

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: 26-Jan-2026
06-Jan-2026 2:08:25 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/31/2025	0.00000%	2,940,504,453.27	0.00	20,518,796.21	0.00	2,920,003,924.88	20,518,796.21	0.00
1M-1	30711XQS6	01/23/2026	4.73867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	01/23/2026	6.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	01/23/2026	6.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XQV9	01/23/2026	6.63867%	17,713,996.49	101,264.41	345,447.05	0.00	17,368,549.45	446,711.46	0.00
1M-CH		12/31/2025	0.00000%	72,812,450.79	0.00	1,419,941.92	0.00	71,392,508.87	1,419,941.92	0.00
1M-2	30711XQX5	01/23/2026	6.63867%	17,713,996.49	101,264.41	345,447.05	0.00	17,368,549.45	446,711.46	0.00
1M-2H		12/31/2025	0.00000%	72,812,450.79	0.00	1,419,941.92	0.00	71,392,508.87	1,419,941.92	0.00
1B-1	30711XQW7	01/23/2026	8.13867%	34,992,596.00	245,238.58	0.00	0.00	34,992,596.00	245,238.58	0.00
1B-1H		12/31/2025	0.00000%	47,452,076.00	0.00	0.00	0.00	47,452,076.00	0.00	0.00
1B-2H		12/31/2025	0.00000%	80,022,969.09	0.00	0.00	287,009.19	79,735,959.90	0.00	2,708,712.10
1A-I1	30711XQZ0	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XRK2	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XRM8	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XRP1	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XRR7	01/23/2026	1.80000%	0.00	27,456.69	0.00	0.00	0.00	27,456.69	0.00
1C-I2	30711XRT3	01/23/2026	1.40000%	0.00	21,355.21	0.00	0.00	0.00	21,355.21	0.00
1C-I3	30711XRV8	01/23/2026	1.00000%	0.00	15,253.72	0.00	0.00	0.00	15,253.72	0.00

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Series 2017-C06



Distribution Date: 26-Jan-2026
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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
1C-I4	30711XR4	01/23/2026	0.60000%	0.00	9,152.23	0.00	0.00	0.00	9,152.23	0.00
1E-A1	30711XQY3	01/23/2026	4.83867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	01/23/2026	5.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	01/23/2026	5.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	01/23/2026	6.03867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	01/23/2026	4.83867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XRJ5	01/23/2026	5.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XRL0	01/23/2026	5.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XRN6	01/23/2026	6.03867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XRQ9	01/23/2026	4.83867%	17,713,996.49	73,807.71	345,447.05	0.00	17,368,549.45	419,254.76	0.00
1E-C2	30711XRS5	01/23/2026	5.23867%	17,713,996.49	79,909.20	345,447.05	0.00	17,368,549.45	425,356.25	0.00
1E-C3	30711XRU0	01/23/2026	5.63867%	17,713,996.49	86,010.69	345,447.05	0.00	17,368,549.45	431,457.74	0.00
1E-C4	30711XRW6	01/23/2026	6.03867%	17,713,996.49	92,112.18	345,447.05	0.00	17,368,549.45	437,559.23	0.00
1E-D1	30711XRY2	01/23/2026	4.83867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XRZ9	01/23/2026	5.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XSA3	01/23/2026	5.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XSB1	01/23/2026	6.03867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XSC9	01/23/2026	6.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XSD7	01/23/2026	4.83867%	17,713,996.49	73,807.71	345,447.05	0.00	17,368,549.45	419,254.76	0.00
1E-F2	30711XSE5	01/23/2026	5.23867%	17,713,996.49	79,909.20	345,447.05	0.00	17,368,549.45	425,356.25	0.00
1E-F3	30711XSF2	01/23/2026	5.63867%	17,713,996.49	86,010.69	345,447.05	0.00	17,368,549.45	431,457.74	0.00
1E-F4	30711XSG0	01/23/2026	6.03867%	17,713,996.49	92,112.18	345,447.05	0.00	17,368,549.45	437,559.23	0.00
1E-F5	30711XSH8	01/23/2026	6.63867%	17,713,996.49	101,264.41	345,447.05	0.00	17,368,549.45	446,711.46	0.00
1X-1	30711XSJ4	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XSK1	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XSL9	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XSM7	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XSN5	01/23/2026	1.80000%	0.00	27,456.69	0.00	0.00	0.00	27,456.69	0.00
1Y-2	30711XSP0	01/23/2026	1.40000%	0.00	21,355.21	0.00	0.00	0.00	21,355.21	0.00
1Y-3	30711XSQ8	01/23/2026	1.00000%	0.00	15,253.72	0.00	0.00	0.00	15,253.72	0.00
1Y-4	30711XSR6	01/23/2026	0.60000%	0.00	9,152.23	0.00	0.00	0.00	9,152.23	0.00
2A-H		12/31/2025	0.00000%	2,011,413,906.05	0.00	13,339,898.31	0.00	1,998,074,007.74	13,339,898.31	0.00
2M-1	30711XSS4	01/23/2026	4.73867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	01/23/2026	6.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	01/23/2026	6.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XSV7	01/23/2026	6.78867%	25,892,411.20	151,361.84	443,756.53	0.00	25,448,654.67	595,118.37	0.00
2M-CH		12/31/2025	0.00000%	69,343,442.39	0.00	1,188,441.09	0.00	68,155,001.30	1,188,441.09	0.00
2M-2	30711XSX3	01/23/2026	6.78867%	25,892,411.20	151,361.84	443,756.53	0.00	25,448,654.67	595,118.37	0.00
2M-2H		12/31/2025	0.00000%	69,343,442.39	0.00	1,188,441.09	0.00	68,155,001.30	1,188,441.09	0.00
2B-1	30711XSW5	01/23/2026	8.43867%	19,121,000.00	138,945.28	0.00	0.00	19,121,000.00	138,945.28	0.00
2B-1H		12/31/2025	0.00000%	58,424,765.00	0.00	0.00	0.00	58,424,765.00	0.00	0.00
2B-2H		12/31/2025	0.00000%	75,188,691.51	0.00	0.00	(100,309.32)	75,289,000.83	0.00	2,256,764.17
2A-I1	30711XSZ8	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 26-Jan-2026
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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
2B-I2	30711XTK0	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XTM6	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XTP9	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XTR5	01/23/2026	1.80000%	0.00	40,133.24	0.00	0.00	0.00	40,133.24	0.00
2C-I2	30711XTT1	01/23/2026	1.40000%	0.00	31,214.74	0.00	0.00	0.00	31,214.74	0.00
2C-I3	30711XTV6	01/23/2026	1.00000%	0.00	22,296.24	0.00	0.00	0.00	22,296.24	0.00
2C-I4	30711XTX2	01/23/2026	0.60000%	0.00	13,377.75	0.00	0.00	0.00	13,377.75	0.00
2E-A1	30711XSX1	01/23/2026	4.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	01/23/2026	5.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	01/23/2026	5.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	01/23/2026	6.18867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	01/23/2026	4.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XTJ3	01/23/2026	5.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XTL8	01/23/2026	5.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XTN4	01/23/2026	6.18867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XTQ7	01/23/2026	4.98867%	25,892,411.20	111,228.60	443,756.53	0.00	25,448,654.67	554,985.13	0.00
2E-C2	30711XTS3	01/23/2026	5.38867%	25,892,411.20	120,147.10	443,756.53	0.00	25,448,654.67	563,903.63	0.00
2E-C3	30711XTU8	01/23/2026	5.78867%	25,892,411.20	129,065.59	443,756.53	0.00	25,448,654.67	572,822.12	0.00
2E-C4	30711XTW4	01/23/2026	6.18867%	25,892,411.20	137,984.09	443,756.53	0.00	25,448,654.67	581,740.62	0.00
2E-D1	30711XTY0	01/23/2026	4.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XTZ7	01/23/2026	5.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XUA0	01/23/2026	5.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XUB8	01/23/2026	6.18867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XUC6	01/23/2026	6.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XUD4	01/23/2026	4.98867%	25,892,411.20	111,228.60	443,756.53	0.00	25,448,654.67	554,985.13	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-F2	30711XUE2	01/23/2026	5.38867%	25,892,411.20	120,147.10	443,756.53	0.00	25,448,654.67	563,903.63	0.00
2E-F3	30711XUF9	01/23/2026	5.78867%	25,892,411.20	129,065.59	443,756.53	0.00	25,448,654.67	572,822.12	0.00
2E-F4	30711XUG7	01/23/2026	6.18867%	25,892,411.20	137,984.09	443,756.53	0.00	25,448,654.67	581,740.62	0.00
2E-F5	30711XUH5	01/23/2026	6.78867%	25,892,411.20	151,361.84	443,756.53	0.00	25,448,654.67	595,118.37	0.00
2X-1	30711XUJ1	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XUK8	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XUL6	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XUM4	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XUN2	01/23/2026	1.80000%	0.00	40,133.24	0.00	0.00	0.00	40,133.24	0.00
2Y-2	30711XUP7	01/23/2026	1.40000%	0.00	31,214.74	0.00	0.00	0.00	31,214.74	0.00
2Y-3	30711XUQ5	01/23/2026	1.00000%	0.00	22,296.24	0.00	0.00	0.00	22,296.24	0.00
2Y-4	30711XUR3	01/23/2026	0.60000%	0.00	13,377.75	0.00	0.00	0.00	13,377.75	0.00
Totals				6,031,102,727.87	3,163,072.57	47,756,699.92	186,699.87	5,983,177,596.01	50,919,772.49	4,965,476.27

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

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.

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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	2,940,504,453.27	7,571,549.33	12,947,246.88	0.00	0.00	20,518,796.21	2,920,003,924.88	0.18408389	20,518,796.21
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	19,359,089.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.89717804	345,447.05
1M-CH	79,574,517.00	72,812,450.79	523,966.43	895,975.50	0.00	0.00	1,419,941.92	71,392,508.87	0.89717804	1,419,941.92
1M-2	58,077,267.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.29905935	345,447.05
1M-2H	238,723,551.00	72,812,450.79	523,966.43	895,975.50	0.00	0.00	1,419,941.92	71,392,508.87	0.29905935	1,419,941.92
1B-1	34,992,596.00	34,992,596.00	0.00	0.00	0.00	0.00	0.00	34,992,596.00	1.00000000	0.00
1B-1H	47,452,076.00	47,452,076.00	0.00	0.00	0.00	0.00	0.00	47,452,076.00	1.00000000	0.00
1B-2H	82,444,672.00	80,022,969.09	0.00	0.00	0.00	287,009.19	287,009.19	79,735,959.90	0.96714509	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
 06-Jan-2026 2:08:25 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
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	19,359,089.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.89717804	345,447.05
1E-C2	19,359,089.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.89717804	345,447.05
1E-C3	19,359,089.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.89717804	345,447.05
1E-C4	19,359,089.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.89717804	345,447.05
1E-D1	38,718,178.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	38,718,178.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	38,718,178.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	38,718,178.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	38,718,178.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	38,718,178.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.44858902	345,447.05
1E-F2	38,718,178.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.44858902	345,447.05
1E-F3	38,718,178.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.44858902	345,447.05
1E-F4	38,718,178.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.44858902	345,447.05
1E-F5	38,718,178.00	17,713,996.49	127,471.87	217,975.18	0.00	0.00	345,447.05	17,368,549.45	0.44858902	345,447.05
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
06-Jan-2026 2:08:25 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
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	2,011,413,906.05	4,796,749.51	8,543,148.80	0.00	0.00	13,339,898.31	1,998,074,007.74	0.13455031	13,339,898.31
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	34,575,936.42	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.73602214	443,756.53
2M-CH	92,599,118.58	69,343,442.39	430,576.37	757,864.72	0.00	0.00	1,188,441.09	68,155,001.30	0.73602214	1,188,441.09
2M-2	103,305,970.00	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.24634254	443,756.53
2M-2H	276,668,280.00	69,343,442.39	430,576.37	757,864.72	0.00	0.00	1,188,441.09	68,155,001.30	0.24634194	1,188,441.09
2B-1	19,121,000.00	19,121,000.00	0.00	0.00	0.00	0.00	0.00	19,121,000.00	1.00000000	0.00
2B-1H	58,424,765.00	58,424,765.00	0.00	0.00	0.00	0.00	0.00	58,424,765.00	1.00000000	0.00
2B-2H	77,545,765.00	75,188,691.51	0.00	0.00	0.00	(100,309.32)	(100,309.32)	75,289,000.83	0.97089765	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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Jan-2026
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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
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	34,575,936.42	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.73602214	443,756.53
2E-C2	34,575,936.42	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.73602214	443,756.53
2E-C3	34,575,936.42	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.73602214	443,756.53
2E-C4	34,575,936.42	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.73602214	443,756.53
2E-D1	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	69,151,872.83	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.36801107	443,756.53

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	69,151,872.83	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.36801107	443,756.53
2E-F3	69,151,872.83	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.36801107	443,756.53
2E-F4	69,151,872.83	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.36801107	443,756.53
2E-F5	69,151,872.83	25,892,411.20	160,774.55	282,981.98	0.00	0.00	443,756.53	25,448,654.67	0.36801107	443,756.53
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	6,031,102,727.87	17,448,095.06	30,308,604.88	0.00	186,699.87	47,943,399.79	5,983,177,596.01	0.17394482	47,756,699.92

NOTE: Original Face Amounts for 1M-2/1M-2H and 2M-2/2M-2H were adjusted as a result of CAS 2017-C06 tender offers. See Supplemental Reporting at the end of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$195,000.00 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$33,774,404 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	185.37628696	0.47732820	0.81622476	0.00000000	0.00000000	1.29355297	184.08388564	0.18408389	1.29355297
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	79,574,517.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	19,359,089.00	915.02221463	6.58460065	11.25957838	0.00000000	0.00000000	17.84417903	897.17803612	0.89717804	17.84417903
1M-CH	79,574,517.00	915.02221484	6.58460082	11.25957824	0.00000000	0.00000000	17.84417893	897.17803590	0.89717804	17.84417893
1M-2	58,077,267.00	305.00740488	2.19486688	3.75319279	0.00000000	0.00000000	5.94805968	299.05934537	0.29905935	5.94805968
1M-2H	238,723,551.00	305.00740495	2.19486694	3.75319275	0.00000000	0.00000000	5.94805964	299.05934530	0.29905935	5.94805964
1B-1	34,992,596.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	47,452,076.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	970.62632610	0.00000000	0.00000000	0.00000000	3.48123394	3.48123394	967.14509217	0.96714509	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
 06-Jan-2026 2:08:25 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
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	19,359,089.00	915.02221463	6.58460065	11.25957838	0.00000000	0.00000000	17.84417903	897.17803612	0.89717804	17.84417903
1E-C2	19,359,089.00	915.02221463	6.58460065	11.25957838	0.00000000	0.00000000	17.84417903	897.17803612	0.89717804	17.84417903
1E-C3	19,359,089.00	915.02221463	6.58460065	11.25957838	0.00000000	0.00000000	17.84417903	897.17803612	0.89717804	17.84417903
1E-C4	19,359,089.00	915.02221463	6.58460065	11.25957838	0.00000000	0.00000000	17.84417903	897.17803612	0.89717804	17.84417903
1E-D1	38,718,178.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	38,718,178.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	38,718,178.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	38,718,178.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	38,718,178.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	38,718,178.00	457.51110732	3.29230032	5.62978919	0.00000000	0.00000000	8.92208952	448.58901806	0.44858902	8.92208952
1E-F2	38,718,178.00	457.51110732	3.29230032	5.62978919	0.00000000	0.00000000	8.92208952	448.58901806	0.44858902	8.92208952
1E-F3	38,718,178.00	457.51110732	3.29230032	5.62978919	0.00000000	0.00000000	8.92208952	448.58901806	0.44858902	8.92208952
1E-F4	38,718,178.00	457.51110732	3.29230032	5.62978919	0.00000000	0.00000000	8.92208952	448.58901806	0.44858902	8.92208952
1E-F5	38,718,178.00	457.51110732	3.29230032	5.62978919	0.00000000	0.00000000	8.92208952	448.58901806	0.44858902	8.92208952
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

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Series 2017-C06



Distribution Date: 26-Jan-2026
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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
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	135.44861989	0.32301313	0.57529567	0.00000000	0.00000000	0.89830880	134.55031109	0.13455031	0.89830880
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	92,599,118.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	34,575,936.42	748.85639786	4.64989720	8.18436200	0.00000000	0.00000000	12.83425920	736.02213866	0.73602214	12.83425920
2M-CH	92,599,118.58	748.85639792	4.64989707	8.18436214	0.00000000	0.00000000	12.83425920	736.02213871	0.73602214	12.83425920
2M-2	103,305,970.00	250.63809187	1.55629486	2.73926066	0.00000000	0.00000000	4.29555552	246.34253635	0.24634254	4.29555552
2M-2H	276,668,280.00	250.63748685	1.55629106	2.73925410	0.00000000	0.00000000	4.29554516	246.34194169	0.24634194	4.29554516
2B-1	19,121,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,424,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	969.60409779	0.00000000	0.00000000	0.00000000	(1.29354994)	(1.29354994)	970.89764773	0.97089765	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

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Distribution Date: 26-Jan-2026
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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
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	34,575,936.42	748.85639786	4.64989720	8.18436200	0.00000000	0.00000000	12.83425920	736.02213866	0.73602214	12.83425920
2E-C2	34,575,936.42	748.85639786	4.64989720	8.18436200	0.00000000	0.00000000	12.83425920	736.02213866	0.73602214	12.83425920
2E-C3	34,575,936.42	748.85639786	4.64989720	8.18436200	0.00000000	0.00000000	12.83425920	736.02213866	0.73602214	12.83425920
2E-C4	34,575,936.42	748.85639786	4.64989720	8.18436200	0.00000000	0.00000000	12.83425920	736.02213866	0.73602214	12.83425920
2E-D1	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	69,151,872.83	374.42819898	2.32494860	4.09218100	0.00000000	0.00000000	6.41712960	368.01106938	0.36801107	6.41712960

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Series 2017-C06



Distribution Date: 26-Jan-2026
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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-F2	69,151,872.83	374.42819898	2.32494860	4.09218100	0.00000000	0.00000000	6.41712960	368.01106938	0.36801107	6.41712960
2E-F3	69,151,872.83	374.42819898	2.32494860	4.09218100	0.00000000	0.00000000	6.41712960	368.01106938	0.36801107	6.41712960
2E-F4	69,151,872.83	374.42819898	2.32494860	4.09218100	0.00000000	0.00000000	6.41712960	368.01106938	0.36801107	6.41712960
2E-F5	69,151,872.83	374.42819898	2.32494860	4.09218100	0.00000000	0.00000000	6.41712960	368.01106938	0.36801107	6.41712960
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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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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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 %	2,940,504,453.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,920,003,924.88
1M-1	N/A	N/A	4.73867 %	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	6.63867 %	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	N/A	N/A	6.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	12/26/25 - 01/25/26	31	6.63867 %	17,713,996.49	101,264.41	0.00	0.00	0.00	0.00	101,264.41	0.00	17,368,549.45
1M-CH	N/A	N/A	0.00000 %	72,812,450.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,392,508.87
1M-2	12/26/25 - 01/25/26	31	6.63867 %	17,713,996.49	101,264.41	0.00	0.00	0.00	0.00	101,264.41	0.00	17,368,549.45
1M-2H	N/A	N/A	0.00000 %	72,812,450.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,392,508.87
1B-1	12/26/25 - 01/25/26	31	8.13867 %	34,992,596.00	245,238.58	0.00	0.00	0.00	0.00	245,238.58	0.00	34,992,596.00
1B-1H	N/A	N/A	0.00000 %	47,452,076.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,452,076.00
1B-2H	N/A	N/A	0.00000 %	80,022,969.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,735,959.90
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	12/26/25 - 01/25/26	31	1.80000 %	17,713,996.49	27,456.69	0.00	0.00	0.00	0.00	27,456.69	0.00	17,368,549.45
1C-I2	12/26/25 - 01/25/26	31	1.40000 %	17,713,996.49	21,355.21	0.00	0.00	0.00	0.00	21,355.21	0.00	17,368,549.45
1C-I3	12/26/25 - 01/25/26	31	1.00000 %	17,713,996.49	15,253.72	0.00	0.00	0.00	0.00	15,253.72	0.00	17,368,549.45

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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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
1C-I4	12/26/25 - 01/25/26	31	0.60000 %	17,713,996.49	9,152.23	0.00	0.00	0.00	0.00	9,152.23	0.00	17,368,549.45
1E-A1	N/A	N/A	4.83867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.03867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.83867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.03867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	12/26/25 - 01/25/26	31	4.83867 %	17,713,996.49	73,807.71	0.00	0.00	0.00	0.00	73,807.71	0.00	17,368,549.45
1E-C2	12/26/25 - 01/25/26	31	5.23867 %	17,713,996.49	79,909.20	0.00	0.00	0.00	0.00	79,909.20	0.00	17,368,549.45
1E-C3	12/26/25 - 01/25/26	31	5.63867 %	17,713,996.49	86,010.69	0.00	0.00	0.00	0.00	86,010.69	0.00	17,368,549.45
1E-C4	12/26/25 - 01/25/26	31	6.03867 %	17,713,996.49	92,112.18	0.00	0.00	0.00	0.00	92,112.18	0.00	17,368,549.45
1E-D1	N/A	N/A	4.83867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.03867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	12/26/25 - 01/25/26	31	4.83867 %	17,713,996.49	73,807.71	0.00	0.00	0.00	0.00	73,807.71	0.00	17,368,549.45
1E-F2	12/26/25 - 01/25/26	31	5.23867 %	17,713,996.49	79,909.20	0.00	0.00	0.00	0.00	79,909.20	0.00	17,368,549.45
1E-F3	12/26/25 - 01/25/26	31	5.63867 %	17,713,996.49	86,010.69	0.00	0.00	0.00	0.00	86,010.69	0.00	17,368,549.45
1E-F4	12/26/25 - 01/25/26	31	6.03867 %	17,713,996.49	92,112.18	0.00	0.00	0.00	0.00	92,112.18	0.00	17,368,549.45
1E-F5	12/26/25 - 01/25/26	31	6.63867 %	17,713,996.49	101,264.41	0.00	0.00	0.00	0.00	101,264.41	0.00	17,368,549.45
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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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
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	12/26/25 - 01/25/26	31	1.80000 %	17,713,996.49	27,456.69	0.00	0.00	0.00	0.00	27,456.69	0.00	17,368,549.45
1Y-2	12/26/25 - 01/25/26	31	1.40000 %	17,713,996.49	21,355.21	0.00	0.00	0.00	0.00	21,355.21	0.00	17,368,549.45
1Y-3	12/26/25 - 01/25/26	31	1.00000 %	17,713,996.49	15,253.72	0.00	0.00	0.00	0.00	15,253.72	0.00	17,368,549.45
1Y-4	12/26/25 - 01/25/26	31	0.60000 %	17,713,996.49	9,152.23	0.00	0.00	0.00	0.00	9,152.23	0.00	17,368,549.45
2A-H	N/A	N/A	0.00000 %	2,011,413,906.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,998,074,007.74
2M-1	N/A	N/A	4.73867 %	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	6.78867 %	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	N/A	N/A	6.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	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-2C	12/26/25 - 01/25/26	31	6.78867 %	25,892,411.20	151,361.84	0.00	0.00	0.00	0.00	151,361.84	0.00	25,448,654.67
2M-CH	N/A	N/A	0.00000 %	69,343,442.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	68,155,001.30
2M-2	12/26/25 - 01/25/26	31	6.78867 %	25,892,411.20	151,361.84	0.00	0.00	0.00	0.00	151,361.84	0.00	25,448,654.67
2M-2H	N/A	N/A	0.00000 %	69,343,442.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	68,155,001.30
2B-1	12/26/25 - 01/25/26	31	8.43867 %	19,121,000.00	138,945.28	0.00	0.00	0.00	0.00	138,945.28	0.00	19,121,000.00
2B-1H	N/A	N/A	0.00000 %	58,424,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,424,765.00
2B-2H	N/A	N/A	0.00000 %	75,188,691.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,289,000.83
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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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
2B-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
2B-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
2B-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
2C-I1	12/26/25 - 01/25/26	31	1.80000 %	25,892,411.20	40,133.24	0.00	0.00	0.00	0.00	40,133.24	0.00	25,448,654.67
2C-I2	12/26/25 - 01/25/26	31	1.40000 %	25,892,411.20	31,214.74	0.00	0.00	0.00	0.00	31,214.74	0.00	25,448,654.67
2C-I3	12/26/25 - 01/25/26	31	1.00000 %	25,892,411.20	22,296.24	0.00	0.00	0.00	0.00	22,296.24	0.00	25,448,654.67
2C-I4	12/26/25 - 01/25/26	31	0.60000 %	25,892,411.20	13,377.75	0.00	0.00	0.00	0.00	13,377.75	0.00	25,448,654.67
2E-A1	N/A	N/A	4.98867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.18867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.98867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	6.18867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	12/26/25 - 01/25/26	31	4.98867 %	25,892,411.20	111,228.60	0.00	0.00	0.00	0.00	111,228.60	0.00	25,448,654.67
2E-C2	12/26/25 - 01/25/26	31	5.38867 %	25,892,411.20	120,147.10	0.00	0.00	0.00	0.00	120,147.10	0.00	25,448,654.67
2E-C3	12/26/25 - 01/25/26	31	5.78867 %	25,892,411.20	129,065.59	0.00	0.00	0.00	0.00	129,065.59	0.00	25,448,654.67
2E-C4	12/26/25 - 01/25/26	31	6.18867 %	25,892,411.20	137,984.09	0.00	0.00	0.00	0.00	137,984.09	0.00	25,448,654.67
2E-D1	N/A	N/A	4.98867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	6.18867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	12/26/25 - 01/25/26	31	4.98867 %	25,892,411.20	111,228.60	0.00	0.00	0.00	0.00	111,228.60	0.00	25,448,654.67

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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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-F2	12/26/25 - 01/25/26	31	5.38867 %	25,892,411.20	120,147.10	0.00	0.00	0.00	0.00	120,147.10	0.00	25,448,654.67
2E-F3	12/26/25 - 01/25/26	31	5.78867 %	25,892,411.20	129,065.59	0.00	0.00	0.00	0.00	129,065.59	0.00	25,448,654.67
2E-F4	12/26/25 - 01/25/26	31	6.18867 %	25,892,411.20	137,984.09	0.00	0.00	0.00	0.00	137,984.09	0.00	25,448,654.67
2E-F5	12/26/25 - 01/25/26	31	6.78867 %	25,892,411.20	151,361.84	0.00	0.00	0.00	0.00	151,361.84	0.00	25,448,654.67
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	12/26/25 - 01/25/26	31	1.80000 %	25,892,411.20	40,133.24	0.00	0.00	0.00	0.00	40,133.24	0.00	25,448,654.67
2Y-2	12/26/25 - 01/25/26	31	1.40000 %	25,892,411.20	31,214.74	0.00	0.00	0.00	0.00	31,214.74	0.00	25,448,654.67
2Y-3	12/26/25 - 01/25/26	31	1.00000 %	25,892,411.20	22,296.24	0.00	0.00	0.00	0.00	22,296.24	0.00	25,448,654.67
2Y-4	12/26/25 - 01/25/26	31	0.60000 %	25,892,411.20	13,377.75	0.00	0.00	0.00	0.00	13,377.75	0.00	25,448,654.67
Totals					3,163,072.57	0.00	0.00	0.00	0.00	3,163,072.57	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: 26-Jan-2026
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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 %	185.37628696	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.08388564
1M-1	156,644,000.00	4.73867 %	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	6.63867 %	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	6.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	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-2C	19,359,089.00	6.63867 %	915.02221463	5.23084583	0.00000000	0.00000000	0.00000000	0.00000000	5.23084583	0.00000000	897.17803612
1M-CH	79,574,517.00	0.00000 %	915.02221484	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	897.17803590
1M-2	58,077,267.00	6.63867 %	305.00740488	1.74361528	0.00000000	0.00000000	0.00000000	0.00000000	1.74361528	0.00000000	299.05934537
1M-2H	238,723,551.00	0.00000 %	305.00740495	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	299.05934530
1B-1	34,992,596.00	8.13867 %	1000.00000000	7.00829913	0.00000000	0.00000000	0.00000000	0.00000000	7.00829913	0.00000000	1000.00000000
1B-1H	47,452,076.00	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 %	970.62632610	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	967.14509217
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	915.02221463	1.41828420	0.00000000	0.00000000	0.00000000	0.00000000	1.41828420	0.00000000	897.17803612
1C-I2	0.00	1.40000 %	915.02221463	1.10311028	0.00000000	0.00000000	0.00000000	0.00000000	1.10311028	0.00000000	897.17803612
1C-I3	0.00	1.00000 %	915.02221463	0.78793584	0.00000000	0.00000000	0.00000000	0.00000000	0.78793584	0.00000000	897.17803612

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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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
1C-I4	0.00	0.60000 %	915.02221463	0.47276140	0.00000000	0.00000000	0.00000000	0.00000000	0.47276140	0.00000000	897.17803612
1E-A1	19,359,089.00	4.83867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	5.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	5.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	19,359,089.00	6.03867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	4.83867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	19,359,089.00	5.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	19,359,089.00	5.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	19,359,089.00	6.03867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	19,359,089.00	4.83867 %	915.02221463	3.81256112	0.00000000	0.00000000	0.00000000	0.00000000	3.81256112	0.00000000	897.17803612
1E-C2	19,359,089.00	5.23867 %	915.02221463	4.12773556	0.00000000	0.00000000	0.00000000	0.00000000	4.12773556	0.00000000	897.17803612
1E-C3	19,359,089.00	5.63867 %	915.02221463	4.44290999	0.00000000	0.00000000	0.00000000	0.00000000	4.44290999	0.00000000	897.17803612
1E-C4	19,359,089.00	6.03867 %	915.02221463	4.75808443	0.00000000	0.00000000	0.00000000	0.00000000	4.75808443	0.00000000	897.17803612
1E-D1	38,718,178.00	4.83867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	38,718,178.00	5.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	38,718,178.00	5.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	38,718,178.00	6.03867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	38,718,178.00	6.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	38,718,178.00	4.83867 %	457.51110732	1.90628056	0.00000000	0.00000000	0.00000000	0.00000000	1.90628056	0.00000000	448.58901806
1E-F2	38,718,178.00	5.23867 %	457.51110732	2.06386778	0.00000000	0.00000000	0.00000000	0.00000000	2.06386778	0.00000000	448.58901806
1E-F3	38,718,178.00	5.63867 %	457.51110732	2.22145500	0.00000000	0.00000000	0.00000000	0.00000000	2.22145500	0.00000000	448.58901806
1E-F4	38,718,178.00	6.03867 %	457.51110732	2.37904222	0.00000000	0.00000000	0.00000000	0.00000000	2.37904222	0.00000000	448.58901806
1E-F5	38,718,178.00	6.63867 %	457.51110732	2.61542292	0.00000000	0.00000000	0.00000000	0.00000000	2.61542292	0.00000000	448.58901806
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Jan-2026
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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
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	457.51110732	0.70914210	0.00000000	0.00000000	0.00000000	0.00000000	0.70914210	0.00000000	448.58901806
1Y-2	0.00	1.40000 %	457.51110732	0.55155514	0.00000000	0.00000000	0.00000000	0.00000000	0.55155514	0.00000000	448.58901806
1Y-3	0.00	1.00000 %	457.51110732	0.39396792	0.00000000	0.00000000	0.00000000	0.00000000	0.39396792	0.00000000	448.58901806
1Y-4	0.00	0.60000 %	457.51110732	0.23638070	0.00000000	0.00000000	0.00000000	0.00000000	0.23638070	0.00000000	448.58901806
2A-H	14,850,014,032.00	0.00000 %	135.44861989	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	134.55031109
2M-1	117,869,000.00	4.73867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	6.78867 %	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	6.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	92,599,118.58	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	34,575,936.42	6.78867 %	748.85639786	4.37766423	0.00000000	0.00000000	0.00000000	0.00000000	4.37766423	0.00000000	736.02213866
2M-CH	92,599,118.58	0.00000 %	748.85639792	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	736.02213871
2M-2	103,305,970.00	6.78867 %	250.63809187	1.46517999	0.00000000	0.00000000	0.00000000	0.00000000	1.46517999	0.00000000	246.34253635
2M-2H	276,668,280.00	0.00000 %	250.63748685	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	246.34194169
2B-1	19,121,000.00	8.43867 %	1000.00000000	7.26663250	0.00000000	0.00000000	0.00000000	0.00000000	7.26663250	0.00000000	1000.00000000
2B-1H	58,424,765.00	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 %	969.60409779	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.89764773
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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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
2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	748.85639786	1.16072749	0.00000000	0.00000000	0.00000000	0.00000000	1.16072749	0.00000000	736.02213866
2C-I2	0.00	1.40000 %	748.85639786	0.90278799	0.00000000	0.00000000	0.00000000	0.00000000	0.90278799	0.00000000	736.02213866
2C-I3	0.00	1.00000 %	748.85639786	0.64484848	0.00000000	0.00000000	0.00000000	0.00000000	0.64484848	0.00000000	736.02213866
2C-I4	0.00	0.60000 %	748.85639786	0.38690926	0.00000000	0.00000000	0.00000000	0.00000000	0.38690926	0.00000000	736.02213866
2E-A1	34,154,097.17	4.98867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	5.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	5.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	6.18867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	4.98867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	34,575,936.42	5.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	34,575,936.42	5.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	34,575,936.42	6.18867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	34,575,936.42	4.98867 %	748.85639786	3.21693673	0.00000000	0.00000000	0.00000000	0.00000000	3.21693673	0.00000000	736.02213866
2E-C2	34,575,936.42	5.38867 %	748.85639786	3.47487624	0.00000000	0.00000000	0.00000000	0.00000000	3.47487624	0.00000000	736.02213866
2E-C3	34,575,936.42	5.78867 %	748.85639786	3.73281546	0.00000000	0.00000000	0.00000000	0.00000000	3.73281546	0.00000000	736.02213866
2E-C4	34,575,936.42	6.18867 %	748.85639786	3.99075497	0.00000000	0.00000000	0.00000000	0.00000000	3.99075497	0.00000000	736.02213866
2E-D1	68,730,033.58	4.98867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	68,730,033.58	5.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	68,730,033.58	5.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	68,730,033.58	6.18867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	68,730,033.58	6.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	69,151,872.83	4.98867 %	374.42819898	1.60846837	0.00000000	0.00000000	0.00000000	0.00000000	1.60846837	0.00000000	368.01106938

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	69,151,872.83	5.38867 %	374.42819898	1.73743812	0.00000000	0.00000000	0.00000000	0.00000000	1.73743812	0.00000000	368.01106938
2E-F3	69,151,872.83	5.78867 %	374.42819898	1.86640773	0.00000000	0.00000000	0.00000000	0.00000000	1.86640773	0.00000000	368.01106938
2E-F4	69,151,872.83	6.18867 %	374.42819898	1.99537748	0.00000000	0.00000000	0.00000000	0.00000000	1.99537748	0.00000000	368.01106938
2E-F5	69,151,872.83	6.78867 %	374.42819898	2.18883211	0.00000000	0.00000000	0.00000000	0.00000000	2.18883211	0.00000000	368.01106938
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	374.42819898	0.58036375	0.00000000	0.00000000	0.00000000	0.00000000	0.58036375	0.00000000	368.01106938
2Y-2	0.00	1.40000 %	374.42819898	0.45139399	0.00000000	0.00000000	0.00000000	0.00000000	0.45139399	0.00000000	368.01106938
2Y-3	0.00	1.00000 %	374.42819898	0.32242424	0.00000000	0.00000000	0.00000000	0.00000000	0.32242424	0.00000000	368.01106938
2Y-4	0.00	0.60000 %	374.42819898	0.19345463	0.00000000	0.00000000	0.00000000	0.00000000	0.19345463	0.00000000	368.01106938

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,631,880.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(186,699.87)
Total Deposits	1,445,180.35
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,426,013.69
Total Withdrawals (Pool Distribution Amount)	1,445,180.35
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	
Adjusted SOFR	3.988670%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	22,552,926.55
Total Principal Reduction Cumulative	13,317,988,789.58
Scheduled Principal Current	8,222,987.63
Scheduled Principal Cumulative	1,469,697,120.12
Unscheduled Principal Current	14,042,929.73
Unscheduled Principal Cumulative	11,845,582,955.69
Senior Reduction Amount	20,500,528.39
Subordinate Reduction Amount	1,765,388.97
Calculated Tranche Write-Down Amount	287,009.19
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	48,481.23
Recovery Principal on Previously Liquidated Loan Current	18,267.82
Recovery Principal on Previously Liquidated Loan Cumulative	287,975.87
Group 2	
Total Principal Reduction Current	14,871,786.61
Total Principal Reduction Cumulative	13,264,640,606.73
Scheduled Principal Current	5,388,100.43
Scheduled Principal Cumulative	1,179,682,881.23
Unscheduled Principal Current	9,583,995.50
Unscheduled Principal Cumulative	12,082,703,531.56
Senior Reduction Amount	13,339,898.31
Subordinate Reduction Amount	1,632,197.62
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	100,309.32
Modification Loss Amount	77,166.58
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	189,985.25
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	18881
Period Reference Pool Removal Loan Count	96
Period Ending Loan Count	18785
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,170,945,615.08
Period PIF Loan Count Current	94
PIF Loan Count Cumulative	50392
Period PIF Loan UPB Current	12,012,511.84
PIF Loan UPB Cumulative	11,374,826,543.66
Period Partial Prepayment Amount	2,103,010.75
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	102
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,584,440.33
Credit Event Amount Current	268,741.37
Credit Event Amount Cumulative	14,452,438.56
Total Active Modified Loan Count	449
Total Active Modified Loan UPB	107,255,502.82
<u>Group 2</u>	
At Issuance Loan Count	66489
Period Beginning Loan Count	14230
Period Reference Pool Removal Loan Count	59
Period Ending Loan Count	14171
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,244,512,429.55
Period PIF Loan Count Current	59
PIF Loan Count Cumulative	52044
Period PIF Loan UPB Current	8,360,088.29
PIF Loan UPB Cumulative	11,777,917,052.73
Period Partial Prepayment Amount	1,161,234.26
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	84
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,618,391.03
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	31,432,032.76
Total Active Modified Loan Count	609
Total Active Modified Loan UPB	138,486,611.16

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	92.077839%
Subordinate Percentage	7.922161%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	89.024872%
Subordinate Percentage	10.975128%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.920000 %	7.910000 %
1M-1	0.00	0.00	2.800000 %	7.920000 %	7.910000 %
1M-1H	0.00	0.00	2.800000 %	7.920000 %	7.910000 %
1M-2A	0.00	0.00	2.200000 %	7.920000 %	7.910000 %
1M-2B	0.00	0.00	1.600000 %	7.920000 %	7.910000 %
1M-2C	0.00	0.00	1.000000 %	5.090000 %	5.110000 %
1M-2	0.00	0.00	1.000000 %	5.090000 %	5.110000 %
1M-2H	0.00	0.00	1.000000 %	5.090000 %	5.110000 %
1B-1	0.00	0.00	0.500000 %	2.510000 %	2.510000 %
1B-1H	0.00	0.00	0.500000 %	2.510000 %	2.510000 %
1B-2H	287,009.19	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.980000 %	10.980000 %
2M-1	0.00	0.00	3.450000 %	10.980000 %	10.980000 %
2M-1H	0.00	0.00	3.450000 %	10.980000 %	10.980000 %
2M-2A	0.00	0.00	2.640000 %	10.980000 %	10.980000 %
2M-2B	0.00	0.00	1.820000 %	10.980000 %	10.980000 %
2M-2C	0.00	0.00	1.000000 %	6.760000 %	6.810000 %
2M-2	0.00	0.00	1.000000 %	6.760000 %	6.810000 %
2M-2H	0.00	0.00	1.000000 %	6.760000 %	6.810000 %
2B-1	0.00	0.00	0.500000 %	3.330000 %	3.350000 %
2B-1H	0.00	0.00	0.500000 %	3.330000 %	3.350000 %
2B-2H	0.00	100,309.32	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	555	99,429,744.72	1.684064 %	1.836036 %
60 Days	147	26,874,690.09	0.446049 %	0.496259 %
90 Days	56	10,763,938.93	0.169924 %	0.198763 %
120 Days	33	6,195,697.03	0.100134 %	0.114408 %
150 Days	33	5,847,873.68	0.100134 %	0.107985 %
180+ Days	151	33,785,061.77	0.458187 %	0.623863 %
Totals	975	182,897,006.22	2.958490 %	3.377314 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	233	43,113,660.83	1.240351 %	1.359647 %
60 Days	57	11,939,427.39	0.303434 %	0.376526 %
90 Days	23	4,182,743.34	0.122438 %	0.131908 %
120 Days	18	2,727,318.39	0.095821 %	0.086010 %
150 Days	11	2,161,374.17	0.058557 %	0.068162 %
180+ Days	65	15,515,382.70	0.346021 %	0.489298 %
Totals	407	79,639,906.82	2.166622 %	2.511551 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	322	56,316,083.89	2.272246 %	2.509056 %
60 Days	90	14,935,262.70	0.635100 %	0.665412 %
90 Days	33	6,581,195.59	0.232870 %	0.293213 %
120 Days	15	3,468,378.64	0.105850 %	0.154527 %
150 Days	22	3,686,499.51	0.155247 %	0.164245 %
180+ Days	86	18,269,679.07	0.606873 %	0.813971 %
Totals	568	103,257,099.40	4.008186 %	4.600424 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	175	48,173,105.18	48,481.23	0.100640
Group 2	305	75,269,890.91	77,166.58	0.102520

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	260,641.80	162.90	0.062500
Group 1	0043741717	617,354.96	707.39	0.114584
Group 1	0043741842	232,096.97	193.41	0.083332
Group 1	0043741847	267,108.95	290.48	0.108750
Group 1	0043741912	209,183.83	152.53	0.072917
Group 1	0043742392	353,977.11	372.55	0.105247
Group 1	0043742802	191,517.99	319.20	0.166668
Group 1	0043743198	358,826.72	299.02	0.083333
Group 1	0043743312	513,540.51	534.94	0.104167
Group 1	0043744171	511,731.16	479.75	0.093750
Group 1	0043744667	107,510.85	100.79	0.093749
Group 1	0043744717	318,339.32	232.12	0.072916
Group 1	0043744990	264,053.86	275.06	0.104168
Group 1	0043745711	223,569.46	136.00	0.060831
Group 1	0043746280	190,012.47	217.72	0.114582
Group 1	0043747774	179,251.59	8.11	0.004524
Group 1	0043748067	104,684.62	87.24	0.083336
Group 1	0043748080	382,758.51	416.25	0.108750
Group 1	0043748397	345,120.00	544.49	0.157768
Group 1	0043748595	369,480.32	192.44	0.052084
Group 1	0043748648	334,618.55	243.99	0.072916
Group 1	0043748842	70,425.27	44.02	0.062506
Group 1	0043749513	135,624.45	197.79	0.145837
Group 1	0043749583	390,468.31	162.70	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043750320	418,183.82	209.40	0.050074
Group 1	0043750649	224,328.29	186.94	0.083333
Group 1	0043751192	164,346.73	176.82	0.107590
Group 1	0043752088	366,252.45	267.06	0.072917
Group 1	0043752245	363,438.69	189.29	0.052083
Group 1	0043752294	370,306.98	270.02	0.072918
Group 1	0043753088	448,660.05	78.03	0.017392
Group 1	0043753875	166,262.23	121.23	0.072915
Group 1	0043754729	148,180.35	77.18	0.052085
Group 1	0043755872	130,330.11	119.83	0.091943
Group 1	0043755940	285,834.38	357.55	0.125090
Group 1	0043756317	61,415.70	47.49	0.077326
Group 1	0043756688	182,810.94	285.64	0.156249
Group 1	0043756717	211,675.09	31.52	0.014891
Group 1	0043758962	402,068.76	209.41	0.052083
Group 1	0043759310	450,306.60	609.79	0.135417
Group 1	0043760194	406,436.37	381.03	0.093749
Group 1	0043760203	262,897.29	273.85	0.104166
Group 1	0043760364	235,823.80	184.61	0.078283
Group 1	0043760736	93,775.89	87.19	0.092977
Group 1	0043760860	709,268.22	664.94	0.093750
Group 1	0043762233	301,538.75	115.39	0.038267
Group 1	0043762790	285,287.22	291.95	0.102335
Group 1	0043763774	495,870.70	671.49	0.135416
Group 1	0043763800	323,366.33	538.94	0.166665
Group 1	0043763835	302,608.29	407.26	0.134583
Group 1	0043763845	106,963.71	66.85	0.062498
Group 1	0043763905	468,521.42	488.04	0.104166
Group 1	0043764021	522,371.59	652.96	0.124999
Group 1	0043764055	178,751.70	130.34	0.072917
Group 1	0043764158	241,758.06	302.20	0.125001
Group 1	0043764167	184,765.30	261.37	0.141461
Group 1	0043764254	305,768.05	254.81	0.083334
Group 1	0043764596	127,832.86	111.33	0.087090

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764855	362,213.06	565.96	0.156251
Group 1	0043764972	77,644.33	97.06	0.125006
Group 1	0043765137	105,286.16	120.64	0.114583
Group 1	0043765220	103,910.44	140.71	0.135415
Group 1	0043765354	140,525.57	192.33	0.136865
Group 1	0043765419	293,412.25	61.13	0.020834
Group 1	0043765488	206,940.49	237.12	0.114584
Group 1	0043765536	256,179.93	80.06	0.031251
Group 1	0043766893	450,286.46	249.01	0.055300
Group 1	0043766912	253,369.77	211.14	0.083333
Group 1	0043767061	212,718.34	199.42	0.093748
Group 1	0043767420	277,034.44	86.57	0.031249
Group 1	0043768433	199,899.28	196.80	0.098450
Group 1	0043769931	262,075.64	243.51	0.092916
Group 1	0043770001	272,940.39	312.74	0.114582
Group 1	0043770312	131,363.42	109.47	0.083334
Group 1	0043770597	120,629.81	87.96	0.072917
Group 1	0043770741	467,858.35	536.09	0.114584
Group 1	0043771610	294,693.78	110.17	0.037385
Group 1	0043771773	198,820.03	178.11	0.089584
Group 1	0043772916	161,105.52	184.60	0.114583
Group 1	0043773016	473,593.33	404.91	0.085497
Group 1	0043773020	106,518.82	164.58	0.154508
Group 1	0043773441	281,771.64	381.57	0.135418
Group 1	0043774259	676,652.58	235.42	0.034792
Group 1	0043774274	224,427.18	161.77	0.072081
Group 1	0043774329	99,553.02	102.68	0.103141
Group 1	0043774415	162,284.67	140.86	0.086798
Group 1	0043774796	190,047.91	37.94	0.019963
Group 1	0043775080	204,455.21	145.70	0.071263
Group 1	0043775184	76,954.77	104.21	0.135417
Group 1	0043775241	340,055.71	344.82	0.101401
Group 1	0043775434	411,899.11	119.70	0.029061
Group 1	0043775529	285,377.11	237.81	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775602	335,729.76	347.36	0.103464
Group 1	0043775696	217,279.75	294.23	0.135415
Group 1	0043776577	364,141.48	682.77	0.187501
Group 1	0043777194	190,108.04	172.59	0.090785
Group 1	0043778473	158,583.18	181.71	0.114583
Group 1	0043778552	135,189.39	140.82	0.104165
Group 1	0043778634	209,403.80	152.69	0.072917
Group 1	0043779195	302,213.63	30.18	0.009986
Group 1	0043779563	368,380.15	191.86	0.052082
Group 1	0043779869	89,372.42	122.36	0.136910
Group 1	0043780403	259,548.03	324.44	0.125002
Group 1	0043780956	149,426.79	249.04	0.166664
Group 1	0043780962	270,571.21	310.61	0.114798
Group 1	0043780965	203,702.40	359.03	0.176252
Group 1	0043780989	82,256.84	67.86	0.082498
Group 1	0043781089	96,033.45	20.01	0.020836
Group 1	0043781355	154,713.21	228.85	0.147919
Group 1	0043781479	586,250.82	422.34	0.072041
Group 1	0043781481	371,775.92	271.09	0.072918
Group 1	0043781760	541,040.38	732.66	0.135417
Group 1	0043782461	280,905.54	495.10	0.176251
Group 1	0043782557	318,850.92	265.71	0.083334
Group 1	0043782594	136,610.34	99.61	0.072915
Group 1	0043782631	412,964.78	387.15	0.093749
Group 1	0043782785	355,340.28	592.23	0.166666
Group 1	0043783003	471,905.45	1,037.74	0.219904
Group 1	0043783174	641,937.52	1,168.67	0.182054
Group 1	0043783362	144,796.39	38.23	0.026403
Group 1	0043783379	152,842.27	191.05	0.124998
Group 1	0043784458	189,473.97	126.50	0.066764
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	511,065.93	435.60	0.085234
Group 1	0043785411	370,350.11	149.82	0.040454
Group 1	0043786176	249,278.88	285.63	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043787598	365,704.13	42.36	0.011583
Group 1	0043787893	119,116.92	11.42	0.009587
Group 1	0043788068	221,129.04	253.38	0.114585
Group 1	0043788753	289,645.42	64.99	0.022438
Group 1	0043789927	929,212.00	1,451.89	0.156250
Group 1	0043789964	134,928.20	56.90	0.042171
Group 1	0043790121	463,688.08	465.09	0.100302
Group 1	0043790258	216,146.15	292.70	0.135418
Group 1	0043790596	43,201.52	72.00	0.166661
Group 1	0043790968	207,635.01	237.92	0.114586
Group 1	0043791487	214,951.68	246.30	0.114584
Group 1	0043791538	170,058.62	194.86	0.114584
Group 1	0043791539	215,452.75	246.87	0.114582
Group 1	0043792284	210,552.60	307.06	0.145835
Group 1	0043793126	149,553.78	48.11	0.032169
Group 1	0043793703	451,537.95	423.32	0.093751
Group 1	0043793732	168,607.93	281.01	0.166665
Group 1	0043794587	584,902.78	792.06	0.135417
Group 1	0043794733	286,455.08	447.59	0.156251
Group 1	0043795102	122,878.92	128.00	0.104168
Group 1	0043795127	364,515.70	530.64	0.145574
Group 1	0043796276	199,717.25	312.06	0.156251
Group 1	0043797519	256,872.03	295.30	0.114960
Group 1	0043798216	268,134.05	279.31	0.104168
Group 1	0043798430	324,979.48	370.78	0.114093
Group 1	0043798623	112,284.90	175.45	0.156254
Group 1	0043798654	736,314.24	1,150.49	0.156250
Group 1	0043798671	359,557.21	339.38	0.094388
Group 1	0043800581	348,906.28	324.19	0.092916
Group 1	0043801398	395,522.57	659.20	0.166666
Group 1	0043802030	355,762.91	444.70	0.124999
Group 1	0043803568	143,166.58	149.13	0.104165
Group 1	0043803742	91,198.00	91.01	0.099794
Group 1	0043803952	224,315.09	248.61	0.110831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043804873	199,141.58	186.70	0.093752
Group 1	0043805962	89,017.72	102.00	0.114584
Group 1	0043806018	320,771.44	167.07	0.052084
Group 1	0043806227	146,117.43	174.80	0.119630
Group 1	0043806483	73,536.67	60.67	0.082503
Group 1	0043807086	164,571.96	171.43	0.104167
Group 1	0043807423	231,038.29	168.47	0.072919
Group 1	0043807449	116,847.01	129.17	0.110546
Group 1	0043807864	460,140.40	862.76	0.187499
Group 1	0043807946	254,662.46	291.80	0.114583
Group 1	0043808710	342,974.05	250.09	0.072918
Group 1	0043808946	366,582.02	610.97	0.166667
Group 1	0043809028	390,851.38	447.85	0.114583
Group 1	0043809723	105,246.69	76.74	0.072914
Group 1	0043809932	139,313.32	174.14	0.124999
Group 2	0043810044	324,322.86	168.92	0.052084
Group 2	0043810102	52,140.00	38.02	0.072919
Group 2	0043810251	354,323.68	73.82	0.020834
Group 2	0043810407	209,573.48	206.17	0.098376
Group 2	0043810453	192,358.31	300.56	0.156250
Group 2	0043810574	308,758.09	128.65	0.041667
Group 2	0043811156	194,069.76	162.89	0.083934
Group 2	0043811403	244,609.13	384.34	0.157124
Group 2	0043811525	476,283.24	496.13	0.104167
Group 2	0043811782	241,449.40	301.81	0.124999
Group 2	0043811806	56,013.62	29.61	0.052862
Group 2	0043811815	81,566.07	77.98	0.095603
Group 2	0043811841	269,985.99	219.80	0.081412
Group 2	0043812652	312,820.27	391.03	0.125001
Group 2	0043812754	162,205.65	137.83	0.084972
Group 2	0043812792	155,492.23	161.97	0.104166
Group 2	0043813521	330,155.72	102.52	0.031052
Group 2	0043813782	140,947.44	269.12	0.190936
Group 2	0043813786	183,626.44	306.04	0.166664

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043814648	63,573.91	48.39	0.076116
Group 2	0043814923	362,088.76	290.77	0.080304
Group 2	0043815303	584,545.12	484.93	0.082959
Group 2	0043815695	116,129.73	10.92	0.009403
Group 2	0043816311	247,472.49	18.86	0.007621
Group 2	0043816704	373,380.40	43.58	0.011672
Group 2	0043817320	317,516.25	551.67	0.173745
Group 2	0043817615	240,999.57	326.35	0.135415
Group 2	0043817628	327,780.78	375.58	0.114583
Group 2	0043817703	137,441.53	114.53	0.083330
Group 2	0043818005	261,772.93	327.22	0.125001
Group 2	0043818038	166,720.55	56.03	0.033607
Group 2	0043818101	58,076.47	84.69	0.145825
Group 2	0043818187	112,301.39	140.38	0.125003
Group 2	0043818399	198,152.70	186.45	0.094094
Group 2	0043818878	360,550.41	413.13	0.114583
Group 2	0043819497	218,944.22	307.31	0.140360
Group 2	0043819859	168,833.87	0.10	0.000059
Group 2	0043820014	159,970.05	144.20	0.090142
Group 2	0043820188	184,382.14	189.76	0.102917
Group 2	0043820355	73,493.98	102.13	0.138964
Group 2	0043820372	385,688.22	725.31	0.188056
Group 2	0043820387	210,377.04	21.91	0.010415
Group 2	0043820602	187,766.78	60.22	0.032072
Group 2	0043820611	154,522.93	305.83	0.197919
Group 2	0043820657	115,523.72	204.57	0.177081
Group 2	0043820673	159,001.42	91.23	0.057377
Group 2	0043820681	340,248.98	318.98	0.093749
Group 2	0043820847	164,789.62	120.16	0.072917
Group 2	0043820917	160,101.85	150.10	0.093753
Group 2	0043821021	225,196.74	16.97	0.007536
Group 2	0043821132	279,186.12	298.38	0.106875
Group 2	0043821151	163,529.00	248.86	0.152181
Group 2	0043822458	352,292.06	63.86	0.018127

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822869	84,528.88	114.47	0.135421
Group 2	0043823143	292,494.36	207.26	0.070859
Group 2	0043823352	329,749.33	480.88	0.145832
Group 2	0043823447	374,101.77	381.59	0.102002
Group 2	0043824039	149,158.38	186.45	0.125001
Group 2	0043824515	43,446.99	58.83	0.135406
Group 2	0043825098	265,792.18	48.56	0.018270
Group 2	0043825176	177,449.88	298.07	0.167974
Group 2	0043825279	214,874.58	23.87	0.011109
Group 2	0043825287	329,367.14	81.39	0.024711
Group 2	0043825438	136,559.57	156.47	0.114580
Group 2	0043825446	229,502.93	95.63	0.041668
Group 2	0043825485	117,023.26	15.76	0.013467
Group 2	0043825631	58,020.65	72.53	0.125007
Group 2	0043825634	221,093.68	299.47	0.135449
Group 2	0043825814	169,480.32	194.20	0.114586
Group 2	0043826034	231,162.70	264.87	0.114582
Group 2	0043826535	318,846.28	534.11	0.167513
Group 2	0043826576	221,013.04	140.50	0.063571
Group 2	0043826580	250,967.38	470.56	0.187498
Group 2	0043826648	107,507.85	160.40	0.149198
Group 2	0043827245	184,326.69	96.00	0.052081
Group 2	0043827505	226,419.42	45.50	0.020095
Group 2	0043827637	242,150.18	25.22	0.010415
Group 2	0043827787	107,482.73	78.37	0.072914
Group 2	0043827802	414,482.36	604.45	0.145833
Group 2	0043827804	268,686.22	363.85	0.135418
Group 2	0043827981	312,596.84	225.63	0.072179
Group 2	0043828142	164,610.59	388.74	0.236157
Group 2	0043828289	228,349.83	261.65	0.114583
Group 2	0043828323	188,127.63	208.79	0.110983
Group 2	0043828648	535,411.89	780.81	0.145834
Group 2	0043828910	406,445.65	307.98	0.075774
Group 2	0043829651	344,357.74	430.45	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043830057	59,186.63	24.66	0.041665
Group 2	0043830207	229,216.69	160.38	0.069969
Group 2	0043830267	309,906.98	193.69	0.062499
Group 2	0043830309	114,913.81	63.91	0.055616
Group 2	0043830410	295,167.76	274.26	0.092917
Group 2	0043830677	84,618.50	44.07	0.052081
Group 2	0043830710	281,581.59	286.55	0.101764
Group 2	0043830983	311,317.41	702.39	0.225619
Group 2	0043830994	326,277.34	662.75	0.203125
Group 2	0043831029	533,776.18	889.63	0.166667
Group 2	0043831073	331,510.18	364.94	0.110084
Group 2	0043831210	230,613.54	21.33	0.009249
Group 2	0043831247	276,020.36	128.68	0.046620
Group 2	0043832066	156,554.89	95.81	0.061199
Group 2	0043832263	263,964.47	208.50	0.078988
Group 2	0043832303	211,546.63	132.22	0.062502
Group 2	0043832345	404,071.60	737.20	0.182443
Group 2	0043832851	406,480.37	381.08	0.093751
Group 2	0043832918	138,032.80	244.43	0.177081
Group 2	0043833297	215,695.11	426.90	0.197918
Group 2	0043833611	74,532.77	38.82	0.052084
Group 2	0043833703	270,683.27	125.08	0.046209
Group 2	0043834118	131,738.73	56.38	0.042797
Group 2	0043834339	165,128.75	17.87	0.010822
Group 2	0043834485	501,456.36	918.17	0.183101
Group 2	0043834759	180,848.24	207.22	0.114582
Group 2	0043834766	183,670.25	233.03	0.126874
Group 2	0043834924	233,541.57	181.04	0.077519
Group 2	0043835081	323,913.08	208.19	0.064273
Group 2	0043835089	294,274.85	137.52	0.046732
Group 2	0043835181	288,211.09	180.13	0.062499
Group 2	0043835305	256,937.84	187.35	0.072916
Group 2	0043835927	381,204.61	457.50	0.120014
Group 2	0043836074	84,881.82	119.57	0.140866

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043836143	537,269.09	1,886.98	0.351217
Group 2	0043836349	195,498.83	345.73	0.176845
Group 2	0043836376	158,881.78	80.76	0.050830
Group 2	0043836552	163,713.12	34.11	0.020835
Group 2	0043836588	109,257.56	253.50	0.232021
Group 2	0043836906	117,145.51	158.63	0.135413
Group 2	0043837149	215,386.87	295.85	0.137357
Group 2	0043837233	414,617.64	475.08	0.114583
Group 2	0043837618	112,621.47	199.43	0.177080
Group 2	0043837686	380,735.24	475.92	0.125000
Group 2	0043837742	153,297.12	335.34	0.218752
Group 2	0043837815	288,039.53	671.78	0.233225
Group 2	0043838810	200,450.58	292.32	0.145831
Group 2	0043838891	373,127.58	626.96	0.168028
Group 2	0043840095	229,782.85	191.49	0.083335
Group 2	0043840199	417,603.11	739.51	0.177084
Group 2	0043840550	286,779.96	209.11	0.072917
Group 2	0043840884	227,416.52	260.58	0.114583
Group 2	0043840986	323,469.91	611.05	0.188905
Group 2	0043841036	208,679.01	195.64	0.093752
Group 2	0043841424	355,080.66	90.47	0.025479
Group 2	0043841869	161,828.05	285.45	0.176391
Group 2	0043841923	134,330.77	83.96	0.062502
Group 2	0043841961	143,551.18	104.67	0.072915
Group 2	0043842399	377,080.38	113.90	0.030206
Group 2	0043842635	210,901.41	285.60	0.135419
Group 2	0043842691	279,499.72	147.03	0.052605
Group 2	0043842714	133,470.39	111.23	0.083337
Group 2	0043842734	264,152.35	148.31	0.056146
Group 2	0043842919	226,646.52	47.22	0.020834
Group 2	0043843425	141,570.71	103.23	0.072918
Group 2	0043843491	177,562.39	147.97	0.083334
Group 2	0043843776	330,220.43	643.33	0.194818
Group 2	0043843910	259,080.48	357.81	0.138108

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043843951	171,202.76	166.76	0.097405
Group 2	0043844107	395,541.08	288.42	0.072918
Group 2	0043844351	354,979.04	443.72	0.124999
Group 2	0043844516	286,691.26	439.65	0.153353
Group 2	0043844621	368,213.12	268.49	0.072917
Group 2	0043844635	265,538.34	316.43	0.119165
Group 2	0043844687	119,765.59	92.18	0.076967
Group 2	0043844901	287,184.99	139.02	0.048408
Group 2	0043844934	269,548.70	365.01	0.135415
Group 2	0043845098	336,796.82	385.91	0.114582
Group 2	0043845145	275,379.37	181.53	0.065920
Group 2	0043845163	218,356.21	39.39	0.018039
Group 2	0043845191	357,054.51	483.51	0.135416
Group 2	0043845908	549,686.96	31.75	0.005776
Group 2	0043846610	244,507.30	152.82	0.062501
Group 2	0043846727	194,469.57	243.09	0.125002
Group 2	0043846785	306,280.19	478.56	0.156249
Group 2	0043846856	98,020.62	18.43	0.018802
Group 2	0043846913	176,847.26	40.63	0.022975
Group 2	0043847345	174,474.84	187.26	0.107328
Group 2	0043847434	194,700.27	90.76	0.046615
Group 2	0043847472	215,704.73	269.63	0.125000
Group 2	0043847635	209,700.58	240.28	0.114582
Group 2	0043847797	450,784.53	398.56	0.088415
Group 2	0043847835	138,805.94	152.14	0.109606
Group 2	0043848445	212,077.86	66.27	0.031248
Group 2	0043848491	272,182.06	531.52	0.195281
Group 2	0043848608	387,900.19	175.87	0.045339
Group 2	0043848927	206,883.03	47.04	0.022737
Group 2	0043848946	274,419.35	200.10	0.072918
Group 2	0043849038	168,695.52	50.00	0.029639
Group 2	0043849048	283,371.71	354.21	0.124998
Group 2	0043849270	223,035.70	54.25	0.024323
Group 2	0043849415	554,302.76	868.26	0.156640

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849854	167,389.00	164.87	0.098495
Group 2	0043849984	61,651.53	14.44	0.023422
Group 2	0043850435	86,768.03	135.58	0.156256
Group 2	0043851625	207,189.79	194.24	0.093750
Group 2	0043852384	320,166.19	333.51	0.104168
Group 2	0043852910	419,469.23	611.73	0.145834
Group 2	0043853072	352,845.15	244.07	0.069172
Group 2	0043853250	133,296.71	194.39	0.145833
Group 2	0043853666	67,431.90	72.27	0.107175
Group 2	0043853690	246,872.69	257.16	0.104167
Group 2	0043853744	245,150.01	306.44	0.125001
Group 2	0043854076	291,483.33	156.77	0.053784
Group 2	0043854594	409,285.14	155.67	0.038035
Group 2	0043854633	222,098.16	69.41	0.031252
Group 2	0043854730	327,758.50	375.56	0.114584
Group 2	0043855655	168,149.66	40.40	0.024026
Group 2	0043855733	136,643.62	54.64	0.039987
Group 2	0043855917	278,951.56	261.52	0.093751
Group 2	0043856088	246,539.03	334.39	0.135634
Group 2	0043856237	486,778.86	637.95	0.131055
Group 2	0043856611	303,033.47	586.59	0.193573
Group 2	0043856921	83,582.10	74.69	0.089361
Group 2	0043857079	173,114.62	270.49	0.156249
Group 2	0043857123	225,098.44	23.45	0.010418
Group 2	0043857612	119,089.05	136.46	0.114587
Group 2	0043857750	180,636.89	37.63	0.020832
Group 2	0043857889	314,732.66	622.91	0.197917
Group 2	0043858295	160,935.13	22.32	0.013869
Group 2	0043858379	239,215.15	247.12	0.103304
Group 2	0043858888	190,316.64	121.11	0.063636
Group 2	0043859091	339,000.94	494.38	0.145834
Group 2	0043859262	285,834.94	4.67	0.001634
Group 2	0043859317	312,192.44	585.36	0.187500
Group 2	0043859453	385,838.37	761.47	0.197355

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Modification Loss Detail

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Group 2	0043859477	551,941.59	922.36	0.167112
Group 2	0043859698	238,621.56	372.85	0.156252
Group 2	0043859952	279,534.08	22.89	0.008189
Group 2	0043860139	336,815.04	315.76	0.093749
Group 2	0043860145	362,974.35	453.72	0.125001
Group 2	0043860484	319,790.28	100.17	0.031324
Group 2	0043860539	336,825.94	130.82	0.038839
Group 2	0043860730	157,726.54	188.08	0.119244
Group 2	0043860810	417,648.79	391.55	0.093751
Group 2	0043860909	161,272.90	214.50	0.133004
Group 2	0043860964	75,920.33	85.60	0.112750
Group 2	0043861265	408,547.97	425.57	0.104166
Group 2	0043861595	362,873.39	379.84	0.104676
Group 2	0043861739	331,178.88	58.06	0.017531
Group 2	0043861777	259,813.35	378.92	0.145843
Group 2	0043862024	137,076.71	171.35	0.125003
Group 2	0043862050	148,686.44	170.37	0.114583
Group 2	0043862156	392,224.30	408.57	0.104167
Group 2	0043862174	407,927.54	297.45	0.072917
Group 2	0043862302	217,163.61	226.21	0.104166
Group 2	0043862332	165,910.14	172.82	0.104165
Group 2	0043862372	65,711.86	27.38	0.041667
Group 2	0043862402	152,740.66	86.12	0.056383
Group 2	0043862569	122,934.96	114.36	0.093025
Group 2	0043862745	331,187.75	513.34	0.155000
Group 2	0043863485	546,778.58	727.39	0.133032
Group 2	0043864325	48,294.43	21.02	0.043525
Group 2	0043864328	286,889.62	705.80	0.246018
Group 2	0043864378	292,659.96	224.08	0.076567
Group 2	0043864416	210,748.85	285.39	0.135417
Group 2	0043864581	160,165.32	30.93	0.019311
Group 2	0043864646	283,119.63	117.97	0.041668
Group 2	0043864678	355,264.40	444.08	0.125000
Group 2	0043864887	418,331.01	610.07	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043865090	126,011.14	6.28	0.004984
Group 2	0043865233	341,052.20	355.26	0.104166
Group 2	0043865301	266,235.87	166.04	0.062366
Group 2	0043866060	276,082.77	402.62	0.145833
Group 2	0043866253	309,196.58	324.26	0.104872
Group 2	0043866523	70,126.62	7.30	0.010410
Group 2	0043866777	120,271.52	87.70	0.072918
Group 2	0043866972	255,460.03	399.16	0.156251
Group 2	0043867128	334,330.84	139.30	0.041665
Group 2	0043867917	164,719.10	173.49	0.105325
Group 2	0043867968	112,731.06	152.66	0.135420
Group 2	0043868265	117,990.97	122.91	0.104169
Group 2	0043868526	413,266.73	40.74	0.009858
Group 2	0043868645	186,992.78	58.00	0.031017
Group 2	0043868749	458,660.39	716.66	0.156251
Group 2	0043868918	388,127.63	404.30	0.104167
Group 2	0043869266	198,075.97	206.33	0.104167
Group 2	0043869317	271,051.87	252.77	0.093255
Group 2	0043869329	489,551.85	462.55	0.094484
Group 2	0043869417	127,634.34	66.48	0.052086
Group 2	0043869700	266,266.31	471.51	0.177082
Group 2	0043870200	253,164.15	263.36	0.104027
Group 2	0043870813	230,372.72	237.42	0.103059
Group 2	0043870820	311,506.50	64.90	0.020834
Group 2	0043871134	206,387.78	335.83	0.162718
Group 2	0043871323	253,352.33	237.52	0.093751
Group 2	0043871515	336,373.98	545.70	0.162230
Group 2	0043871516	522,099.92	660.02	0.126416
Group 2	0043872042	84,746.38	42.70	0.050386
Group 2	0043872770	63,226.28	98.79	0.156248
Group 2	0043872963	117,505.85	110.16	0.093749
Group 2	0043873014	432,016.47	318.02	0.073613
Group 2	0043873126	193,832.73	141.34	0.072919
Group 2	0043873279	152,052.16	221.74	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043873365	189,002.15	91.10	0.048201
Group 2	0043873581	186,981.95	233.73	0.125001
Group 2	0043873736	599,199.69	749.00	0.125000
Group 2	0043874082	259,030.30	103.44	0.039934
Group 2	0043874292	106,785.86	225.34	0.211020
Group 2	0043874333	116,271.85	205.90	0.177085
Group 2	0043874392	213,907.05	35.98	0.016820
Group 2	0043874431	417,933.63	533.87	0.127740
Group 2	0043874656	365,204.43	180.50	0.049424
Group 2	0043874740	60,152.33	100.25	0.166660
Group 2	0043874891	189,770.94	72.58	0.038246
Group 2	0043876004	145,984.60	88.05	0.060315
Group 2	0043876037	202,889.41	302.65	0.149170
Group 2	0043876148	260,493.63	264.79	0.101649

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	268,741.37	286,924.19	106.766

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043760065	82,926.95	178,567.56	215.331
0043768673	185,814.42	108,356.63	58.314

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	617,296.07	(100,224.32)	171,986.91	27.861

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043753384	171,134.77	85.00	123,106.25	71.935
0043853762	122,287.01	(30,173.51)	(8,579.20)	(7.016)
0043863742	59,071.87	(530.00)	65,178.80	110.338
0043864239	133,046.42	130.00	25,831.82	19.416
0043870677	131,756.00	(69,735.81)	(33,550.76)	(25.464)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
278	45,884,471.32	4,965,478.22	10.822

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043742205	138,694.20	9,613.06	6.931
0043744767	279,880.76	134,794.29	48.161
0043748235	236,456.67	5,705.17	2.413
0043748989	93,876.81	2,266.74	2.415
0043749119	484,739.87	135,602.51	27.974
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	41,192.88	18.878
0043753384	171,134.77	123,106.25	71.935
0043753464	421,608.41	89,036.91	21.118
0043754948	59,978.59	110,962.68	185.004
0043754962	43,717.86	15,641.15	35.777
0043755447	98,663.60	1,033.55	1.048
0043755584	138,453.24	46,320.27	33.456
0043757206	394,835.05	14,947.38	3.786
0043757745	251,134.73	60,698.86	24.170
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,361.66)	(2.237)
0043760065	82,926.95	178,567.56	215.331
0043760662	404,982.26	(96,386.53)	(23.800)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jan-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043760735	80,853.98	33,057.27	40.885
0043761639	119,763.60	(3,195.84)	(2.668)
0043762840	275,700.84	48,186.40	17.478
0043763486	241,805.72	53,714.96	22.214
0043763585	270,612.35	106,537.04	39.369
0043763628	60,974.93	2,083.50	3.417
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
0043765802	153,908.26	(2,519.64)	(1.637)
0043768226	90,358.69	14,618.47	16.178
0043768673	185,814.42	108,356.63	58.314
0043770913	141,882.16	7,214.13	5.085
0043771012	159,027.24	15,889.79	9.992
0043773149	93,865.70	121.29	0.129
0043773268	258,768.31	37,920.47	14.654
0043774244	199,518.10	68,182.14	34.173
0043774878	389,655.58	78,876.14	20.243
0043774952	162,561.29	45,304.89	27.869
0043775162	164,527.69	60,863.15	36.993
0043775612	185,393.31	1,077.88	0.581
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	70,381.80	32.847
0043777025	346,257.10	42,973.84	12.411
0043777646	70,722.49	65,296.06	92.327
0043778567	110,943.12	18,165.75	16.374
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	64,035.99	21.874

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043782899	289,962.37	107,254.47	36.989
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
0043789365	216,946.58	20,003.55	9.220
0043790205	5,722.92	(2,248.22)	(39.284)
0043790544	136,229.59	19,845.27	14.568
0043792191	92,407.33	(851.39)	(0.921)
0043792192	86,209.79	36,640.93	42.502
0043793014	76,240.43	1,650.48	2.165
0043793711	161,069.94	53,275.12	33.076
0043794918	70,964.44	4,003.93	5.642
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043796284	104,256.18	5,146.73	4.937
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
0043800480	892.98	1,160.96	130.010
0043801094	152,182.02	21,497.92	14.126
0043801361	254,759.32	33,763.11	13.253
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
0043803060	197,112.88	1,556.76	0.790
0043803566	145,823.61	(5,939.51)	(4.073)
0043803659	179,321.24	(9,427.34)	(5.257)
0043803820	159,201.75	5,445.73	3.421

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043804277	110,587.23	2,915.00	2.636
0043804576	412,428.97	128,065.41	31.052
0043805589	251,295.46	45,843.84	18.243
0043805591	168,403.03	102,904.12	61.106
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808034	111,236.99	2,149.12	1.932
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	12,084.46	11.193
0043811262	195,074.13	(28,937.01)	(14.834)
0043811835	192,103.09	909.06	0.473
0043811848	141,918.33	(11,010.35)	(7.758)
0043812140	145,484.55	8,220.38	5.650
0043812265	160,633.04	60,374.72	37.585
0043812998	79,566.22	5,197.81	6.533
0043813056	85,145.20	60,973.85	71.612
0043813185	121,583.56	57,835.61	47.569
0043813228	118,930.20	32,496.01	27.324
0043813259	118,673.05	271.60	0.229
0043814501	241,745.45	22,182.86	9.176
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	42,731.95	22.177
0043815552	82,645.11	58,774.48	71.117
0043816428	380,543.91	4,043.25	1.062
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043816926	276,416.24	(7,851.76)	(2.841)
0043817626	205,905.21	20,252.21	9.836
0043818105	80,915.32	2,236.01	2.763
0043818151	135,286.75	51,543.18	38.099
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043818730	103,164.15	1,053.30	1.021
0043819112	200,019.79	96,660.79	48.326
0043819351	314,438.26	36,085.60	11.476
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	26,559.68	14.331
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043820989	327,922.28	110,750.63	33.773
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	64,950.14	21.545
0043823400	351,441.08	38,570.04	10.975
0043823580	103,861.64	1,061.59	1.022
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043823967	54,336.76	7,114.72	13.094
0043824052	169,797.13	(26,387.94)	(15.541)
0043824513	25,095.26	2,795.69	11.140
0043824583	153,561.26	5,499.91	3.582
0043824612	53,209.66	14,572.04	27.386
0043824709	144,626.32	5,022.26	3.473
0043824792	88,515.53	(13,390.19)	(15.128)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043825863	176,287.95	15,882.61	9.009
0043825917	93,851.05	3,662.94	3.903
0043825931	114,328.07	3,828.98	3.349
0043826268	280,813.04	46,610.32	16.598
0043826383	280,146.60	(47,200.18)	(16.848)
0043828003	82,338.41	329.82	0.401
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	1,623.11	1.245
0043829582	29,980.74	2,666.71	8.895
0043829607	298,382.23	(14,013.74)	(4.697)
0043829865	88,584.40	68,776.70	77.640
0043830055	42,776.45	15,916.32	37.208
0043831887	73,550.97	3,126.44	4.251
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832381	257,067.67	5,730.77	2.229
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)
0043833985	222,343.50	16,812.90	7.562
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
0043835551	336,708.81	80,312.16	23.852
0043836050	70,111.32	13,427.97	19.152
0043836281	93,290.55	(29,051.74)	(31.141)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043836296	88,613.74	15,538.43	17.535
0043836478	152,277.81	38,352.05	25.186
0043836482	129,145.00	2,404.58	1.862
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,358.15	15.346
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	7,437.73	6.891
0043841292	96,719.04	3,107.29	3.213
0043841477	116,127.25	474.90	0.409
0043841646	77,075.46	188,767.60	244.913
0043841669	62,052.08	(968.30)	(1.560)
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	29,788.32	26.727
0043842522	155,292.35	(6,662.14)	(4.290)
0043842993	246,201.64	(2,954.99)	(1.200)
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	881.79	0.354
0043846117	263,007.74	10,422.18	3.963
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846872	83,155.92	8,821.32	10.608
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090
0043847623	157,465.79	83,684.88	53.145
0043847626	105,137.55	(7,933.61)	(7.546)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043848587	118,662.57	10,694.83	9.013
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)
0043851088	196,637.91	19,311.84	9.821
0043851226	104,043.59	12,679.42	12.187
0043851342	85,534.30	11,483.54	13.426
0043851506	54,270.51	2,985.37	5.501
0043852747	80,207.97	795.81	0.992
0043853762	122,287.01	(8,579.20)	(7.016)
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
0043856009	139,270.84	(2,084.01)	(1.496)
0043856145	336,492.44	50,306.10	14.950
0043856292	194,039.12	15,764.83	8.125
0043857153	137,664.75	2,054.32	1.492
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,594.30	2.647
0043859004	110,857.09	2,035.68	1.836
0043859259	91,963.66	30,073.06	32.701
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
0043860115	145,061.73	33,430.84	23.046
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,660.56)	(48.498)
0043861691	117,952.98	30,968.89	26.255
0043861746	53,474.78	(2,716.03)	(5.079)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(57.22)	(0.057)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863014	373,379.22	21,011.73	5.627
0043863340	242,853.25	2,824.74	1.163
0043863422	43,409.14	(2,710.96)	(6.245)
0043863742	59,071.87	65,178.80	110.338
0043863837	52,337.88	10,391.65	19.855
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864239	133,046.42	25,831.82	19.416
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,305.67	3.469
0043865933	70,016.97	143,655.36	205.172
0043866686	212,647.92	63,494.14	29.859
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868130	390,288.75	(3,723.48)	(0.954)
0043868357	38,446.10	123,017.39	319.974
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043868935	94,909.50	(839.02)	(0.884)
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
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	1,796.63	5.206
0043870677	131,756.00	(33,550.76)	(25.464)
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(25,724.20)	(6.662)
0043872136	142,204.89	2,136.99	1.503
0043872272	126,689.67	29,100.96	22.970
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(46,201.29)	(22.009)
0043873056	100,228.15	9,257.71	9.237
0043873198	144,265.49	(3,001.04)	(2.080)
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043874281	100,310.03	28,431.44	28.344
0043875182	66,636.11	78,559.05	117.893
0043875869	96,389.58	10,131.75	10.511
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)
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	3	439,876.14	287,009.19	0.009 %	0	0.00	0.00	0.000 %	3	439,876.14	287,009.19	0.009 %
Group 2	4	446,161.30	(100,309.32)	(0.004 %)	0	0.00	0.00	0.000 %	4	446,161.30	(100,309.32)	(0.004 %)
Total	7	886,037.44	186,699.87	0.003 %	0	0.00	0.00	0.000 %	7	886,037.44	186,699.87	0.003 %

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	0043753384	195,000.00	3.750 %	MS	80.00	360	171,134.77	11/30/2025	85.00	123,106.25
Group 1	0043760065	91,000.00	4.625 %	TX	80.00	360	82,926.95	12/31/2025	178,567.56	178,567.56
Group 1	0043768673	193,000.00	4.625 %	TX	79.00	360	185,814.42	12/31/2025	108,356.63	108,356.63
Group 2	0043853762	125,000.00	4.125 %	MI	95.00	360	122,287.01	11/30/2024	(30,173.51)	(8,579.20)
Group 2	0043863742	65,000.00	4.625 %	IA	95.00	360	59,071.87	08/31/2025	(530.00)	65,178.80
Group 2	0043864239	142,000.00	4.625 %	IL	95.00	360	133,046.42	08/31/2025	130.00	25,831.82
Group 2	0043870677	140,000.00	3.990 %	TX	97.00	360	131,756.00	03/31/2024	(69,735.81)	(33,550.76)

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

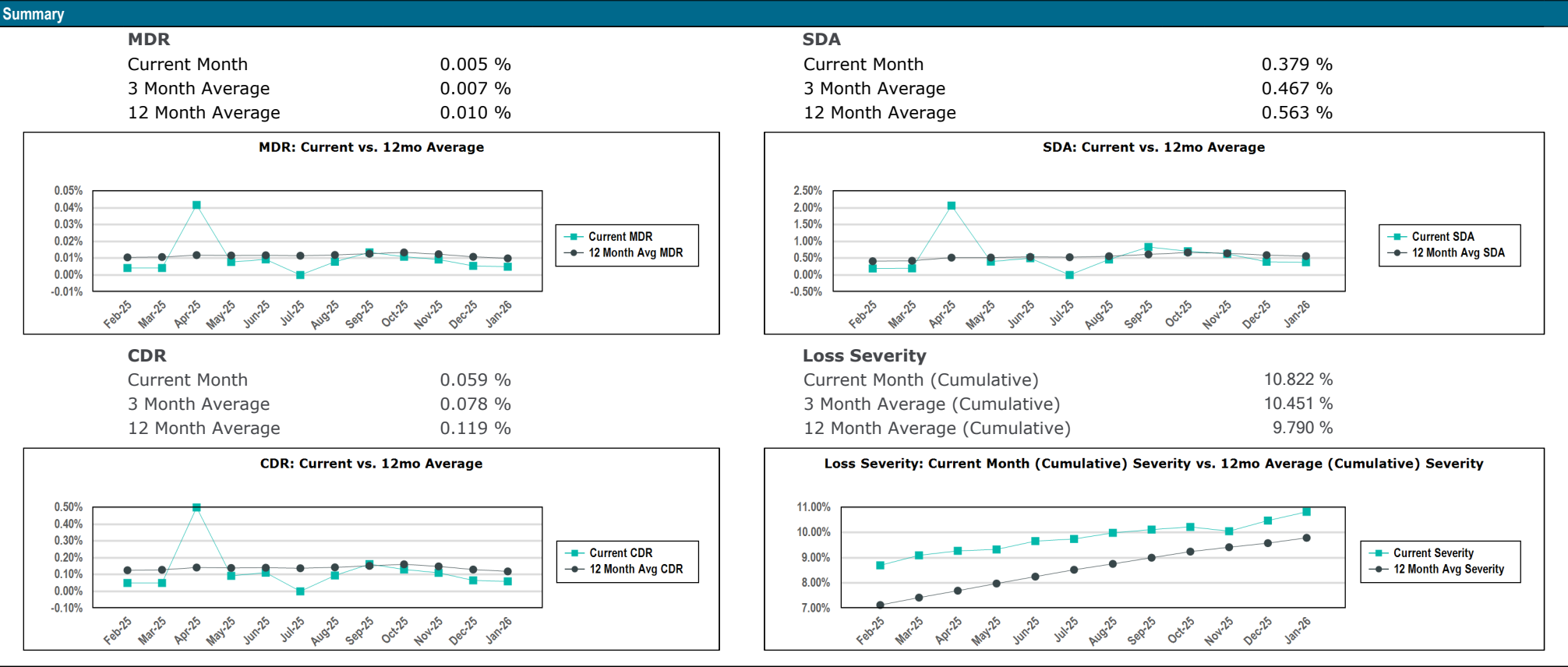
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
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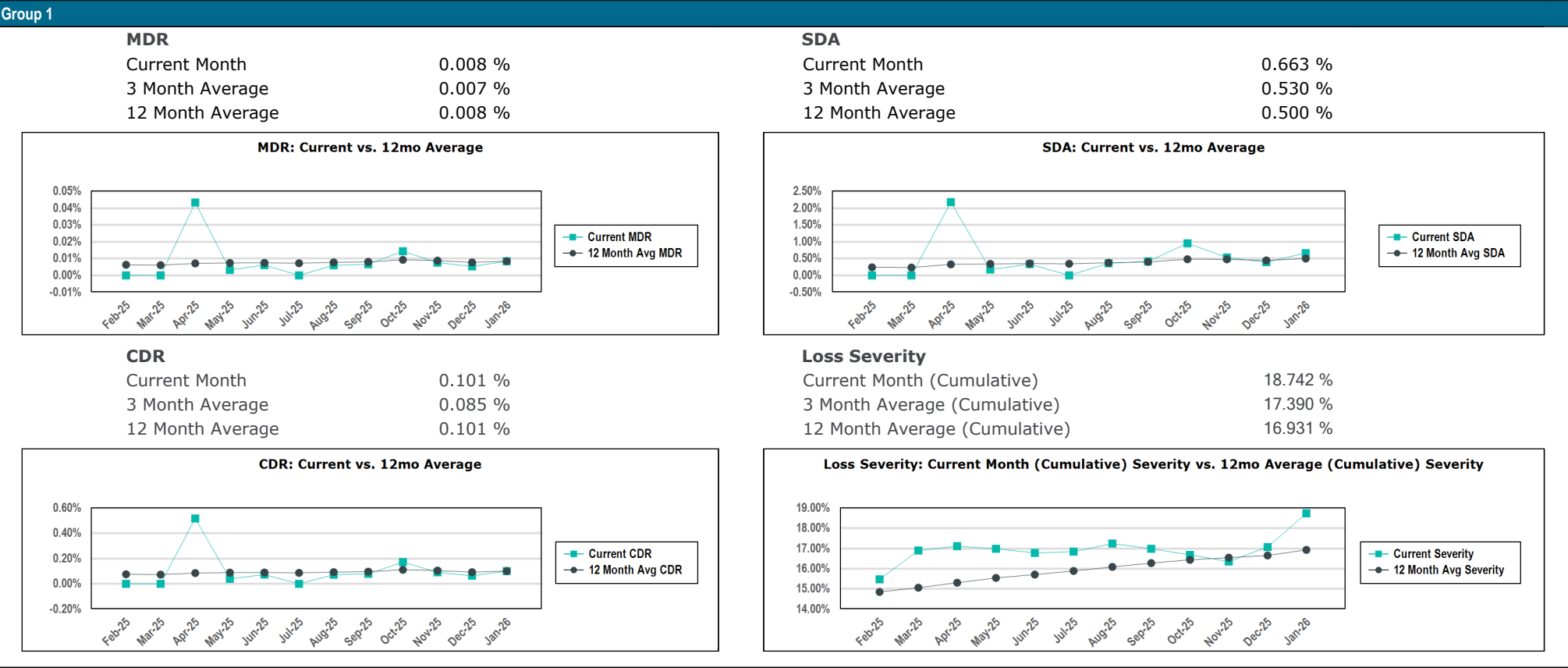
Distribution Date: 26-Jan-2026
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Realized Loss Report - Collateral



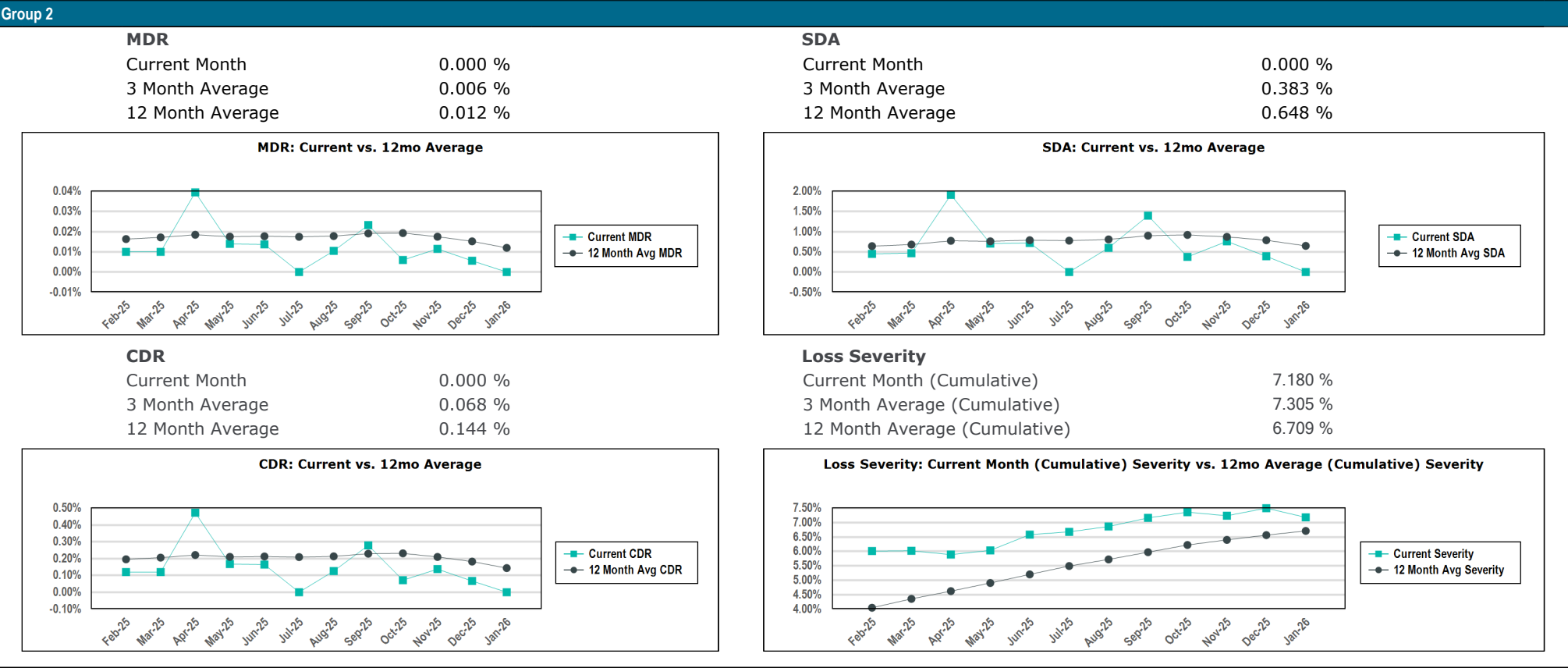
Distribution Date: 26-Jan-2026
06-Jan-2026 2:08:27 PM

Realized Loss Report - Collateral



Distribution Date: 26-Jan-2026
06-Jan-2026 2:08:27 PM

Realized Loss Report - Collateral



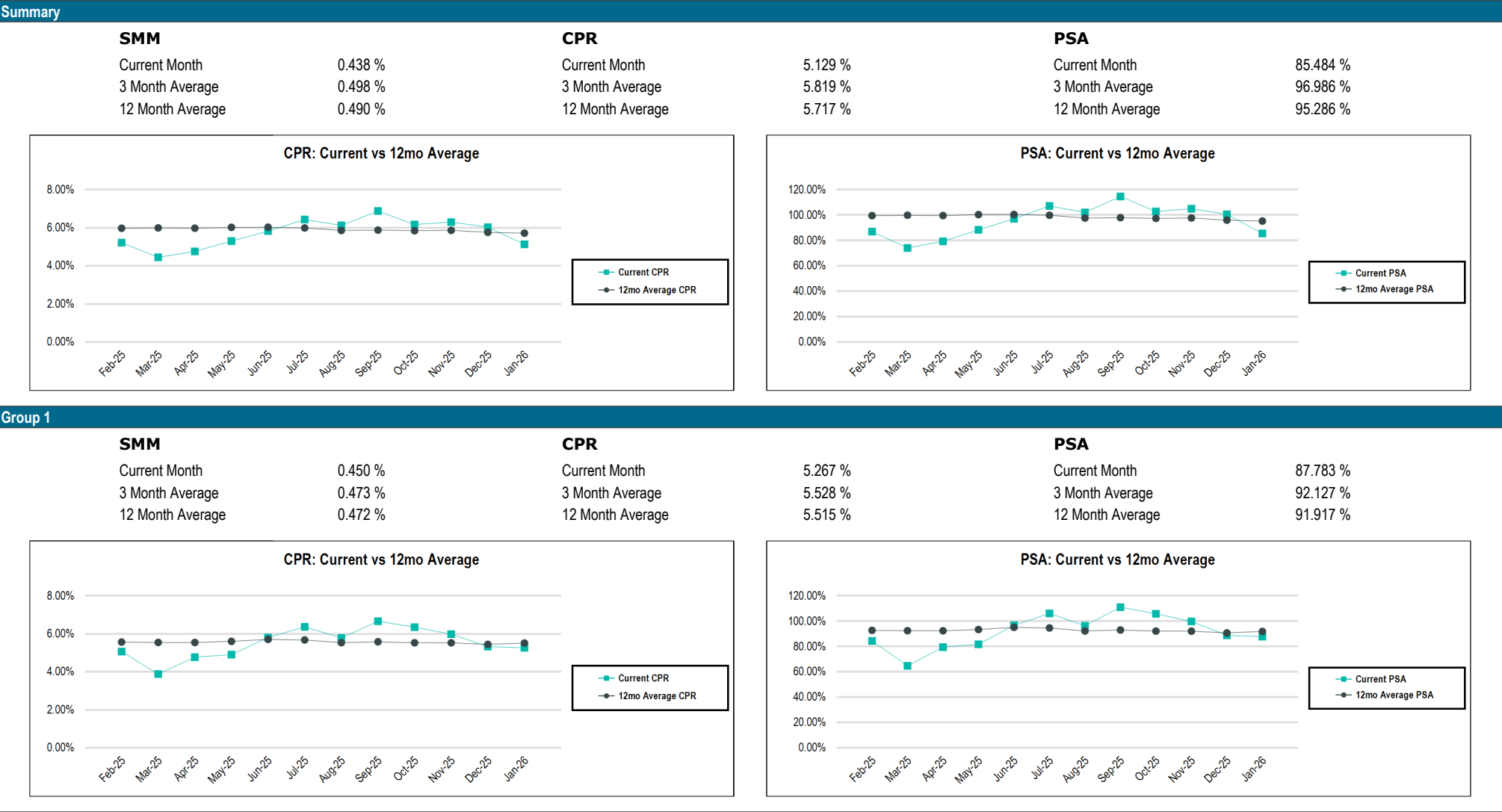
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ 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.

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Prepayment Rates



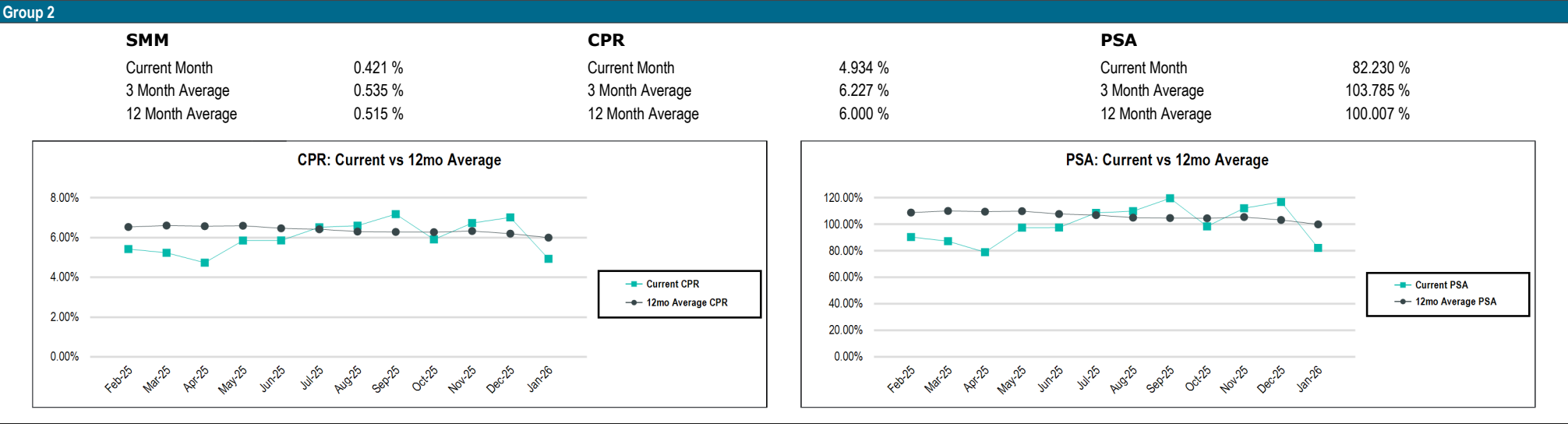
Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

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Prepayment Rates



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
186	35,202,831.36

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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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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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Credit-Linked Notes

Series 2017-C06



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Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XQW7	78,322,000	33,774,404	44,547,596
1B-1H	N/A	4,122,672	(33,774,404)	37,897,076

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

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XQW7	44,547,596	9,555,000	34,992,596
1B-1H	N/A	37,897,076	(9,555,000)	47,452,076

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025>

Bond Retirement Detail – Effective October 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XSW5	19,316,000	195,000	19,121,000
2B-1H	N/A	58,229,765	(195,000)	58,424,765

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-sep-2025>