84	81.49	0.052083
Group 2	0043820355	67,061.88	27.94	0.041663
Group 2	0043820372	365,388.80	456.74	0.125001
Group 2	0043820387	216,335.59	22.53	0.010414
Group 2	0043820611	160,927.98	318.50	0.197915
Group 2	0043820657	120,014.02	212.52	0.177079
Group 2	0043820673	164,788.13	94.24	0.057189
Group 2	0043820681	352,149.69	330.14	0.093750
Group 2	0043820837	83,803.50	69.84	0.083338
Group 2	0043820847	168,424.61	122.81	0.072917
Group 2	0043820917	166,689.53	156.27	0.093749
Group 2	0043821023	208,479.21	282.32	0.135419
Group 2	0043821151	166,259.36	249.71	0.150193
Group 2	0043821488	248,763.54	285.04	0.114583
Group 2	0043821705	319,258.22	365.82	0.114584
Group 2	0043822060	368,329.77	114.68	0.031135

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822413	217,023.84	248.67	0.114582
Group 2	0043822458	328,104.24	61.34	0.018695
Group 2	0043822800	163,539.94	153.32	0.093751
Group 2	0043822869	88,063.16	119.25	0.135414
Group 2	0043823269	329,836.78	53.89	0.016338
Group 2	0043823297	581,607.47	727.01	0.125000
Group 2	0043823352	343,518.75	500.96	0.145832
Group 2	0043824039	154,891.24	193.61	0.124997
Group 2	0043824046	180,573.75	300.96	0.166669
Group 2	0043824515	45,129.28	61.11	0.135411
Group 2	0043825098	273,789.93	48.56	0.017736
Group 2	0043825176	178,317.89	299.51	0.167964
Group 2	0043825279	222,905.95	23.87	0.010709
Group 2	0043825287	341,640.83	82.67	0.024198
Group 2	0043825438	141,923.69	162.62	0.114583
Group 2	0043825446	236,900.52	98.71	0.041667
Group 2	0043825485	121,078.82	15.76	0.013016
Group 2	0043825510	200,725.83	83.64	0.041669
Group 2	0043825631	60,176.94	75.22	0.124998
Group 2	0043825634	229,100.94	307.82	0.134360
Group 2	0043825814	178,203.89	204.19	0.114582
Group 2	0043826034	240,880.88	276.01	0.114584
Group 2	0043826207	395,565.38	288.43	0.072916
Group 2	0043826271	361,882.89	92.47	0.025552
Group 2	0043826535	331,357.04	553.66	0.167089
Group 2	0043826576	227,402.99	142.50	0.062664
Group 2	0043826580	260,735.49	488.88	0.187500
Group 2	0043826648	94,561.37	98.56	0.104229
Group 2	0043827245	187,967.47	97.90	0.052083
Group 2	0043827505	238,338.60	45.50	0.019090
Group 2	0043827637	260,773.89	27.16	0.010415
Group 2	0043827787	113,373.24	82.67	0.072918
Group 2	0043827802	429,732.35	626.69	0.145833
Group 2	0043827804	279,864.32	378.98	0.135416

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828096	120,462.81	225.87	0.187502
Group 2	0043828142	170,018.71	398.88	0.234609
Group 2	0043828289	237,259.84	271.86	0.114583
Group 2	0043828648	547,828.41	798.92	0.145834
Group 2	0043828910	407,515.05	308.31	0.075656
Group 2	0043829112	338,900.83	564.83	0.166665
Group 2	0043829651	356,053.71	445.07	0.125001
Group 2	0043830057	61,435.22	25.60	0.041670
Group 2	0043830267	321,558.05	200.97	0.062499
Group 2	0043830309	118,494.94	65.02	0.054872
Group 2	0043830410	307,402.34	285.63	0.092917
Group 2	0043830477	269,322.57	393.66	0.146167
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	324,058.62	730.26	0.225348
Group 2	0043830994	335,638.80	675.42	0.201234
Group 2	0043831029	555,819.15	926.37	0.166668
Group 2	0043831073	343,973.30	378.66	0.110084
Group 2	0043831210	238,422.95	21.33	0.008946
Group 2	0043831472	213,985.42	198.42	0.092726
Group 2	0043831806	131,306.97	123.10	0.093750
Group 2	0043832066	155,388.89	95.20	0.061266
Group 2	0043832263	274,352.45	216.08	0.078760
Group 2	0043832276	338,585.12	387.96	0.114583
Group 2	0043832303	230,015.50	143.76	0.062500
Group 2	0043832345	419,120.87	757.58	0.180755
Group 2	0043832701	211,879.82	154.50	0.072919
Group 2	0043832851	422,968.39	396.53	0.093749
Group 2	0043832918	142,926.94	253.10	0.177083
Group 2	0043833297	224,635.63	444.59	0.197916
Group 2	0043833611	81,075.82	42.23	0.052087
Group 2	0043833703	280,167.92	129.03	0.046055
Group 2	0043834118	135,838.19	56.81	0.041822
Group 2	0043834295	206,480.48	193.58	0.093752
Group 2	0043834485	486,615.52	658.96	0.135417

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Modification Loss Detail

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Group 2	0043834759	178,254.21	204.25	0.114584
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043834944	169,561.43	176.63	0.104169
Group 2	0043835038	233,782.03	365.28	0.156248
Group 2	0043835151	396,517.00	495.65	0.125001
Group 2	0043835181	298,928.30	186.83	0.062500
Group 2	0043835305	264,720.75	193.03	0.072918
Group 2	0043835359	352,315.42	513.79	0.145832
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	365,072.81	188.75	0.051702
Group 2	0043836036	75,343.38	109.88	0.145839
Group 2	0043836074	86,589.86	120.28	0.138908
Group 2	0043836090	68,254.33	43.72	0.064055
Group 2	0043836143	470,780.68	1,437.62	0.305369
Group 2	0043836349	176,906.75	320.55	0.181197
Group 2	0043836552	169,474.98	35.31	0.020835
Group 2	0043836588	105,212.26	175.35	0.166663
Group 2	0043836906	122,011.78	165.22	0.135413
Group 2	0043837149	205,624.78	108.83	0.052927
Group 2	0043837183	316,200.73	78.65	0.024873
Group 2	0043837233	432,045.00	495.05	0.114583
Group 2	0043837618	117,272.35	207.67	0.177084
Group 2	0043837686	396,516.40	495.65	0.125001
Group 2	0043837742	159,296.46	348.46	0.218749
Group 2	0043837815	274,048.26	502.69	0.183431
Group 2	0043838114	490,323.01	459.68	0.093750
Group 2	0043838291	426,176.81	577.11	0.135416
Group 2	0043838810	208,728.54	304.40	0.145835
Group 2	0043838891	380,017.78	631.26	0.166113
Group 2	0043838925	192,304.56	123.56	0.064252
Group 2	0043839629	327,602.40	273.00	0.083333
Group 2	0043840095	239,321.02	199.43	0.083332
Group 2	0043840157	282,614.97	441.59	0.156251
Group 2	0043840199	433,953.36	768.46	0.177084

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Modification Loss Detail

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Group 2	0043840534	103,810.47	21.63	0.020836
Group 2	0043840550	297,565.03	216.97	0.072915
Group 2	0043840884	236,378.98	270.85	0.114583
Group 2	0043840986	300,262.05	375.33	0.125001
Group 2	0043841036	215,376.89	201.92	0.093752
Group 2	0043841424	368,101.86	93.08	0.025286
Group 2	0043841869	160,236.87	166.91	0.104165
Group 2	0043841923	139,620.83	87.26	0.062498
Group 2	0043841961	138,365.33	100.89	0.072916
Group 2	0043842399	389,223.07	113.90	0.029263
Group 2	0043842635	219,662.08	297.46	0.135417
Group 2	0043842691	290,843.30	152.94	0.052585
Group 2	0043842714	135,337.04	112.78	0.083333
Group 2	0043842734	272,745.59	152.79	0.056019
Group 2	0043842784	240,578.48	362.75	0.150782
Group 2	0043842919	241,292.94	50.27	0.020834
Group 2	0043843191	220,276.70	45.89	0.020833
Group 2	0043843425	153,214.71	111.72	0.072917
Group 2	0043843491	183,815.79	153.18	0.083333
Group 2	0043843776	315,337.57	361.32	0.114582
Group 2	0043843910	229,236.82	277.01	0.120840
Group 2	0043844107	412,965.41	301.12	0.072917
Group 2	0043844351	368,838.49	461.05	0.125001
Group 2	0043844516	274,918.89	372.29	0.135418
Group 2	0043844621	381,131.75	277.91	0.072917
Group 2	0043844635	276,141.31	329.07	0.119167
Group 2	0043844687	125,753.49	95.29	0.075775
Group 2	0043844901	297,647.27	142.29	0.047805
Group 2	0043844934	278,721.80	377.44	0.135418
Group 2	0043845043	169,304.64	352.72	0.208335
Group 2	0043845098	350,962.82	402.14	0.114582
Group 2	0043845163	225,824.66	39.39	0.017443
Group 2	0043845191	370,948.34	502.33	0.135418
Group 2	0043845908	570,591.55	31.75	0.005564

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Modification Loss Detail

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Group 2	0043846610	295,027.85	184.39	0.062499
Group 2	0043846727	202,479.73	253.10	0.125000
Group 2	0043846785	318,139.55	497.09	0.156249
Group 2	0043846856	101,049.09	18.43	0.018239
Group 2	0043846913	183,152.21	40.63	0.022184
Group 2	0043847345	166,081.10	80.82	0.048663
Group 2	0043847434	201,548.15	92.19	0.045741
Group 2	0043847472	224,640.41	280.80	0.125000
Group 2	0043847635	222,147.20	254.54	0.114582
Group 2	0043848445	230,670.57	72.08	0.031248
Group 2	0043848491	281,934.58	547.77	0.194290
Group 2	0043848608	401,554.56	181.56	0.045214
Group 2	0043848927	213,319.42	47.04	0.022051
Group 2	0043848946	288,373.76	210.27	0.072916
Group 2	0043849048	298,217.29	372.77	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	165,926.91	164.79	0.099315
Group 2	0043849984	55,484.32	13.79	0.024854
Group 2	0043850534	429,977.08	582.26	0.135417
Group 2	0043851263	444,724.84	522.64	0.117520
Group 2	0043851582	718,620.67	730.79	0.101693
Group 2	0043851625	215,631.40	202.15	0.093748
Group 2	0043851792	105,752.17	78.25	0.073994
Group 2	0043852384	333,436.73	347.33	0.104167
Group 2	0043852465	114,202.52	69.19	0.060585
Group 2	0043852910	406,128.64	592.27	0.145833
Group 2	0043853072	365,265.06	250.54	0.068591
Group 2	0043853250	138,478.40	201.95	0.145835
Group 2	0043853690	252,854.02	263.39	0.104167
Group 2	0043853744	255,540.20	319.43	0.125002
Group 2	0043853813	252,192.12	157.62	0.062500
Group 2	0043854594	420,798.50	155.67	0.036994
Group 2	0043854633	240,225.49	75.07	0.031250

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Modification Loss Detail

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Group 2	0043854730	341,287.26	391.06	0.114584
Group 2	0043855199	315,900.90	164.53	0.052083
Group 2	0043855655	174,947.43	40.40	0.023093
Group 2	0043855733	140,633.13	54.64	0.038853
Group 2	0043855917	290,056.71	271.93	0.093751
Group 2	0043856088	234,757.94	329.48	0.140349
Group 2	0043856237	416,649.49	262.97	0.063115
Group 2	0043856611	285,354.44	297.24	0.104165
Group 2	0043857079	180,033.02	281.30	0.156249
Group 2	0043857123	236,568.04	24.64	0.010416
Group 2	0043857612	123,774.59	141.83	0.114587
Group 2	0043857750	185,752.98	38.70	0.020834
Group 2	0043857889	328,074.69	649.31	0.197915
Group 2	0043858275	294,122.51	61.28	0.020835
Group 2	0043858295	166,977.51	22.95	0.013744
Group 2	0043858379	247,501.89	254.03	0.102638
Group 2	0043858652	198,602.71	268.94	0.135416
Group 2	0043858758	279,171.79	393.05	0.140791
Group 2	0043859091	353,585.35	515.65	0.145835
Group 2	0043859262	294,590.16	4.67	0.001585
Group 2	0043859317	325,085.02	609.53	0.187499
Group 2	0043859453	386,207.74	603.45	0.156250
Group 2	0043859477	571,517.57	948.87	0.166026
Group 2	0043859698	249,619.58	390.03	0.156250
Group 2	0043860139	321,244.20	306.49	0.095407
Group 2	0043860145	378,075.15	472.59	0.124999
Group 2	0043860484	334,322.48	103.20	0.030868
Group 2	0043860712	164,609.77	93.72	0.056935
Group 2	0043860810	427,774.71	401.04	0.093750
Group 2	0043860909	144,978.77	135.92	0.093752
Group 2	0043861008	387,324.13	199.65	0.051546
Group 2	0043861265	428,253.41	446.10	0.104167
Group 2	0043861691	118,661.30	148.33	0.125003
Group 2	0043861739	352,922.09	58.06	0.016451

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Group 2	0043861777	254,251.78	186.28	0.073266
Group 2	0043862024	142,212.44	177.77	0.125003
Group 2	0043862050	154,571.19	177.11	0.114582
Group 2	0043862125	328,447.58	203.03	0.061815
Group 2	0043862156	407,469.54	424.45	0.104167
Group 2	0043862174	423,334.35	308.68	0.072916
Group 2	0043862302	225,421.83	234.81	0.104165
Group 2	0043862332	173,070.87	180.28	0.104165
Group 2	0043862372	67,573.09	28.16	0.041673
Group 2	0043862402	157,070.87	86.12	0.054829
Group 2	0043862560	243,907.41	330.29	0.135416
Group 2	0043862569	125,532.91	114.36	0.091100
Group 2	0043862745	283,314.75	192.66	0.068002
Group 2	0043863009	388,413.87	161.84	0.041667
Group 2	0043863485	567,455.28	751.08	0.132359
Group 2	0043864325	49,960.80	21.71	0.043454
Group 2	0043864328	199,314.50	260.32	0.130608
Group 2	0043864416	218,926.79	296.46	0.135415
Group 2	0043864646	311,768.45	129.90	0.041666
Group 2	0043864678	369,020.50	461.28	0.125001
Group 2	0043864887	435,735.05	635.45	0.145834
Group 2	0043865091	171,014.51	142.51	0.083332
Group 2	0043865301	276,257.74	171.26	0.061993
Group 2	0043866060	287,568.57	419.37	0.145833
Group 2	0043866196	113,093.70	25.66	0.022689
Group 2	0043866523	72,222.34	7.52	0.010412
Group 2	0043866777	126,561.57	92.28	0.072913
Group 2	0043866972	267,943.64	418.66	0.156249
Group 2	0043867128	362,280.55	150.95	0.041667
Group 2	0043867665	155,610.99	16.21	0.010417
Group 2	0043867968	122,694.74	166.15	0.135417
Group 2	0043868265	131,248.64	136.72	0.104169
Group 2	0043868749	443,919.28	693.62	0.156249
Group 2	0043868873	209,468.72	87.28	0.041667

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Group 2	0043868918	410,562.36	427.67	0.104167
Group 2	0043869266	206,286.07	214.88	0.104166
Group 2	0043869417	139,332.46	72.57	0.052084
Group 2	0043869700	279,483.21	494.92	0.177084
Group 2	0043870820	338,431.73	70.51	0.020834
Group 2	0043871323	265,108.05	248.54	0.093750
Group 2	0043871515	306,166.07	223.25	0.072918
Group 2	0043871516	526,313.12	660.90	0.125572
Group 2	0043872042	87,228.29	42.70	0.048952
Group 2	0043872136	142,204.89	82.35	0.057909
Group 2	0043872770	65,901.07	102.97	0.156249
Group 2	0043872811	182,527.67	342.24	0.187500
Group 2	0043872834	590,406.61	430.50	0.072916
Group 2	0043872963	122,056.11	114.43	0.093752
Group 2	0043873126	201,481.08	146.91	0.072915
Group 2	0043873279	158,828.43	231.62	0.145830
Group 2	0043873365	194,529.78	92.82	0.047715
Group 2	0043873581	191,640.48	239.55	0.125000
Group 2	0043873736	622,401.21	778.00	0.125000
Group 2	0043874082	265,664.26	103.44	0.038936
Group 2	0043874292	88,567.03	138.39	0.156255
Group 2	0043874333	161,061.79	285.21	0.177081
Group 2	0043874431	403,233.06	466.71	0.115742
Group 2	0043874656	376,918.34	182.94	0.048536
Group 2	0043874740	62,657.47	104.43	0.166668
Group 2	0043874891	196,023.38	73.23	0.037358
Group 2	0043875397	118,492.30	56.33	0.047539
Group 2	0043875453	374,783.94	624.64	0.166667
Group 2	0043876004	156,868.16	91.45	0.058297
Group 2	0043876037	210,924.25	314.37	0.149044
Group 2	0043876485	319,243.36	166.27	0.052083

Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
24	5,215,106.40	1,015,051.20	19.464

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043749119	484,739.87	122,271.32	25.224
0043750825	218,206.66	27,132.58	12.434
0043755584	138,453.24	27,521.32	19.878
0043768226	90,358.69	11,349.22	12.560
0043774952	162,561.29	23,526.08	14.472
0043776864	214,268.51	49,072.87	22.903
0043777646	70,722.49	48,398.95	68.435
0043782047	292,742.93	63,700.53	21.760
0043782899	289,962.37	105,765.47	36.476
0043801640	47,519.66	1,565.94	3.295
0043812265	160,633.04	38,829.46	24.173
0043813228	118,930.20	13,690.86	11.512
0043815232	192,687.94	47,619.71	24.713
0043816926	276,416.24	35,048.16	12.679
0043819768	185,331.48	11,610.14	6.265
0043823161	301,464.35	73,581.63	24.408
0043823400	351,441.08	38,473.02	10.947
0043825800	220,594.61	41,090.33	18.627
0043825809	424,397.18	117,194.08	27.614
0043826268	280,813.04	36,468.62	12.987

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	450,186.05	20,114.72	5,465.36	1.214

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043829552	130,348.22	(3,777.98)	(1,226.20)	(0.941)
0043869498	319,837.83	23,892.70	6,691.56	2.092

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Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043826383	280,146.60	(20,046.92)	(7.156)
0043836296	88,613.74	14,573.06	16.446
0043841995	111,453.27	27,229.00	24.431
0043866686	212,647.92	59,385.77	27.927

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
169	28,605,647.08	2,018,299.27	7.056

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	13,476.80	8.475
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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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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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	47,619.71	24.713
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	38,473.02	10.947
0043823769	117,851.46	1,438.89	1.221

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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	41,090.33	18.627
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	(1,226.20)	(0.941)
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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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	59,385.77	27.927
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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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	10	2,009,535.71	480,304.28	0.012 %	0	0.00	0.00	0.000 %	10	2,009,535.71	480,304.28	0.012 %
Group 2	16	3,655,756.74	554,861.64	0.019 %	0	0.00	0.00	0.000 %	16	3,655,756.74	554,861.64	0.019 %
Total	26	5,665,292.45	1,035,165.92	0.015 %	0	0.00	0.00	0.000 %	26	5,665,292.45	1,035,165.92	0.015 %

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	0043749119	520,000.00	4.500 %	DC	80.00	360	484,739.87	03/31/2023	122,271.32	122,271.32
Group 1	0043750825	232,000.00	4.375 %	TX	80.00	360	218,206.66	03/31/2023	27,132.58	27,132.58
Group 1	0043755584	136,000.00	3.875 %	IL	80.00	360	138,453.24	03/31/2023	27,521.32	27,521.32
Group 1	0043768226	96,000.00	4.875 %	NC	80.00	360	90,358.69	03/31/2023	11,349.22	11,349.22
Group 1	0043774952	176,000.00	3.875 %	TX	74.00	360	162,561.29	03/31/2023	23,526.08	23,526.08
Group 1	0043776864	216,000.00	3.750 %	WA	66.00	300	214,268.51	03/31/2023	49,072.87	49,072.87
Group 1	0043777646	74,000.00	4.375 %	NY	80.00	360	70,722.49	03/31/2023	48,398.95	48,398.95
Group 1	0043782047	292,000.00	4.750 %	NC	80.00	360	292,742.93	03/31/2023	63,700.53	63,700.53
Group 1	0043782899	316,000.00	3.500 %	NY	80.00	360	289,962.37	03/31/2023	105,765.47	105,765.47
Group 1	0043801640	50,000.00	4.625 %	TX	72.00	360	47,519.66	03/31/2023	1,565.94	1,565.94
Group 2	0043812265	176,000.00	3.500 %	SC	95.00	360	160,633.04	03/31/2023	38,829.46	38,829.46
Group 2	0043813228	126,000.00	4.000 %	GA	97.00	360	118,930.20	03/31/2023	13,690.86	13,690.86
Group 2	0043815232	211,000.00	3.875 %	PA	90.00	360	192,687.94	03/31/2023	47,619.71	47,619.71
Group 2	0043816926	269,000.00	4.000 %	FL	97.00	360	276,416.24	03/31/2023	35,048.16	35,048.16
Group 2	0043819768	194,000.00	4.500 %	GA	97.00	360	185,331.48	03/31/2023	11,610.14	11,610.14
Group 2	0043823161	280,000.00	4.375 %	CA	97.00	360	301,464.35	03/31/2023	73,581.63	73,581.63
Group 2	0043823400	367,000.00	4.500 %	TX	95.00	360	351,441.08	03/31/2023	38,473.02	38,473.02
Group 2	0043825800	233,000.00	4.125 %	AZ	84.00	360	220,594.61	03/31/2023	41,090.33	41,090.33
Group 2	0043825809	424,000.00	3.625 %	CA	90.00	360	424,397.18	03/31/2023	117,194.08	117,194.08
Group 2	0043826268	300,000.00	3.875 %	FL	95.00	360	280,813.04	03/31/2023	36,468.62	36,468.62

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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 2	0043826383	293,000.00	4.000 %	FL	95.00	360	280,146.60	03/31/2023	(20,046.92)	(20,046.92)
Group 2	0043829552	135,000.00	4.500 %	MD	90.00	360	130,348.22	02/28/2023	(3,777.98)	(1,226.20)
Group 2	0043836296	95,000.00	4.750 %	NC	84.00	360	88,613.74	03/31/2023	14,573.06	14,573.06
Group 2	0043841995	114,000.00	4.500 %	IN	95.00	360	111,453.27	03/31/2023	27,229.00	27,229.00
Group 2	0043866686	220,000.00	3.625 %	TX	95.00	360	212,647.92	03/31/2023	59,385.77	59,385.77
Group 2	0043869498	341,000.00	4.375 %	CA	95.00	360	319,837.83	02/28/2023	23,892.70	6,691.56

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.

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Credit-Linked Notes

Series 2017-C06

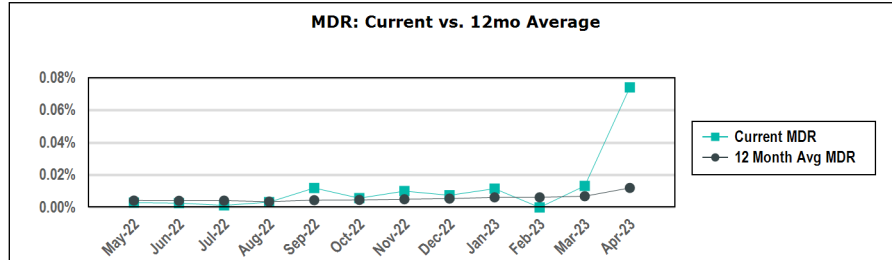
Distribution Date: 25-Apr-2023
 05-Apr-2023 3:20:11 PM

Realized Loss Report - Collateral

Summary

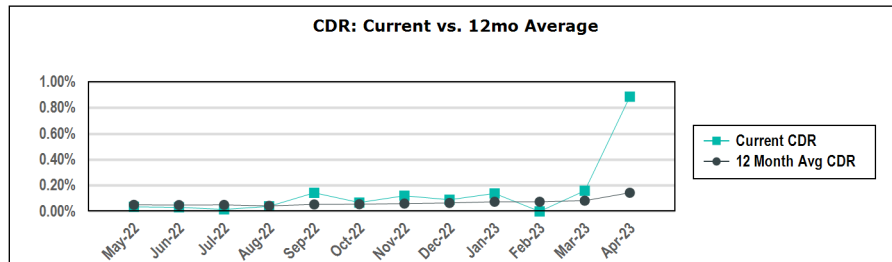
MDR

Current Month 0.074 %
 3 Month Average 0.029 %
 12 Month Average 0.012 %



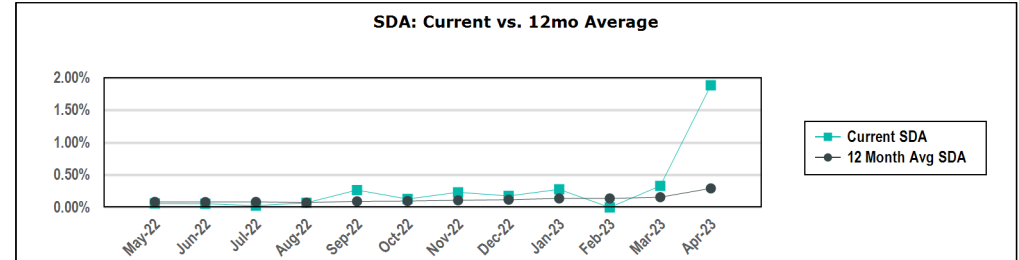
CDR

Current Month 0.888 %
 3 Month Average 0.349 %
 12 Month Average 0.144 %



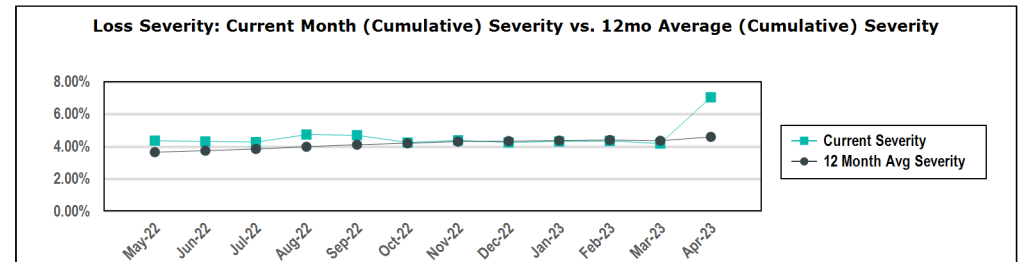
SDA

Current Month 1.889 %
 3 Month Average 0.741 %
 12 Month Average 0.294 %



Loss Severity

Current Month (Cumulative) 7.056 %
 3 Month Average (Cumulative) 5.207 %
 12 Month Average (Cumulative) 4.612 %



Connecticut Avenue Securities

Credit-Linked Notes

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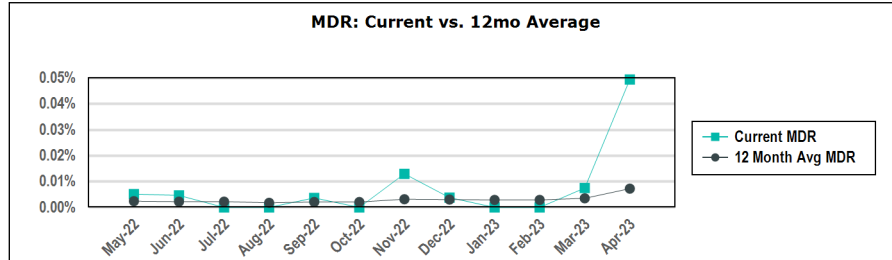
Distribution Date: 25-Apr-2023
 05-Apr-2023 3:20:11 PM

Realized Loss Report - Collateral

Group 1

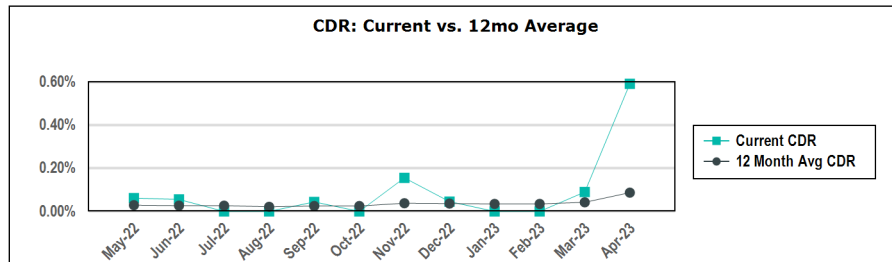
MDR

Current Month 0.049 %
 3 Month Average 0.019 %
 12 Month Average 0.007 %



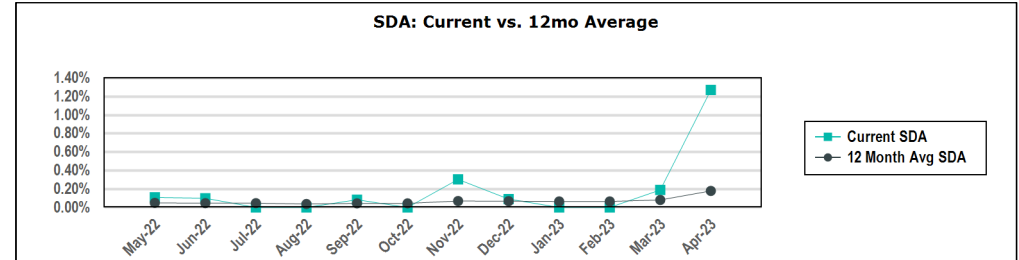
CDR

Current Month 0.592 %
 3 Month Average 0.227 %
 12 Month Average 0.087 %



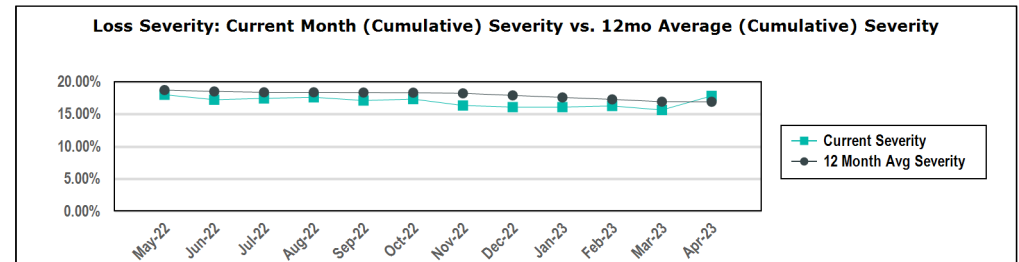
SDA

Current Month 1.271 %
 3 Month Average 0.487 %
 12 Month Average 0.179 %



Loss Severity

Current Month (Cumulative) 17.873 %
 3 Month Average (Cumulative) 16.627 %
 12 Month Average (Cumulative) 16.965 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

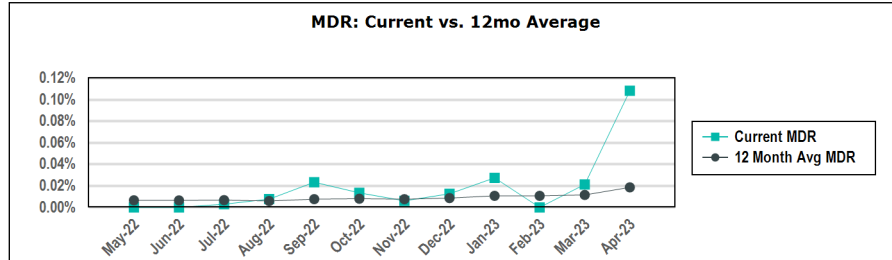
Distribution Date: 25-Apr-2023
05-Apr-2023 3:20:12 PM

Realized Loss Report - Collateral

Group 2

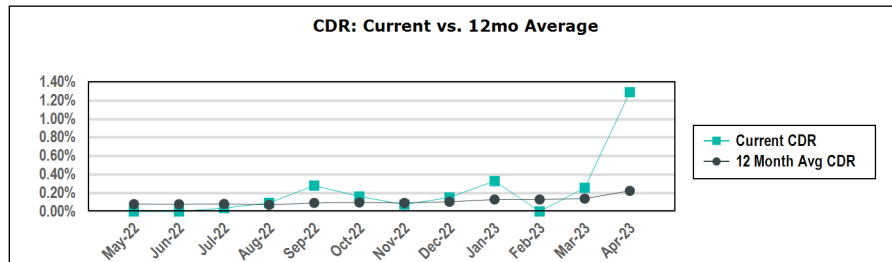
MDR

Current Month 0.108 %
3 Month Average 0.043 %
12 Month Average 0.019 %



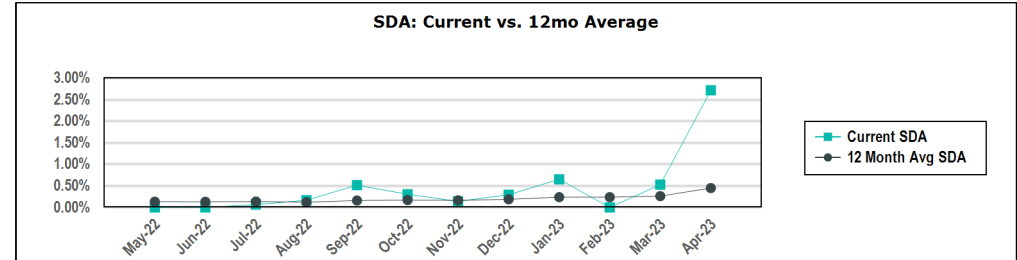
CDR

Current Month 1.292 %
3 Month Average 0.516 %
12 Month Average 0.223 %



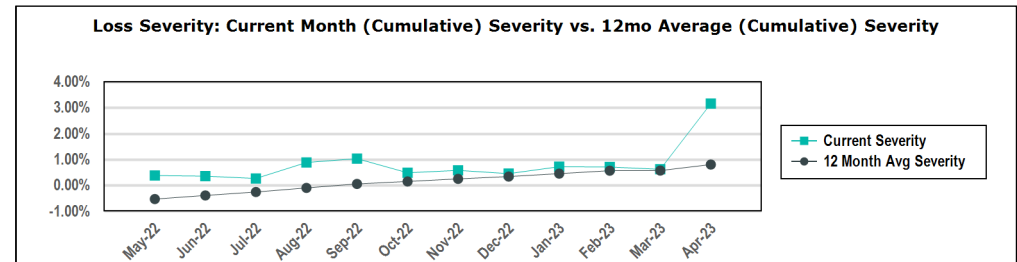
SDA

Current Month 2.718 %
3 Month Average 1.082 %
12 Month Average 0.449 %



Loss Severity

Current Month (Cumulative) 3.170 %
3 Month Average (Cumulative) 1.506 %
12 Month Average (Cumulative) 0.813 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

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Prepayment Rates

Summary

SMM

Current Month 0.591 %
3 Month Average 0.531 %
12 Month Average 1.030 %

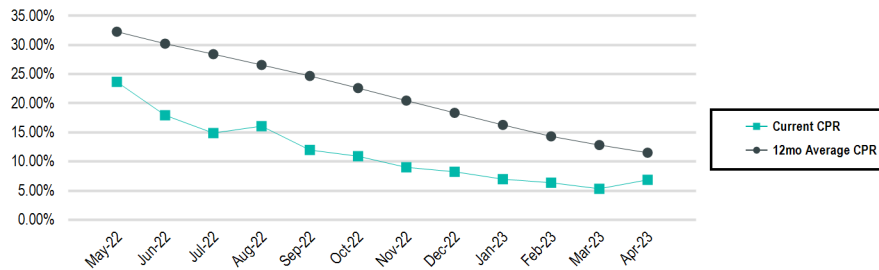
CPR

Current Month 6.866 %
3 Month Average 6.190 %
12 Month Average 11.523 %

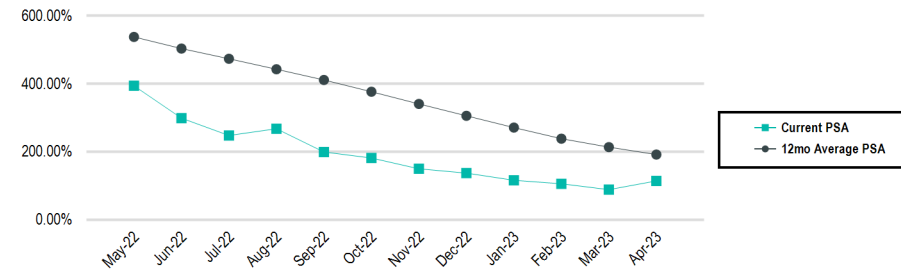
PSA

Current Month 114.436 %
3 Month Average 103.160 %
12 Month Average 192.056 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.495 %
3 Month Average 0.469 %
12 Month Average 0.917 %

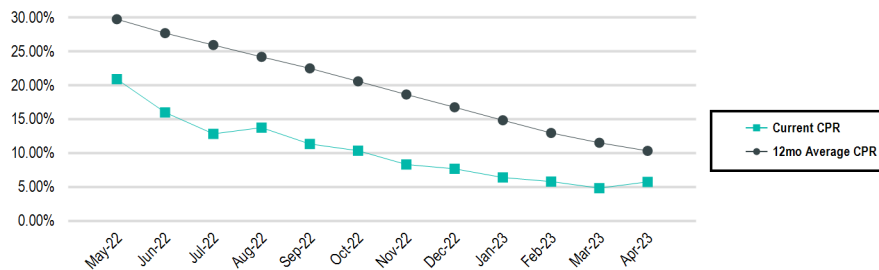
CPR

Current Month 5.778 %
3 Month Average 5.487 %
12 Month Average 10.356 %

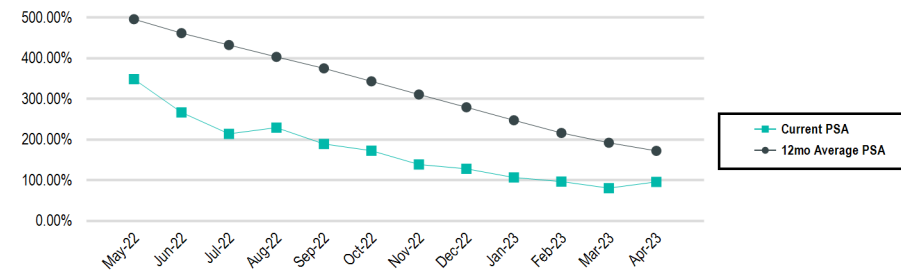
PSA

Current Month 96.306 %
3 Month Average 91.443 %
12 Month Average 172.602 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

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Prepayment Rates

Group 2

SMM

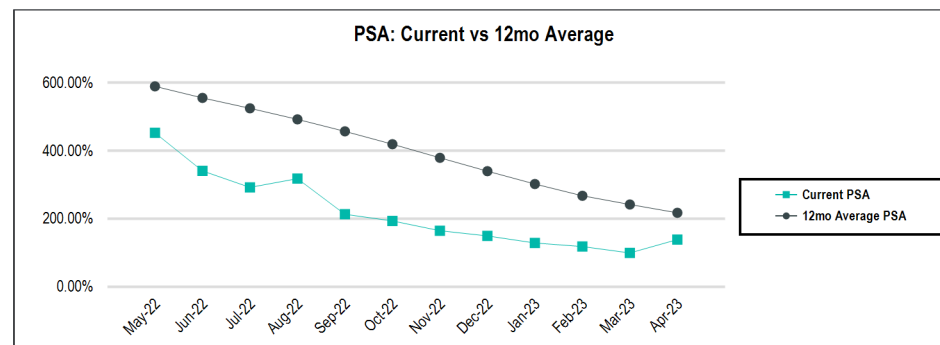
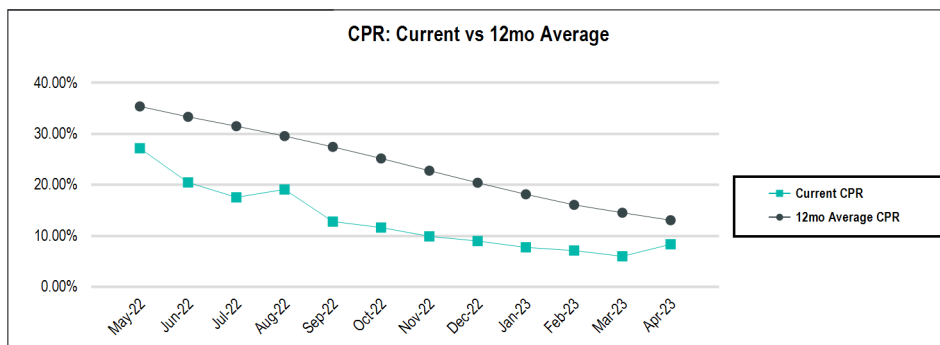
Current Month	0.723 %
3 Month Average	0.616 %
12 Month Average	1.181 %

CPR

Current Month	8.339 %
3 Month Average	7.144 %
12 Month Average	13.068 %

PSA

Current Month	138.985 %
3 Month Average	119.067 %
12 Month Average	217.793 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
183	34,207,114.68

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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>