

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
04-Sep-2026 11:46:53 AM

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		08/31/2026	0.00000%	2,762,387,265.87	0.00	22,917,499.39	0.00	2,739,469,766.48	22,917,499.39	0.00
1M-1	30711XQS6	09/24/2026	4.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	09/24/2026	6.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	09/24/2026	6.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XQV9	09/24/2026	6.40767%	400,473.98	2,209.70	10,457.75	0.00	390,016.23	12,667.45	0.00
1M-CH		08/31/2026	0.00000%	74,828,009.57	0.00	1,954,017.00	0.00	72,873,992.57	1,954,017.00	0.00
1M-2	30711XQX5	09/24/2026	6.40767%	400,473.98	2,209.70	10,457.75	0.00	390,016.23	12,667.45	0.00
1M-2H		08/31/2026	0.00000%	74,828,009.57	0.00	1,954,017.00	0.00	72,873,992.57	1,954,017.00	0.00
1B-1	30711XQW7	09/24/2026	7.90767%	33,552,596.00	228,472.46	0.00	0.00	33,552,596.00	228,472.46	0.00
1B-1H		08/31/2026	0.00000%	48,892,076.00	0.00	0.00	0.00	48,892,076.00	0.00	0.00
1B-2H		08/31/2026	0.00000%	79,117,078.31	0.00	0.00	0.00	79,117,078.31	0.00	3,327,593.69
1A-I1	30711XQZ0	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XRK2	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XRM8	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XRP1	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XRR7	09/24/2026	1.80000%	0.00	620.73	0.00	0.00	0.00	620.73	0.00
1C-I2	30711XRT3	09/24/2026	1.40000%	0.00	482.79	0.00	0.00	0.00	482.79	0.00
1C-I3	30711XRV8	09/24/2026	1.00000%	0.00	344.85	0.00	0.00	0.00	344.85	0.00

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Series 2017-C06



Distribution Date: 25-Sep-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	09/24/2026	0.60000%	0.00	206.91	0.00	0.00	0.00	206.91	0.00
1E-A1	30711XQY3	09/24/2026	4.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	09/24/2026	5.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	09/24/2026	5.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	09/24/2026	5.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	09/24/2026	4.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XRJ5	09/24/2026	5.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XRL0	09/24/2026	5.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XRN6	09/24/2026	5.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XRQ9	09/24/2026	4.60767%	400,473.98	1,588.97	10,457.75	0.00	390,016.23	12,046.72	0.00
1E-C2	30711XRS5	09/24/2026	5.00767%	400,473.98	1,726.91	10,457.75	0.00	390,016.23	12,184.66	0.00
1E-C3	30711XRU0	09/24/2026	5.40767%	400,473.98	1,864.85	10,457.75	0.00	390,016.23	12,322.60	0.00
1E-C4	30711XRW6	09/24/2026	5.80767%	400,473.98	2,002.79	10,457.75	0.00	390,016.23	12,460.54	0.00
1E-D1	30711XRY2	09/24/2026	4.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XRZ9	09/24/2026	5.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XSA3	09/24/2026	5.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XSB1	09/24/2026	5.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XSC9	09/24/2026	6.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XSD7	09/24/2026	4.60767%	400,473.98	1,588.97	10,457.75	0.00	390,016.23	12,046.72	0.00
1E-F2	30711XSE5	09/24/2026	5.00767%	400,473.98	1,726.91	10,457.75	0.00	390,016.23	12,184.66	0.00
1E-F3	30711XSF2	09/24/2026	5.40767%	400,473.98	1,864.85	10,457.75	0.00	390,016.23	12,322.60	0.00
1E-F4	30711XSG0	09/24/2026	5.80767%	400,473.98	2,002.79	10,457.75	0.00	390,016.23	12,460.54	0.00
1E-F5	30711XSH8	09/24/2026	6.40767%	400,473.98	2,209.70	10,457.75	0.00	390,016.23	12,667.45	0.00
1X-1	30711XSJ4	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XSK1	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XSL9	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XSM7	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XSN5	09/24/2026	1.80000%	0.00	620.73	0.00	0.00	0.00	620.73	0.00
1Y-2	30711XSP0	09/24/2026	1.40000%	0.00	482.79	0.00	0.00	0.00	482.79	0.00
1Y-3	30711XSQ8	09/24/2026	1.00000%	0.00	344.85	0.00	0.00	0.00	344.85	0.00
1Y-4	30711XSR6	09/24/2026	0.60000%	0.00	206.91	0.00	0.00	0.00	206.91	0.00
2A-H		08/31/2026	0.00000%	1,896,155,695.89	0.00	20,249,469.44	0.00	1,875,906,226.45	20,249,469.44	0.00
2M-1	30711XSS4	09/24/2026	4.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	09/24/2026	6.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	09/24/2026	6.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XSV7	09/24/2026	6.55767%	512,830.64	2,895.89	15,492.31	0.00	497,338.32	18,388.20	0.00
2M-CH		08/31/2026	0.00000%	80,679,708.22	0.00	2,437,286.63	0.00	78,242,421.59	2,437,286.63	0.00
2M-2	30711XSX3	09/24/2026	6.55767%	512,830.64	2,895.89	15,492.31	0.00	497,338.32	18,388.20	0.00
2M-2H		08/31/2026	0.00000%	80,679,708.22	0.00	2,437,286.63	0.00	78,242,421.59	2,437,286.63	0.00
2B-1	30711XSW5	09/24/2026	8.20767%	19,121,000.00	135,141.79	0.00	0.00	19,121,000.00	135,141.79	0.00
2B-1H		08/31/2026	0.00000%	58,424,765.00	0.00	0.00	0.00	58,424,765.00	0.00	0.00
2B-2H		08/31/2026	0.00000%	74,784,672.86	0.00	0.00	(66,869.98)	74,851,542.84	0.00	2,694,222.16
2A-I1	30711XSZ8	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	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
2B-I2	30711XTK0	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XTM6	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XTP9	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XTR5	09/24/2026	1.80000%	0.00	794.89	0.00	0.00	0.00	794.89	0.00
2C-I2	30711XTT1	09/24/2026	1.40000%	0.00	618.25	0.00	0.00	0.00	618.25	0.00
2C-I3	30711XTV6	09/24/2026	1.00000%	0.00	441.60	0.00	0.00	0.00	441.60	0.00
2C-I4	30711XTX2	09/24/2026	0.60000%	0.00	264.96	0.00	0.00	0.00	264.96	0.00
2E-A1	30711XS1	09/24/2026	4.75767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	09/24/2026	5.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	09/24/2026	5.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	09/24/2026	5.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XG9	09/24/2026	4.75767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XTJ3	09/24/2026	5.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XTL8	09/24/2026	5.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XTN4	09/24/2026	5.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XTQ7	09/24/2026	4.75767%	512,830.64	2,101.01	15,492.31	0.00	497,338.32	17,593.32	0.00
2E-C2	30711XTS3	09/24/2026	5.15767%	512,830.64	2,277.65	15,492.31	0.00	497,338.32	17,769.96	0.00
2E-C3	30711XTU8	09/24/2026	5.55767%	512,830.64	2,454.29	15,492.31	0.00	497,338.32	17,946.60	0.00
2E-C4	30711XTW4	09/24/2026	5.95767%	512,830.64	2,630.93	15,492.31	0.00	497,338.32	18,123.24	0.00
2E-D1	30711XTY0	09/24/2026	4.75767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XTZ7	09/24/2026	5.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XUA0	09/24/2026	5.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XUB8	09/24/2026	5.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XUC6	09/24/2026	6.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XUD4	09/24/2026	4.75767%	512,830.64	2,101.01	15,492.31	0.00	497,338.32	17,593.32	0.00

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Certificateholder Distribution Summary

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2E-F2	30711XUE2	09/24/2026	5.15767%	512,830.64	2,277.65	15,492.31	0.00	497,338.32	17,769.96	0.00
2E-F3	30711XUF9	09/24/2026	5.55767%	512,830.64	2,454.29	15,492.31	0.00	497,338.32	17,946.60	0.00
2E-F4	30711XUG7	09/24/2026	5.95767%	512,830.64	2,630.93	15,492.31	0.00	497,338.32	18,123.24	0.00
2E-F5	30711XUH5	09/24/2026	6.55767%	512,830.64	2,895.89	15,492.31	0.00	497,338.32	18,388.20	0.00
2X-1	30711XUJ1	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XUK8	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XUL6	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XUM4	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XUN2	09/24/2026	1.80000%	0.00	794.89	0.00	0.00	0.00	794.89	0.00
2Y-2	30711XUP7	09/24/2026	1.40000%	0.00	618.25	0.00	0.00	0.00	618.25	0.00
2Y-3	30711XUQ5	09/24/2026	1.00000%	0.00	441.60	0.00	0.00	0.00	441.60	0.00
2Y-4	30711XUR3	09/24/2026	0.60000%	0.00	264.96	0.00	0.00	0.00	264.96	0.00
Totals				5,293,496,936.33	419,775.78	52,235,026.75	(66,869.98)	5,241,328,779.45	52,654,802.53	6,021,815.85

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	2,762,387,265.87	8,173,846.65	14,743,652.74	0.00	0.00	22,917,499.39	2,739,469,766.48	0.17270259	22,917,499.39
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	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	98,406,939.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	98,406,939.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	526,666.67	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.74053714	10,457.75
1M-CH	98,406,939.33	74,828,009.57	696,927.49	1,257,089.51	0.00	0.00	1,954,017.00	72,873,992.57	0.74053713	1,954,017.00
1M-2	1,580,000.00	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.24684572	10,457.75
1M-2H	295,220,818.00	74,828,009.57	696,927.49	1,257,089.51	0.00	0.00	1,954,017.00	72,873,992.57	0.24684571	1,954,017.00
1B-1	33,552,596.00	33,552,596.00	0.00	0.00	0.00	0.00	0.00	33,552,596.00	1.00000000	0.00
1B-1H	48,892,076.00	48,892,076.00	0.00	0.00	0.00	0.00	0.00	48,892,076.00	1.00000000	0.00
1B-2H	82,444,672.00	79,117,078.31	0.00	0.00	0.00	0.00	0.00	79,117,078.31	0.95963846	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: 25-Sep-2026
 04-Sep-2026 11:46:53 AM

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	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	526,666.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	526,666.67	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.74053714	10,457.75
1E-C2	526,666.67	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.74053714	10,457.75
1E-C3	526,666.67	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.74053714	10,457.75
1E-C4	526,666.67	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.74053714	10,457.75
1E-D1	1,053,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	1,053,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	1,053,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	1,053,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	1,053,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	1,053,333.33	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.37026857	10,457.75
1E-F2	1,053,333.33	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.37026857	10,457.75
1E-F3	1,053,333.33	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.37026857	10,457.75
1E-F4	1,053,333.33	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.37026857	10,457.75
1E-F5	1,053,333.33	400,473.98	3,729.90	6,727.85	0.00	0.00	10,457.75	390,016.23	0.37026857	10,457.75
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: 25-Sep-2026
 04-Sep-2026 11:46:53 AM

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	1,896,155,695.89	5,267,755.07	14,981,714.37	0.00	0.00	20,249,469.44	1,875,906,226.45	0.12632353	20,249,469.44
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	793,466.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	124,830,673.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	803,266.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	126,371,788.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	803,266.72	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.61914468	15,492.31
2M-CH	126,371,788.30	80,679,708.22	644,658.03	1,792,628.60	0.00	0.00	2,437,286.63	78,242,421.59	0.61914469	2,437,286.63
2M-2	2,400,000.00	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.20722430	15,492.31
2M-2H	377,574,250.00	80,679,708.22	644,658.03	1,792,628.60	0.00	0.00	2,437,286.63	78,242,421.59	0.20722393	2,437,286.63
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	74,784,672.86	0.00	0.00	0.00	(66,869.98)	(66,869.98)	74,851,542.84	0.96525636	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: 25-Sep-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	793,466.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	793,466.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	793,466.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	793,466.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	803,266.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	803,266.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	803,266.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	803,266.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	803,266.72	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.61914468	15,492.31
2E-C2	803,266.72	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.61914468	15,492.31
2E-C3	803,266.72	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.61914468	15,492.31
2E-C4	803,266.72	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.61914468	15,492.31
2E-D1	1,596,733.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	1,596,733.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	1,596,733.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	1,596,733.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	1,596,733.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	1,606,533.42	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.30957235	15,492.31

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
04-Sep-2026 11:46:53 AM

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	1,606,533.42	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.30957235	15,492.31
2E-F3	1,606,533.42	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.30957235	15,492.31
2E-F4	1,606,533.42	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.30957235	15,492.31
2E-F5	1,606,533.42	512,830.64	4,097.69	11,394.62	0.00	0.00	15,492.31	497,338.32	0.30957235	15,492.31
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	32,717,332,173.84	5,293,496,936.33	16,210,876.25	36,024,150.50	0.00	(66,869.98)	52,168,156.77	5,241,328,779.45	0.16020037	52,235,026.75

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
04-Sep-2026 11:46:53 AM

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	174.147362344	0.515298435	0.929474396	0.000000000	0.000000000	1.444772831	172.702589513	0.172702590	1.444772831
1M-1	156,644,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	8,245,344.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	98,406,939.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	98,406,939.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	526,666.67	760.393628099	7.082088563	12.774398653	0.000000000	0.000000000	19.856487216	740.537140883	0.740537141	19.856487216
1M-CH	98,406,939.33	760.393627517	7.082097002	12.774399027	0.000000000	0.000000000	19.856496029	740.537131488	0.740537131	19.856496029
1M-2	1,580,000.00	253.464544304	2.360696203	4.258132911	0.000000000	0.000000000	6.618829114	246.845715190	0.246845715	6.618829114
1M-2H	295,220,818.00	253.464542497	2.360699001	4.258133009	0.000000000	0.000000000	6.618832009	246.845710488	0.246845710	6.618832009
1B-1	33,552,596.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	48,892,076.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	82,444,672.00	959.638462871	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	959.638462871	0.959638463	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
04-Sep-2026 11:46:53 AM

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	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	526,666.67	760.393628099	7.082088563	12.774398653	0.000000000	0.000000000	19.856487216	740.537140883	0.740537141	19.856487216
1E-C2	526,666.67	760.393628099	7.082088563	12.774398653	0.000000000	0.000000000	19.856487216	740.537140883	0.740537141	19.856487216
1E-C3	526,666.67	760.393628099	7.082088563	12.774398653	0.000000000	0.000000000	19.856487216	740.537140883	0.740537141	19.856487216
1E-C4	526,666.67	760.393628099	7.082088563	12.774398653	0.000000000	0.000000000	19.856487216	740.537140883	0.740537141	19.856487216
1E-D1	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	1,053,333.33	380.196817659	3.541044315	6.387199387	0.000000000	0.000000000	9.928243702	370.268573957	0.370268574	9.928243702
1E-F2	1,053,333.33	380.196817659	3.541044315	6.387199387	0.000000000	0.000000000	9.928243702	370.268573957	0.370268574	9.928243702
1E-F3	1,053,333.33	380.196817659	3.541044315	6.387199387	0.000000000	0.000000000	9.928243702	370.268573957	0.370268574	9.928243702
1E-F4	1,053,333.33	380.196817659	3.541044315	6.387199387	0.000000000	0.000000000	9.928243702	370.268573957	0.370268574	9.928243702
1E-F5	1,053,333.33	380.196817659	3.541044315	6.387199387	0.000000000	0.000000000	9.928243702	370.268573957	0.370268574	9.928243702
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-H	14,850,014,032.00	127.687131595	0.354730646	1.008868701	0.000000000	0.000000000	1.363599347	126.323532248	0.126323532	1.363599347
2M-1	117,869,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	6,204,224.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	124,830,673.40	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	126,371,788.30	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	803,266.72	638.431329509	5.101281925	14.185350540	0.000000000	0.000000000	19.286632465	619.144684595	0.619144685	19.286632465
2M-CH	126,371,788.30	638.431324786	5.101281217	14.185354375	0.000000000	0.000000000	19.286635592	619.144689195	0.619144689	19.286635592
2M-2	2,400,000.00	213.679433333	1.707370833	4.747758333	0.000000000	0.000000000	6.455129167	207.224300000	0.207224300	6.455129167
2M-2H	377,574,250.00	213.679053113	1.707367571	4.747751204	0.000000000	0.000000000	6.455118775	207.223934339	0.207223934	6.455118775
2B-1	19,121,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-1H	58,424,765.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	77,545,765.00	964.394030544	0.000000000	0.000000000	0.000000000	(0.862329232)	(0.862329232)	965.256359777	0.965256360	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	803,266.72	638.431329509	5.101281925	14.185350540	0.000000000	0.000000000	19.286632465	619.144684595	0.619144685	19.286632465
2E-C2	803,266.72	638.431329509	5.101281925	14.185350540	0.000000000	0.000000000	19.286632465	619.144684595	0.619144685	19.286632465
2E-C3	803,266.72	638.431329509	5.101281925	14.185350540	0.000000000	0.000000000	19.286632465	619.144684595	0.619144685	19.286632465
2E-C4	803,266.72	638.431329509	5.101281925	14.185350540	0.000000000	0.000000000	19.286632465	619.144684595	0.619144685	19.286632465
2E-D1	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	1,606,533.42	319.215668729	2.550640994	7.092675358	0.000000000	0.000000000	9.643316353	309.572346151	0.309572346	9.643316353

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Series 2017-C06



Distribution Date: 25-Sep-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	1,606,533.42	319.215668729	2.550640994	7.092675358	0.000000000	0.000000000	9.643316353	309.572346151	0.309572346	9.643316353
2E-F3	1,606,533.42	319.215668729	2.550640994	7.092675358	0.000000000	0.000000000	9.643316353	309.572346151	0.309572346	9.643316353
2E-F4	1,606,533.42	319.215668729	2.550640994	7.092675358	0.000000000	0.000000000	9.643316353	309.572346151	0.309572346	9.643316353
2E-F5	1,606,533.42	319.215668729	2.550640994	7.092675358	0.000000000	0.000000000	9.643316353	309.572346151	0.309572346	9.643316353
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
 04-Sep-2026 11:46:53 AM

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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,762,387,265.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,739,469,766.48
1M-1	N/A	N/A	4.50767 %	0.00	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	0.00
1M-2A	N/A	N/A	6.40767 %	0.00	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	0.00
1M-2B	N/A	N/A	6.40767 %	0.00	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	0.00
1M-2C	08/25/26 - 09/24/26	31	6.40767 %	400,473.98	2,209.70	0.00	0.00	0.00	0.00	2,209.70	0.00	0.00	390,016.23
1M-CH	N/A	N/A	0.00000 %	74,828,009.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,873,992.57
1M-2	08/25/26 - 09/24/26	31	6.40767 %	400,473.98	2,209.70	0.00	0.00	0.00	0.00	2,209.70	0.00	0.00	390,016.23
1M-2H	N/A	N/A	0.00000 %	74,828,009.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,873,992.57
1B-1	08/25/26 - 09/24/26	31	7.90767 %	33,552,596.00	228,472.46	0.00	0.00	0.00	0.00	228,472.46	0.00	0.00	33,552,596.00
1B-1H	N/A	N/A	0.00000 %	48,892,076.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	48,892,076.00
1B-2H	N/A	N/A	0.00000 %	79,117,078.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,117,078.31
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	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	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	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	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	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	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	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	0.00
1C-I1	08/25/26 - 09/24/26	31	1.80000 %	400,473.98	620.73	0.00	0.00	0.00	0.00	620.73	0.00	0.00	390,016.23
1C-I2	08/25/26 - 09/24/26	31	1.40000 %	400,473.98	482.79	0.00	0.00	0.00	0.00	482.79	0.00	0.00	390,016.23
1C-I3	08/25/26 - 09/24/26	31	1.00000 %	400,473.98	344.85	0.00	0.00	0.00	0.00	344.85	0.00	0.00	390,016.23

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Series 2017-C06



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	08/25/26 - 09/24/26	31	0.60000 %	400,473.98	206.91	0.00	0.00	0.00	0.00	206.91	0.00	0.00	390,016.23
1E-A1	N/A	N/A	4.60767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.40767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.80767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.60767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.40767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.80767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	08/25/26 - 09/24/26	31	4.60767 %	400,473.98	1,588.97	0.00	0.00	0.00	0.00	1,588.97	0.00	0.00	390,016.23
1E-C2	08/25/26 - 09/24/26	31	5.00767 %	400,473.98	1,726.91	0.00	0.00	0.00	0.00	1,726.91	0.00	0.00	390,016.23
1E-C3	08/25/26 - 09/24/26	31	5.40767 %	400,473.98	1,864.85	0.00	0.00	0.00	0.00	1,864.85	0.00	0.00	390,016.23
1E-C4	08/25/26 - 09/24/26	31	5.80767 %	400,473.98	2,002.79	0.00	0.00	0.00	0.00	2,002.79	0.00	0.00	390,016.23
1E-D1	N/A	N/A	4.60767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.40767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.80767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.40767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	08/25/26 - 09/24/26	31	4.60767 %	400,473.98	1,588.97	0.00	0.00	0.00	0.00	1,588.97	0.00	0.00	390,016.23
1E-F2	08/25/26 - 09/24/26	31	5.00767 %	400,473.98	1,726.91	0.00	0.00	0.00	0.00	1,726.91	0.00	0.00	390,016.23
1E-F3	08/25/26 - 09/24/26	31	5.40767 %	400,473.98	1,864.85	0.00	0.00	0.00	0.00	1,864.85	0.00	0.00	390,016.23
1E-F4	08/25/26 - 09/24/26	31	5.80767 %	400,473.98	2,002.79	0.00	0.00	0.00	0.00	2,002.79	0.00	0.00	390,016.23
1E-F5	08/25/26 - 09/24/26	31	6.40767 %	400,473.98	2,209.70	0.00	0.00	0.00	0.00	2,209.70	0.00	0.00	390,016.23
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	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	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
04-Sep-2026 11:46:53 AM

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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	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	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	0.00
1Y-1	08/25/26 - 09/24/26	31	1.80000 %	400,473.98	620.73	0.00	0.00	0.00	0.00	620.73	0.00	0.00	390,016.22
1Y-2	08/25/26 - 09/24/26	31	1.40000 %	400,473.98	482.79	0.00	0.00	0.00	0.00	482.79	0.00	0.00	390,016.22
1Y-3	08/25/26 - 09/24/26	31	1.00000 %	400,473.98	344.85	0.00	0.00	0.00	0.00	344.85	0.00	0.00	390,016.22
1Y-4	08/25/26 - 09/24/26	31	0.60000 %	400,473.98	206.91	0.00	0.00	0.00	0.00	206.91	0.00	0.00	390,016.22
2A-H	N/A	N/A	0.00000 %	1,896,155,695.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,875,906,226.45
2M-1	N/A	N/A	4.50767 %	0.00	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	0.00
2M-2A	N/A	N/A	6.55767 %	0.00	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	0.00
2M-2B	N/A	N/A	6.55767 %	0.00	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	0.00
2M-2C	08/25/26 - 09/24/26	31	6.55767 %	512,830.64	2,895.89	0.00	0.00	0.00	0.00	2,895.89	0.00	0.00	497,338.32
2M-CH	N/A	N/A	0.00000 %	80,679,708.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,242,421.59
2M-2	08/25/26 - 09/24/26	31	6.55767 %	512,830.64	2,895.89	0.00	0.00	0.00	0.00	2,895.89	0.00	0.00	497,338.32
2M-2H	N/A	N/A	0.00000 %	80,679,708.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,242,421.59
2B-1	08/25/26 - 09/24/26	31	8.20767 %	19,121,000.00	135,141.79	0.00	0.00	0.00	0.00	135,141.79	0.00	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	0.00	58,424,765.00
2B-2H	N/A	N/A	0.00000 %	74,784,672.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,851,542.84
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	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	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	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	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	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
 04-Sep-2026 11:46:53 AM

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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	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	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	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	0.00
2C-I1	08/25/26 - 09/24/26	31	1.80000 %	512,830.64	794.89	0.00	0.00	0.00	0.00	794.89	0.00	0.00	497,338.32
2C-I2	08/25/26 - 09/24/26	31	1.40000 %	512,830.64	618.25	0.00	0.00	0.00	0.00	618.25	0.00	0.00	497,338.32
2C-I3	08/25/26 - 09/24/26	31	1.00000 %	512,830.64	441.60	0.00	0.00	0.00	0.00	441.60	0.00	0.00	497,338.32
2C-I4	08/25/26 - 09/24/26	31	0.60000 %	512,830.64	264.96	0.00	0.00	0.00	0.00	264.96	0.00	0.00	497,338.32
2E-A1	N/A	N/A	4.75767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.95767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.75767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.95767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	08/25/26 - 09/24/26	31	4.75767 %	512,830.64	2,101.01	0.00	0.00	0.00	0.00	2,101.01	0.00	0.00	497,338.32
2E-C2	08/25/26 - 09/24/26	31	5.15767 %	512,830.64	2,277.65	0.00	0.00	0.00	0.00	2,277.65	0.00	0.00	497,338.32
2E-C3	08/25/26 - 09/24/26	31	5.55767 %	512,830.64	2,454.29	0.00	0.00	0.00	0.00	2,454.29	0.00	0.00	497,338.32
2E-C4	08/25/26 - 09/24/26	31	5.95767 %	512,830.64	2,630.93	0.00	0.00	0.00	0.00	2,630.93	0.00	0.00	497,338.32
2E-D1	N/A	N/A	4.75767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.95767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	08/25/26 - 09/24/26	31	4.75767 %	512,830.64	2,101.01	0.00	0.00	0.00	0.00	2,101.01	0.00	0.00	497,338.32

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2E-F2	08/25/26 - 09/24/26	31	5.15767 %	512,830.64	2,277.65	0.00	0.00	0.00	0.00	2,277.65	0.00	0.00	497,338.32
2E-F3	08/25/26 - 09/24/26	31	5.55767 %	512,830.64	2,454.29	0.00	0.00	0.00	0.00	2,454.29	0.00	0.00	497,338.32
2E-F4	08/25/26 - 09/24/26	31	5.95767 %	512,830.64	2,630.93	0.00	0.00	0.00	0.00	2,630.93	0.00	0.00	497,338.32
2E-F5	08/25/26 - 09/24/26	31	6.55767 %	512,830.64	2,895.89	0.00	0.00	0.00	0.00	2,895.89	0.00	0.00	497,338.32
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	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	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	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	0.00
2Y-1	08/25/26 - 09/24/26	31	1.80000 %	512,830.63	794.89	0.00	0.00	0.00	0.00	794.89	0.00	0.00	497,338.32
2Y-2	08/25/26 - 09/24/26	31	1.40000 %	512,830.63	618.25	0.00	0.00	0.00	0.00	618.25	0.00	0.00	497,338.32
2Y-3	08/25/26 - 09/24/26	31	1.00000 %	512,830.63	441.60	0.00	0.00	0.00	0.00	441.60	0.00	0.00	497,338.32
2Y-4	08/25/26 - 09/24/26	31	0.60000 %	512,830.63	264.96	0.00	0.00	0.00	0.00	264.96	0.00	0.00	497,338.32
Totals					419,775.78	0.00	0.00	0.00	0.00	419,775.78	0.00	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
 04-Sep-2026 11:46:53 AM

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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	174.147362344	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	172.702589513
1M-1	156,644,000.00	4.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	8,245,344.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	526,666.67	6.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	98,406,939.33	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	526,666.67	6.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	98,406,939.33	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	526,666.67	6.40767 %	760.393628099	4.195632885	0.000000000	0.000000000	0.000000000	0.000000000	4.195632885	0.000000000	0.000000000	740.537140883
1M-CH	98,406,939.33	0.00000 %	760.393627517	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	740.537131488
1M-2	1,580,000.00	6.40767 %	253.464544304	1.398544304	0.000000000	0.000000000	0.000000000	0.000000000	1.398544304	0.000000000	0.000000000	246.845715190
1M-2H	295,220,818.00	0.00000 %	253.464542497	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	246.845710488
1B-1	33,552,596.00	7.90767 %	1000.000000000	6.809382499	0.000000000	0.000000000	0.000000000	0.000000000	6.809382499	0.000000000	0.000000000	1000.000000000
1B-1H	48,892,076.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	82,444,672.00	0.00000 %	959.638462871	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	959.638462871
1A-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.80000 %	760.393628099	1.178601258	0.000000000	0.000000000	0.000000000	0.000000000	1.178601258	0.000000000	0.000000000	740.537140883
1C-I2	0.00	1.40000 %	760.393628099	0.916689868	0.000000000	0.000000000	0.000000000	0.000000000	0.916689868	0.000000000	0.000000000	740.537140883
1C-I3	0.00	1.00000 %	760.393628099	0.654778477	0.000000000	0.000000000	0.000000000	0.000000000	0.654778477	0.000000000	0.000000000	740.537140883

Contact:
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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	760.393628099	0.392867086	0.000000000	0.000000000	0.000000000	0.000000000	0.392867086	0.000000000	0.000000000	740.537140883
1E-A1	526,666.67	4.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	526,666.67	5.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	526,666.67	5.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	526,666.67	5.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	526,666.67	4.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	526,666.67	5.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	526,666.67	5.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	526,666.67	5.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	526,666.67	4.60767 %	760.393628099	3.017031626	0.000000000	0.000000000	0.000000000	0.000000000	3.017031626	0.000000000	0.000000000	740.537140883
1E-C2	526,666.67	5.00767 %	760.393628099	3.278943017	0.000000000	0.000000000	0.000000000	0.000000000	3.278943017	0.000000000	0.000000000	740.537140883
1E-C3	526,666.67	5.40767 %	760.393628099	3.540854408	0.000000000	0.000000000	0.000000000	0.000000000	3.540854408	0.000000000	0.000000000	740.537140883
1E-C4	526,666.67	5.80767 %	760.393628099	3.802765799	0.000000000	0.000000000	0.000000000	0.000000000	3.802765799	0.000000000	0.000000000	740.537140883
1E-D1	1,053,333.33	4.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,053,333.33	5.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,053,333.33	5.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,053,333.33	5.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,053,333.33	6.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	1,053,333.33	4.60767 %	380.196817659	1.508515828	0.000000000	0.000000000	0.000000000	0.000000000	1.508515828	0.000000000	0.000000000	370.268573957
1E-F2	1,053,333.33	5.00767 %	380.196817659	1.639471524	0.000000000	0.000000000	0.000000000	0.000000000	1.639471524	0.000000000	0.000000000	370.268573957
1E-F3	1,053,333.33	5.40767 %	380.196817659	1.770427221	0.000000000	0.000000000	0.000000000	0.000000000	1.770427221	0.000000000	0.000000000	370.268573957
1E-F4	1,053,333.33	5.80767 %	380.196817659	1.901382917	0.000000000	0.000000000	0.000000000	0.000000000	1.901382917	0.000000000	0.000000000	370.268573957
1E-F5	1,053,333.33	6.40767 %	380.196817659	2.097816462	0.000000000	0.000000000	0.000000000	0.000000000	2.097816462	0.000000000	0.000000000	370.268573957
1X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2017-C06



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	1.8000 %	380.196817659	0.589300635	0.000000000	0.000000000	0.000000000	0.000000000	0.589300635	0.000000000	0.000000000	370.268564463
1Y-2	0.00	1.4000 %	380.196817659	0.458344938	0.000000000	0.000000000	0.000000000	0.000000000	0.458344938	0.000000000	0.000000000	370.268564463
1Y-3	0.00	1.0000 %	380.196817659	0.327389242	0.000000000	0.000000000	0.000000000	0.000000000	0.327389242	0.000000000	0.000000000	370.268564463
1Y-4	0.00	0.6000 %	380.196817659	0.196433545	0.000000000	0.000000000	0.000000000	0.000000000	0.196433545	0.000000000	0.000000000	370.268564463
2A-H	14,850,014,032.00	0.0000 %	127.687131595	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	126.323532248
2M-1	117,869,000.00	4.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	6,204,224.00	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	793,466.57	6.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	124,830,673.40	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	803,266.72	6.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	126,371,788.30	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	803,266.72	6.55767 %	638.431329509	3.605141266	0.000000000	0.000000000	0.000000000	0.000000000	3.605141266	0.000000000	0.000000000	619.144684595
2M-CH	126,371,788.30	0.0000 %	638.431324786	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	619.144689195
2M-2	2,400,000.00	6.55767 %	213.679433333	1.206620833	0.000000000	0.000000000	0.000000000	0.000000000	1.206620833	0.000000000	0.000000000	207.224300000
2M-2H	377,574,250.00	0.0000 %	213.679053113	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	207.223934339
2B-1	19,121,000.00	8.20767 %	1000.000000000	7.067715601	0.000000000	0.000000000	0.000000000	0.000000000	7.067715601	0.000000000	0.000000000	1000.000000000
2B-1H	58,424,765.00	0.0000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	77,545,765.00	0.0000 %	964.394030544	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	965.256359777
2A-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.4000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

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2B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	1.80000 %	638.431329509	0.989571683	0.000000000	0.000000000	0.000000000	0.000000000	0.989571683	0.000000000	0.000000000	619.144684595
2C-I2	0.00	1.40000 %	638.431329509	0.769669631	0.000000000	0.000000000	0.000000000	0.000000000	0.769669631	0.000000000	0.000000000	619.144684595
2C-I3	0.00	1.00000 %	638.431329509	0.549755130	0.000000000	0.000000000	0.000000000	0.000000000	0.549755130	0.000000000	0.000000000	619.144684595
2C-I4	0.00	0.60000 %	638.431329509	0.329853078	0.000000000	0.000000000	0.000000000	0.000000000	0.329853078	0.000000000	0.000000000	619.144684595
2E-A1	793,466.57	4.75767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	793,466.57	5.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	793,466.57	5.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	793,466.57	5.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	803,266.72	4.75767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	803,266.72	5.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	803,266.72	5.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	803,266.72	5.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	803,266.72	4.75767 %	638.431329509	2.615582032	0.000000000	0.000000000	0.000000000	0.000000000	2.615582032	0.000000000	0.000000000	619.144684595
2E-C2	803,266.72	5.15767 %	638.431329509	2.835484084	0.000000000	0.000000000	0.000000000	0.000000000	2.835484084	0.000000000	0.000000000	619.144684595
2E-C3	803,266.72	5.55767 %	638.431329509	3.055386136	0.000000000	0.000000000	0.000000000	0.000000000	3.055386136	0.000000000	0.000000000	619.144684595
2E-C4	803,266.72	5.95767 %	638.431329509	3.275288188	0.000000000	0.000000000	0.000000000	0.000000000	3.275288188	0.000000000	0.000000000	619.144684595
2E-D1	1,596,733.27	4.75767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	1,596,733.27	5.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	1,596,733.27	5.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	1,596,733.27	5.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	1,596,733.27	6.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	1,606,533.42	4.75767 %	319.215668729	1.307791032	0.000000000	0.000000000	0.000000000	0.000000000	1.307791032	0.000000000	0.000000000	309.572346151

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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2E-F2	1,606,533.42	5.15767 %	319.215668729	1.417742060	0.000000000	0.000000000	0.000000000	0.000000000	1.417742060	0.000000000	0.000000000	309.572346151
2E-F3	1,606,533.42	5.55767 %	319.215668729	1.527693087	0.000000000	0.000000000	0.000000000	0.000000000	1.527693087	0.000000000	0.000000000	309.572346151
2E-F4	1,606,533.42	5.95767 %	319.215668729	1.637644114	0.000000000	0.000000000	0.000000000	0.000000000	1.637644114	0.000000000	0.000000000	309.572346151
2E-F5	1,606,533.42	6.55767 %	319.215668729	1.802570656	0.000000000	0.000000000	0.000000000	0.000000000	1.802570656	0.000000000	0.000000000	309.572346151
2X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	1.80000 %	319.215662504	0.494785848	0.000000000	0.000000000	0.000000000	0.000000000	0.494785848	0.000000000	0.000000000	309.572346151
2Y-2	0.00	1.40000 %	319.215662504	0.384834820	0.000000000	0.000000000	0.000000000	0.000000000	0.384834820	0.000000000	0.000000000	309.572346151
2Y-3	0.00	1.00000 %	319.215662504	0.274877568	0.000000000	0.000000000	0.000000000	0.000000000	0.274877568	0.000000000	0.000000000	309.572346151
2Y-4	0.00	0.60000 %	319.215662504	0.164926541	0.000000000	0.000000000	0.000000000	0.000000000	0.164926541	0.000000000	0.000000000	309.572346151

(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	346,966.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	66,869.98
Total Deposits	413,836.56
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	394,669.90
Total Withdrawals (Pool Distribution Amount)	413,836.56
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Connecticut Avenue Securities
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Series 2017-C06



Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.757670%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	24,881,974.14
Total Principal Reduction Cumulative	13,514,638,879.09
Scheduled Principal Current	8,874,504.04
Scheduled Principal Cumulative	1,539,493,042.19
Unscheduled Principal Current	16,007,470.10
Unscheduled Principal Cumulative	11,971,818,241.54
Senior Reduction Amount	22,917,499.39
Subordinate Reduction Amount	1,964,474.75
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	47,902.02
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	493,990.10
Group 2	
Total Principal Reduction Current	22,635,378.40
Total Principal Reduction Cumulative	13,402,109,742.07
Scheduled Principal Current	5,916,510.78
Scheduled Principal Cumulative	1,225,844,955.16
Unscheduled Principal Current	16,785,737.60
Unscheduled Principal Cumulative	12,173,573,134.98
Senior Reduction Amount	20,249,469.44
Subordinate Reduction Amount	2,452,778.94
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	66,869.98
Modification Loss Amount	77,332.21
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	355,858.51
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	18117
Period Reference Pool Removal Loan Count	108
Period Ending Loan Count	18009
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	2,974,295,525.57
Period PIF Loan Count Current	108
PIF Loan Count Cumulative	51163
Period PIF Loan UPB Current	14,075,992.34
PIF Loan UPB Cumulative	11,483,179,570.16
Period Partial Prepayment Amount	1,990,686.33
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	0.00
Credit Event Amount Cumulative	15,017,927.12
Total Active Modified Loan Count	446
Total Active Modified Loan UPB	105,452,632.00
<u>Group 2</u>	
At Issuance Loan Count	66489
Period Beginning Loan Count	13676
Period Reference Pool Removal Loan Count	105
Period Ending Loan Count	13571
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,107,043,294.21
Period PIF Loan Count Current	104
PIF Loan Count Cumulative	52634
Period PIF Loan UPB Current	15,237,895.50
PIF Loan UPB Cumulative	11,855,952,497.11
Period Partial Prepayment Amount	1,271,587.69
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	266,568.81
Credit Event Amount Cumulative	33,477,921.22
Total Active Modified Loan Count	602
Total Active Modified Loan UPB	136,840,608.00

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	92.104828%
Subordinate Percentage	7.895172%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	89.034826%
Subordinate Percentage	10.965174%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.900000 %	7.900000 %
1M-1	0.00	0.00	2.800000 %	7.900000 %	7.900000 %
1M-1H	0.00	0.00	2.800000 %	7.900000 %	7.900000 %
1M-2A	0.00	0.00	2.200000 %	7.900000 %	7.900000 %
1M-2B	0.00	0.00	1.600000 %	7.900000 %	7.900000 %
1M-2C	0.00	0.00	1.000000 %	5.390000 %	5.430000 %
1M-2	0.00	0.00	1.000000 %	5.390000 %	5.430000 %
1M-2H	0.00	0.00	1.000000 %	5.390000 %	5.430000 %
1B-1	0.00	0.00	0.500000 %	2.640000 %	2.660000 %
1B-1H	0.00	0.00	0.500000 %	2.640000 %	2.660000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.970000 %	10.970000 %
2M-1	0.00	0.00	3.450000 %	10.970000 %	10.970000 %
2M-1H	0.00	0.00	3.450000 %	10.970000 %	10.970000 %
2M-2A	0.00	0.00	2.640000 %	10.970000 %	10.970000 %
2M-2B	0.00	0.00	1.820000 %	10.970000 %	10.970000 %
2M-2C	0.00	0.00	1.000000 %	7.150000 %	7.230000 %
2M-2	0.00	0.00	1.000000 %	7.150000 %	7.230000 %
2M-2H	0.00	0.00	1.000000 %	7.150000 %	7.230000 %
2B-1	0.00	0.00	0.500000 %	3.510000 %	3.550000 %
2B-1H	0.00	0.00	0.500000 %	3.510000 %	3.550000 %
2B-2H	0.00	66,869.98	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	390	66,852,731.48	1.234959 %	1.315652 %
60 Days	127	24,673,822.98	0.402153 %	0.485577 %
90 Days	45	8,823,040.47	0.142495 %	0.173636 %
120 Days	25	4,616,667.54	0.079164 %	0.090855 %
150 Days	28	4,391,961.16	0.088664 %	0.086433 %
180+ Days	156	33,518,167.39	0.493984 %	0.659633 %
Totals	771	142,876,391.02	2.441419 %	2.811786 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	157	28,365,486.27	0.871786 %	0.953688 %
60 Days	45	8,641,359.89	0.249875 %	0.290535 %
90 Days	20	4,221,314.52	0.111056 %	0.141927 %
120 Days	13	2,569,436.92	0.072186 %	0.086388 %
150 Days	10	1,338,718.22	0.055528 %	0.045010 %
180+ Days	65	13,789,609.85	0.360931 %	0.463626 %
Totals	310	58,925,925.67	1.721362 %	1.981173 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	233	38,487,245.21	1.716896 %	1.826600 %
60 Days	82	16,032,463.09	0.604230 %	0.760899 %
90 Days	25	4,601,725.95	0.184216 %	0.218397 %
120 Days	12	2,047,230.62	0.088424 %	0.097161 %
150 Days	18	3,053,242.94	0.132636 %	0.144907 %
180+ Days	91	19,728,557.54	0.670547 %	0.936315 %
Totals	461	83,950,465.35	3.396949 %	3.984278 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	170	46,615,628.00	47,902.02	0.102760
Group 2	310	76,123,401.91	77,332.21	0.101588

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	257,882.29	161.18	0.062501
Group 1	0043741717	610,817.13	699.89	0.114583
Group 1	0043741842	229,648.17	191.37	0.083332
Group 1	0043741847	264,280.28	287.40	0.108748
Group 1	0043741912	206,976.75	150.92	0.072916
Group 1	0043742392	353,977.11	372.55	0.105247
Group 1	0043742802	191,016.45	318.36	0.166666
Group 1	0043743198	355,040.76	295.87	0.083334
Group 1	0043743312	508,338.21	529.52	0.104167
Group 1	0043744171	506,590.51	474.93	0.093750
Group 1	0043744667	106,376.48	99.73	0.093752
Group 1	0043744717	315,267.82	229.88	0.072916
Group 1	0043744990	261,440.28	272.33	0.104165
Group 1	0043745711	220,925.57	134.40	0.060835
Group 1	0043746280	187,526.87	214.87	0.114581
Group 1	0043747774	175,961.14	8.11	0.004609
Group 1	0043748067	103,575.65	86.31	0.083330
Group 1	0043748080	378,720.02	411.86	0.108751
Group 1	0043748397	345,120.00	544.49	0.157768
Group 1	0043748595	365,581.94	190.41	0.052084
Group 1	0043748648	330,656.55	241.10	0.072916
Group 1	0043748842	69,966.04	43.73	0.062502
Group 1	0043748939	382,945.50	344.19	0.089880
Group 1	0043749513	134,276.91	195.82	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749583	386,573.71	161.07	0.041666
Group 1	0043749652	210,801.69	230.86	0.109515
Group 1	0043750320	415,912.07	209.40	0.050347
Group 1	0043750649	221,970.13	184.98	0.083336
Group 1	0043751192	163,662.92	176.82	0.108039
Group 1	0043752088	361,912.99	263.89	0.072915
Group 1	0043752245	359,799.77	187.40	0.052085
Group 1	0043752294	366,355.65	267.13	0.072915
Group 1	0043753088	445,468.84	78.03	0.017516
Group 1	0043753875	165,208.55	120.46	0.072914
Group 1	0043754729	146,952.94	76.54	0.052085
Group 1	0043755872	129,660.27	119.83	0.092418
Group 1	0043756317	61,415.70	47.49	0.077326
Group 1	0043756688	180,874.06	282.62	0.156252
Group 1	0043756717	212,444.48	31.52	0.014837
Group 1	0043759310	445,524.57	603.31	0.135416
Group 1	0043760194	402,148.00	377.01	0.093749
Group 1	0043760203	260,133.69	270.97	0.104166
Group 1	0043760364	234,306.42	184.61	0.078790
Group 1	0043760736	93,207.97	87.19	0.093544
Group 1	0043760860	715,973.12	671.22	0.093749
Group 1	0043762233	299,850.11	115.39	0.038483
Group 1	0043762790	284,000.53	291.95	0.102799
Group 1	0043763774	490,942.69	664.82	0.135417
Group 1	0043763800	319,964.08	533.27	0.166666
Group 1	0043763835	299,415.45	402.96	0.134582
Group 1	0043763845	105,867.69	66.17	0.062503
Group 1	0043763905	495,947.41	538.68	0.108616
Group 1	0043764021	516,859.98	646.07	0.124999
Group 1	0043764055	176,865.70	128.96	0.072914
Group 1	0043764158	238,872.22	298.59	0.125000
Group 1	0043764167	183,988.94	261.21	0.141970
Group 1	0043764254	301,597.08	251.33	0.083333
Group 1	0043764855	358,373.14	559.96	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764972	76,821.40	96.03	0.125004
Group 1	0043765137	104,171.15	119.36	0.114581
Group 1	0043765220	102,813.94	139.23	0.135419
Group 1	0043765354	139,167.75	190.63	0.136979
Group 1	0043765419	291,232.92	60.67	0.020832
Group 1	0043765536	252,583.49	78.93	0.031249
Group 1	0043766893	446,439.30	248.20	0.055595
Group 1	0043766912	250,662.27	208.89	0.083335
Group 1	0043767061	223,640.97	209.66	0.093748
Group 1	0043767420	274,514.41	85.79	0.031252
Group 1	0043768433	199,119.69	196.80	0.098835
Group 1	0043769931	259,310.45	240.94	0.092916
Group 1	0043770001	270,049.92	309.43	0.114583
Group 1	0043770312	129,982.54	108.32	0.083334
Group 1	0043770597	119,513.36	87.15	0.072921
Group 1	0043770741	462,903.68	530.41	0.114583
Group 1	0043771610	292,726.16	109.97	0.037568
Group 1	0043772916	158,898.08	182.07	0.114583
Group 1	0043773016	471,055.55	404.91	0.085958
Group 1	0043773020	105,746.45	164.09	0.155173
Group 1	0043773441	278,798.69	377.54	0.135417
Group 1	0043774274	223,035.03	160.77	0.072083
Group 1	0043774329	98,974.91	102.68	0.103743
Group 1	0043774415	160,302.00	140.86	0.087872
Group 1	0043774796	188,773.40	37.94	0.020098
Group 1	0043775080	212,752.12	349.30	0.164182
Group 1	0043775184	76,038.27	102.97	0.135419
Group 1	0043775241	338,722.67	344.82	0.101800
Group 1	0043775434	409,417.08	119.70	0.029237
Group 1	0043775529	282,332.69	235.28	0.083334
Group 1	0043775602	334,126.95	347.36	0.103960
Group 1	0043775696	214,037.39	289.84	0.135416
Group 1	0043776577	360,285.20	675.53	0.187499
Group 1	0043777194	189,502.24	172.59	0.091075

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043778473	157,007.50	179.90	0.114581
Group 1	0043778552	163,491.99	257.50	0.157500
Group 1	0043778634	206,921.11	150.88	0.072917
Group 1	0043779195	300,135.04	30.18	0.010055
Group 1	0043779563	367,529.75	191.42	0.052083
Group 1	0043779869	89,372.42	122.36	0.136910
Group 1	0043780403	260,727.15	325.91	0.125000
Group 1	0043780956	147,844.30	246.41	0.166669
Group 1	0043780965	202,092.76	356.19	0.176251
Group 1	0043780989	81,417.17	67.17	0.082501
Group 1	0043781355	153,173.78	226.57	0.147917
Group 1	0043781479	583,135.78	422.34	0.072426
Group 1	0043781481	368,095.61	268.40	0.072916
Group 1	0043781760	541,040.38	732.66	0.135417
Group 1	0043782461	277,930.70	489.85	0.176249
Group 1	0043782557	315,329.41	262.77	0.083332
Group 1	0043782594	134,985.70	98.43	0.072919
Group 1	0043782631	408,607.59	383.07	0.093750
Group 1	0043782785	350,368.55	583.95	0.166667
Group 1	0043783003	467,999.31	1,031.67	0.220443
Group 1	0043783174	636,839.41	1,161.77	0.182427
Group 1	0043783362	144,796.39	38.23	0.026403
Group 1	0043783379	151,335.19	189.17	0.125001
Group 1	0043784458	187,546.30	125.29	0.066805
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	507,963.18	435.60	0.085754
Group 1	0043785411	368,824.40	149.82	0.040621
Group 1	0043786176	246,637.54	282.61	0.114585
Group 1	0043787598	363,244.84	42.36	0.011662
Group 1	0043787893	118,232.17	11.33	0.009583
Group 1	0043788068	218,510.87	250.38	0.114585
Group 1	0043788753	287,194.68	64.99	0.022629
Group 1	0043789927	919,873.31	1,437.30	0.156250
Group 1	0043789964	134,928.20	56.90	0.042171

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043790121	461,597.59	465.09	0.100757
Group 1	0043790122	235,941.62	256.20	0.108586
Group 1	0043790258	213,972.59	289.75	0.135415
Group 1	0043790596	42,744.35	71.24	0.166665
Group 1	0043790968	205,585.81	235.57	0.114585
Group 1	0043791487	212,824.05	243.86	0.114583
Group 1	0043791538	168,368.89	192.92	0.114582
Group 1	0043791539	213,320.23	244.43	0.114584
Group 1	0043792284	208,468.50	304.02	0.145835
Group 1	0043793126	146,566.38	47.49	0.032402
Group 1	0043793703	445,219.70	417.39	0.093749
Group 1	0043793732	166,828.97	278.05	0.166668
Group 1	0043794587	574,823.46	778.41	0.135417
Group 1	0043794733	283,591.14	443.11	0.156250
Group 1	0043795102	121,765.67	126.84	0.104167
Group 1	0043795127	363,347.95	530.64	0.146042
Group 1	0043796276	197,732.90	308.96	0.156251
Group 1	0043797519	255,876.21	295.30	0.115407
Group 1	0043798216	265,785.65	276.86	0.104167
Group 1	0043798430	323,633.12	370.78	0.114568
Group 1	0043798623	112,284.90	175.45	0.156254
Group 1	0043798654	728,394.83	1,138.12	0.156250
Group 1	0043798671	356,831.36	339.38	0.095109
Group 1	0043800581	345,062.29	320.62	0.092917
Group 1	0043801398	391,848.31	653.08	0.166667
Group 1	0043802030	352,116.35	440.15	0.125001
Group 1	0043803568	141,650.42	147.55	0.104165
Group 1	0043803742	90,763.53	91.01	0.100272
Group 1	0043803952	223,204.05	248.61	0.111382
Group 1	0043804873	197,024.86	184.71	0.093750
Group 1	0043805962	88,211.25	101.08	0.114589
Group 1	0043806018	317,554.33	165.39	0.052082
Group 1	0043806227	145,580.74	174.80	0.120071
Group 1	0043807086	162,829.14	169.61	0.104164

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043807423	228,551.02	166.65	0.072916
Group 1	0043807449	119,883.64	129.17	0.107746
Group 1	0043807864	455,267.44	853.63	0.187501
Group 1	0043807946	251,732.34	288.44	0.114582
Group 1	0043808690	248,007.15	278.35	0.112235
Group 1	0043808710	339,566.25	247.60	0.072917
Group 1	0043808946	362,699.90	604.50	0.166667
Group 1	0043809028	387,468.04	443.97	0.114582
Group 1	0043809723	104,849.60	76.45	0.072914
Group 1	0043809932	137,663.83	172.08	0.125000
Group 2	0043810044	320,888.19	167.13	0.052084
Group 2	0043810102	51,612.02	37.63	0.072909
Group 2	0043810251	351,093.60	73.14	0.020832
Group 2	0043810407	209,450.07	206.17	0.098434
Group 2	0043810453	190,416.46	297.53	0.156252
Group 2	0043810574	305,411.86	127.25	0.041665
Group 2	0043811156	193,944.55	162.89	0.083988
Group 2	0043811403	242,965.95	382.82	0.157561
Group 2	0043811525	471,169.85	490.80	0.104166
Group 2	0043811535	374,958.18	23.38	0.006235
Group 2	0043811670	335,607.88	79.68	0.023742
Group 2	0043811782	238,914.39	298.64	0.124999
Group 2	0043811806	54,856.17	29.37	0.053540
Group 2	0043811815	79,902.07	76.59	0.095855
Group 2	0043811841	268,527.63	219.50	0.081742
Group 2	0043812754	163,145.05	137.83	0.084483
Group 2	0043812792	153,845.53	160.26	0.104169
Group 2	0043813264	229,736.58	67.11	0.029212
Group 2	0043813521	330,155.72	102.52	0.031052
Group 2	0043813782	140,947.44	269.12	0.190936
Group 2	0043813786	181,571.63	302.62	0.166667
Group 2	0043814470	321,527.62	253.85	0.078951
Group 2	0043814648	63,030.69	48.39	0.076772
Group 2	0043814923	360,336.30	290.77	0.080694

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043815303	629,310.52	821.78	0.130584
Group 2	0043815695	115,209.03	10.92	0.009478
Group 2	0043816311	245,522.57	18.86	0.007682
Group 2	0043816457	354,145.50	320.19	0.090412
Group 2	0043817320	315,329.43	549.39	0.174227
Group 2	0043817615	238,454.82	322.91	0.135418
Group 2	0043817628	324,934.81	372.32	0.114583
Group 2	0043817703	136,068.92	113.39	0.083333
Group 2	0043818005	259,000.68	323.75	0.125000
Group 2	0043818038	166,720.55	56.03	0.033607
Group 2	0043818101	57,465.94	83.80	0.145826
Group 2	0043818187	107,273.32	134.09	0.124998
Group 2	0043818399	195,729.44	184.18	0.094099
Group 2	0043818878	355,614.82	407.48	0.114585
Group 2	0043819354	171,817.75	178.43	0.103848
Group 2	0043819497	216,623.98	305.14	0.140862
Group 2	0043819524	110,160.35	4.57	0.004148
Group 2	0043819859	167,740.78	0.10	0.000060
Group 2	0043820014	158,824.16	144.20	0.090792
Group 2	0043820188	183,495.14	189.76	0.103414
Group 2	0043820355	72,875.98	101.87	0.139785
Group 2	0043820372	383,822.84	722.97	0.188360
Group 2	0043820387	208,821.53	21.75	0.010416
Group 2	0043820602	186,886.76	60.22	0.032223
Group 2	0043820611	153,915.18	304.62	0.197914
Group 2	0043820657	114,375.88	202.54	0.177083
Group 2	0043820673	157,580.22	90.49	0.057425
Group 2	0043820681	337,297.76	316.22	0.093751
Group 2	0043820847	164,789.62	120.16	0.072917
Group 2	0043820917	158,338.66	148.44	0.093748
Group 2	0043821021	223,543.48	16.97	0.007591
Group 2	0043821132	279,186.12	298.38	0.106875
Group 2	0043821151	162,808.73	248.63	0.152713
Group 2	0043822458	349,451.01	63.57	0.018191

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822869	83,636.04	113.26	0.135420
Group 2	0043823143	290,902.34	207.26	0.071247
Group 2	0043823352	325,642.87	474.90	0.145835
Group 2	0043823447	372,449.09	381.59	0.102454
Group 2	0043823922	91,542.44	90.70	0.099080
Group 2	0043824039	147,680.51	184.60	0.125000
Group 2	0043825098	263,255.46	48.56	0.018446
Group 2	0043825176	176,346.26	296.23	0.167982
Group 2	0043825279	212,800.12	23.87	0.011217
Group 2	0043825287	326,251.13	81.07	0.024849
Group 2	0043825438	135,201.11	154.92	0.114585
Group 2	0043825446	227,587.89	94.83	0.041667
Group 2	0043825485	115,957.87	15.76	0.013591
Group 2	0043825631	57,489.55	71.86	0.124997
Group 2	0043825634	219,055.43	297.35	0.135742
Group 2	0043825814	167,831.80	192.31	0.114585
Group 2	0043826034	228,690.83	262.04	0.114583
Group 2	0043826576	219,330.90	139.98	0.063821
Group 2	0043826580	248,470.41	465.88	0.187499
Group 2	0043826648	106,732.71	159.84	0.149757
Group 2	0043827245	182,395.97	95.00	0.052084
Group 2	0043827505	223,939.50	45.50	0.020318
Group 2	0043827637	237,318.88	24.72	0.010416
Group 2	0043827787	104,669.06	76.32	0.072916
Group 2	0043827802	409,469.99	597.14	0.145832
Group 2	0043827804	265,640.12	359.72	0.135416
Group 2	0043827981	310,208.24	225.63	0.072735
Group 2	0043828142	163,233.96	386.16	0.236568
Group 2	0043828289	226,072.20	259.04	0.114583
Group 2	0043828323	188,127.63	208.79	0.110983
Group 2	0043828648	529,817.63	772.65	0.145833
Group 2	0043828910	404,864.87	307.50	0.075951
Group 2	0043829651	344,357.74	430.45	0.125001
Group 2	0043830207	228,234.17	160.38	0.070270

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Group 2	0043830267	306,839.53	191.77	0.062498
Group 2	0043830410	292,053.44	271.37	0.092918
Group 2	0043830677	83,851.98	43.67	0.052080
Group 2	0043830710	280,453.49	286.55	0.102174
Group 2	0043830983	308,074.13	695.30	0.225692
Group 2	0043830994	323,889.34	659.51	0.203622
Group 2	0043831029	528,165.13	880.28	0.166668
Group 2	0043831073	328,642.84	361.78	0.110083
Group 2	0043831210	228,619.17	21.33	0.009330
Group 2	0043831247	274,225.02	128.68	0.046925
Group 2	0043832066	162,486.98	98.90	0.060866
Group 2	0043832263	261,342.40	206.59	0.079050
Group 2	0043832303	206,745.44	129.22	0.062502
Group 2	0043832345	400,770.68	732.73	0.182830
Group 2	0043832851	402,157.30	377.02	0.093749
Group 2	0043832918	136,589.98	241.88	0.177085
Group 2	0043833297	213,419.29	422.39	0.197916
Group 2	0043833408	248,337.43	259.59	0.104531
Group 2	0043833611	72,831.82	37.93	0.052079
Group 2	0043833703	268,295.71	124.08	0.046247
Group 2	0043834118	130,701.73	56.28	0.043060
Group 2	0043834485	497,751.33	913.15	0.183455
Group 2	0043834759	188,649.51	253.97	0.134625
Group 2	0043834766	182,457.27	233.03	0.127718
Group 2	0043834924	233,321.32	180.88	0.077524
Group 2	0043835081	335,250.63	208.19	0.062100
Group 2	0043835089	294,274.85	137.52	0.046732
Group 2	0043835181	285,436.69	178.40	0.062501
Group 2	0043835305	256,416.76	186.97	0.072916
Group 2	0043835927	380,738.04	457.31	0.120111
Group 2	0043836074	84,434.05	119.38	0.141388
Group 2	0043836143	536,101.76	1,883.70	0.351370
Group 2	0043836349	194,627.48	344.55	0.177030
Group 2	0043836376	157,875.95	80.76	0.051154

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043836552	160,986.64	33.54	0.020834
Group 2	0043836588	109,257.56	253.50	0.232021
Group 2	0043836906	115,909.19	156.96	0.135416
Group 2	0043837149	214,376.31	295.54	0.137860
Group 2	0043837233	410,181.50	470.00	0.114583
Group 2	0043837618	111,437.59	197.34	0.177086
Group 2	0043837686	376,718.15	470.90	0.125001
Group 2	0043837742	151,763.51	331.98	0.218748
Group 2	0043837815	285,977.77	668.34	0.233703
Group 2	0043838248	258,256.46	74.60	0.028886
Group 2	0043838810	198,343.41	289.25	0.145833
Group 2	0043838891	371,326.99	625.83	0.168539
Group 2	0043840095	227,354.90	189.46	0.083332
Group 2	0043840117	388,229.98	54.49	0.014035
Group 2	0043840199	413,423.55	732.10	0.177082
Group 2	0043840550	283,999.95	207.08	0.072916
Group 2	0043840884	225,125.49	257.96	0.114585
Group 2	0043840986	321,586.05	608.69	0.189277
Group 2	0043841036	207,382.79	194.42	0.093749
Group 2	0043841424	351,716.90	89.80	0.025532
Group 2	0043841869	160,205.15	283.76	0.177123
Group 2	0043841923	132,985.97	83.12	0.062503
Group 2	0043841961	142,766.13	104.10	0.072916
Group 2	0043842399	373,935.65	113.90	0.030460
Group 2	0043842635	208,671.38	282.58	0.135419
Group 2	0043842691	276,313.60	145.37	0.052611
Group 2	0043842714	130,875.21	109.06	0.083331
Group 2	0043842734	261,899.63	147.14	0.056182
Group 2	0043842919	223,667.89	46.60	0.020834
Group 2	0043843425	139,120.19	101.44	0.072915
Group 2	0043843491	175,953.72	146.63	0.083334
Group 2	0043843776	328,347.10	641.18	0.195275
Group 2	0043843910	265,026.71	360.29	0.135945
Group 2	0043843951	170,913.62	166.76	0.097570

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043844107	391,231.07	285.27	0.072916
Group 2	0043844351	351,506.19	439.38	0.124999
Group 2	0043844516	284,290.57	436.40	0.153505
Group 2	0043844621	364,868.83	266.05	0.072917
Group 2	0043844635	264,528.55	315.23	0.119167
Group 2	0043844687	118,628.51	91.58	0.077199
Group 2	0043844901	284,390.66	138.15	0.048578
Group 2	0043844934	266,733.01	361.20	0.135416
Group 2	0043845098	333,190.85	381.78	0.114583
Group 2	0043845145	274,129.25	181.53	0.066221
Group 2	0043845163	216,410.63	39.39	0.018202
Group 2	0043845191	353,498.36	478.70	0.135418
Group 2	0043845401	320,792.11	114.99	0.035846
Group 2	0043845635	72,339.17	63.26	0.087449
Group 2	0043845908	543,749.04	31.75	0.005839
Group 2	0043846610	237,229.34	148.27	0.062501
Group 2	0043846727	192,439.23	240.55	0.125001
Group 2	0043846785	303,248.63	473.83	0.156251
Group 2	0043846856	97,229.40	18.43	0.018955
Group 2	0043846913	175,438.54	40.63	0.023159
Group 2	0043847345	173,713.61	187.26	0.107798
Group 2	0043847434	192,934.96	90.40	0.046855
Group 2	0043847472	213,430.15	266.79	0.125001
Group 2	0043847635	205,331.04	235.28	0.114586
Group 2	0043847797	450,496.77	398.56	0.088471
Group 2	0043847835	138,235.67	152.14	0.110058
Group 2	0043847861	189,622.32	22.66	0.011950
Group 2	0043848445	207,297.85	64.78	0.031250
Group 2	0043848491	269,700.33	527.38	0.195543
Group 2	0043848608	384,335.66	174.38	0.045372
Group 2	0043848927	205,013.57	47.04	0.022945
Group 2	0043848946	271,640.55	198.07	0.072916
Group 2	0043849038	167,811.92	50.00	0.029795
Group 2	0043849048	279,286.26	349.11	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849270	220,851.80	54.25	0.024564
Group 2	0043849415	554,302.76	868.26	0.156640
Group 2	0043849854	168,848.69	165.63	0.098094
Group 2	0043849984	61,265.87	14.40	0.023504
Group 2	0043850435	87,362.56	136.50	0.156245
Group 2	0043851625	205,075.62	192.26	0.093751
Group 2	0043851696	227,649.95	49.14	0.021586
Group 2	0043852384	316,361.34	329.54	0.104166
Group 2	0043852910	435,504.00	849.68	0.195103
Group 2	0043853250	131,963.73	192.45	0.145836
Group 2	0043853666	67,325.16	72.27	0.107345
Group 2	0043853690	244,450.62	254.64	0.104168
Group 2	0043853744	242,505.19	303.13	0.124999
Group 2	0043854076	290,048.36	156.77	0.054050
Group 2	0043854594	406,416.10	155.67	0.038303
Group 2	0043854730	325,313.10	372.75	0.114582
Group 2	0043855655	166,557.08	40.40	0.024256
Group 2	0043855733	135,732.13	54.64	0.040256
Group 2	0043855917	276,151.80	258.89	0.093749
Group 2	0043856088	246,539.03	334.39	0.135634
Group 2	0043856237	483,698.37	636.02	0.131491
Group 2	0043856611	301,436.63	584.93	0.194047
Group 2	0043856921	83,582.10	74.69	0.089361
Group 2	0043857079	171,352.54	267.74	0.156251
Group 2	0043857123	220,309.92	22.95	0.010417
Group 2	0043857612	117,912.43	135.11	0.114585
Group 2	0043857750	179,301.32	37.35	0.020831
Group 2	0043857889	311,420.21	616.35	0.197916
Group 2	0043858295	159,469.29	22.17	0.013902
Group 2	0043858379	237,074.44	245.34	0.103486
Group 2	0043858888	189,051.98	121.11	0.064062
Group 2	0043859091	335,288.47	488.96	0.145833
Group 2	0043859262	283,433.19	4.67	0.001648
Group 2	0043859317	308,910.63	579.21	0.187501

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Group 2	0043859453	382,982.87	757.01	0.197662
Group 2	0043859477	548,838.36	918.16	0.167292
Group 2	0043859698	235,090.47	367.33	0.156250
Group 2	0043859952	278,211.49	22.89	0.008228
Group 2	0043860139	334,848.20	313.92	0.093750
Group 2	0043860145	359,130.44	448.91	0.124999
Group 2	0043860484	314,243.00	99.02	0.031511
Group 2	0043860539	334,840.61	130.82	0.039069
Group 2	0043860730	157,029.24	188.08	0.119774
Group 2	0043860810	440,889.35	694.33	0.157484
Group 2	0043860909	160,139.18	213.44	0.133284
Group 2	0043860964	75,611.21	85.60	0.113211
Group 2	0043861265	403,305.36	420.11	0.104167
Group 2	0043861595	380,336.62	534.38	0.140502
Group 2	0043861739	328,652.47	58.06	0.017666
Group 2	0043861777	258,389.66	378.33	0.146418
Group 2	0043862024	135,554.14	169.44	0.124998
Group 2	0043862050	147,210.99	168.68	0.114584
Group 2	0043862156	388,327.23	404.51	0.104167
Group 2	0043862174	403,871.29	294.49	0.072917
Group 2	0043862302	215,066.84	224.03	0.104168
Group 2	0043862332	164,431.71	171.28	0.104165
Group 2	0043862372	65,225.98	27.18	0.041671
Group 2	0043862402	151,145.39	86.12	0.056978
Group 2	0043862569	122,253.91	114.36	0.093543
Group 2	0043862745	330,995.30	513.22	0.155054
Group 2	0043863485	541,515.30	721.36	0.133211
Group 2	0043864022	73,399.32	36.28	0.049428
Group 2	0043864325	47,821.91	20.82	0.043537
Group 2	0043864328	285,771.55	704.05	0.246368
Group 2	0043864378	291,574.20	224.08	0.076852
Group 2	0043864416	209,928.67	284.28	0.135417
Group 2	0043864581	159,198.59	30.93	0.019429
Group 2	0043864646	275,658.40	114.86	0.041668

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Group 2	0043864678	351,747.99	439.68	0.124999
Group 2	0043864887	413,900.81	603.61	0.145834
Group 2	0043865090	125,308.35	6.28	0.005012
Group 2	0043865233	337,957.12	352.04	0.104167
Group 2	0043865301	263,636.02	164.69	0.062469
Group 2	0043866060	275,720.36	402.09	0.145833
Group 2	0043866253	307,852.95	324.26	0.105330
Group 2	0043866523	69,606.25	7.25	0.010416
Group 2	0043866777	118,663.62	86.53	0.072920
Group 2	0043866972	252,301.76	394.22	0.156249
Group 2	0043867128	326,144.30	135.89	0.041666
Group 2	0043867968	107,605.41	145.72	0.135421
Group 2	0043868265	114,551.71	119.32	0.104163
Group 2	0043868526	410,892.18	40.74	0.009915
Group 2	0043868645	186,027.43	58.00	0.031178
Group 2	0043868749	453,930.13	709.27	0.156251
Group 2	0043868918	383,741.86	399.73	0.104166
Group 2	0043869266	195,986.09	204.15	0.104166
Group 2	0043869329	486,862.08	462.55	0.095006
Group 2	0043869417	124,599.66	64.90	0.052087
Group 2	0043869700	263,335.62	466.32	0.177082
Group 2	0043870200	251,962.31	263.36	0.104524
Group 2	0043870813	233,844.08	237.42	0.101529
Group 2	0043870820	303,837.55	63.30	0.020834
Group 2	0043871134	206,538.93	335.96	0.162662
Group 2	0043871323	250,129.43	234.50	0.093751
Group 2	0043871515	335,357.92	544.96	0.162501
Group 2	0043871516	522,099.92	660.02	0.126416
Group 2	0043872042	84,023.81	42.70	0.050819
Group 2	0043872770	62,543.98	97.72	0.156242
Group 2	0043872963	116,140.07	108.88	0.093749
Group 2	0043873014	430,114.23	318.02	0.073938
Group 2	0043873126	191,869.36	139.90	0.072914
Group 2	0043873279	150,514.20	219.50	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043873365	187,417.32	90.60	0.048341
Group 2	0043873557	166,136.07	189.98	0.114352
Group 2	0043873581	185,140.51	231.43	0.125002
Group 2	0043873736	593,268.76	741.59	0.125001
Group 2	0043874082	257,302.10	103.44	0.040202
Group 2	0043874333	2,053.22	3.64	0.177283
Group 2	0043874392	212,586.43	35.98	0.016925
Group 2	0043874431	414,512.43	529.98	0.127856
Group 2	0043874656	361,974.79	179.83	0.049680
Group 2	0043874740	59,514.64	99.19	0.166665
Group 2	0043874891	188,141.06	72.41	0.038487
Group 2	0043876004	139,943.52	86.16	0.061568
Group 2	0043876037	200,782.71	299.58	0.149206
Group 2	0043876148	264,381.06	264.79	0.100155

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	266,568.81	(1,453.21)	(0.545)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043830477	266,568.81	(1,453.21)	(0.545)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	1,144,531.96	(65,416.77)	43,568.99	3.807

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043844619	310,519.93	(19,944.22)	12,611.98	4.062
0043853813	257,438.09	(9,662.00)	13,465.16	5.230
0043860831	227,894.23	(10,270.55)	7,549.99	3.313
0043869451	348,679.71	(25,540.00)	9,941.86	2.851

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
293	48,495,848.34	6,021,817.80	12.417

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
0043745347	42,747.05	57,355.99	134.175
0043745732	113,413.43	6,048.78	5.333
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043760065	82,926.95	178,567.56	215.331
0043760662	404,982.26	(96,386.53)	(23.800)
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	17,896.82	11.628
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
0043775539	87,284.75	11,099.83	12.717
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

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Cumulative Realized Loss Detail

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0043780618	93,354.75	24,433.29	26.173
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	64,035.99	21.874
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	16,750.01	18.126
0043792192	86,209.79	36,640.93	42.502
0043793014	76,240.43	1,900.48	2.493
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0043808275	222,911.35	414,396.64	185.902
0043808520	99,131.98	92,042.49	92.848
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

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Cumulative Realized Loss Detail

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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
0043816926	276,416.24	(7,851.76)	(2.841)
0043817626	205,905.21	20,252.21	9.836
0043817915	101,521.49	192,720.24	189.832
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
0043830477	266,568.81	(1,453.21)	(0.545)
0043831472	215,140.63	42,786.16	19.888
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043832899	56,253.65	35,252.83	62.668
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)
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
0043844619	310,519.93	12,611.98	4.062
0043844709	106,120.43	3,716.89	3.503

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043847058	67,383.52	110,958.69	164.667
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)
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)
0043853813	257,438.09	13,465.16	5.230
0043854079	154,005.35	2,623.59	1.704

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Cumulative Realized Loss Detail

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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
0043860115	145,061.73	33,430.84	23.046
0043860297	46,453.96	4,510.78	9.710
0043860831	227,894.23	7,549.99	3.313
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Sep-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043868935	94,909.50	(839.02)	(0.884)
0043869451	348,679.71	9,941.86	2.851
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043874657	194,488.40	13,624.29	7.005
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)

Connecticut Avenue Securities

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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 2	5	1,411,100.77	(66,869.98)	(0.003 %)	0	0.00	0.00	0.000 %	5	1,411,100.77	(66,869.98)	(0.003 %)
Total	5	1,411,100.77	(66,869.98)	(0.001 %)	0	0.00	0.00	0.000 %	5	1,411,100.77	(66,869.98)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0043830477	253,000.00	3.000 %	MD	90.00	360	266,568.81	08/31/2026	(1,453.21)	(1,453.21)
Group 2	0043844619	354,000.00	4.610 %	CO	97.00	360	310,519.93	01/31/2026	(19,944.22)	12,611.98
Group 2	0043853813	260,000.00	3.500 %	NE	90.00	360	257,438.09	01/31/2026	(9,662.00)	13,465.16
Group 2	0043860831	263,000.00	4.875 %	OK	95.00	360	227,894.23	01/31/2026	(10,270.55)	7,549.99
Group 2	0043869451	352,000.00	4.125 %	CA	95.00	360	348,679.71	01/31/2026	(25,540.00)	9,941.86

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

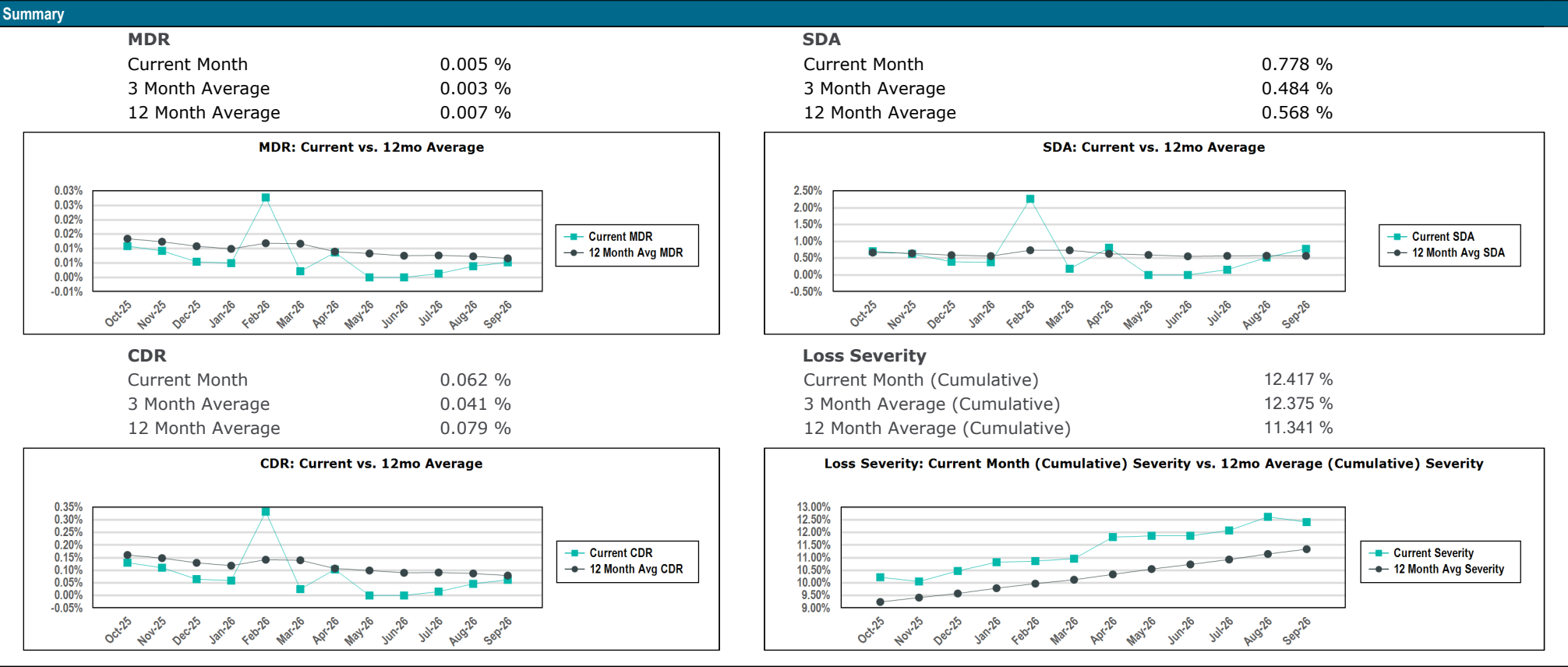
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

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Realized Loss Report - Collateral

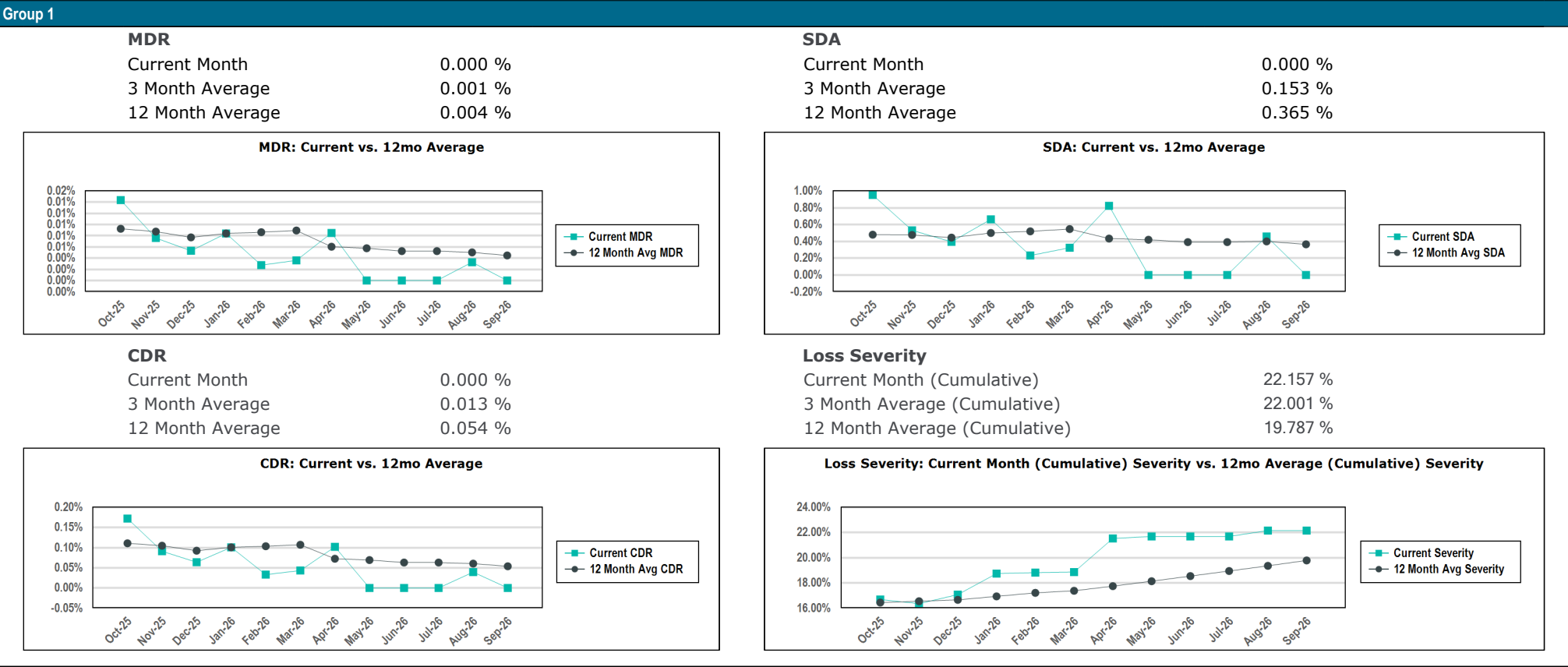


Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



Distribution Date: 25-Sep-2026
04-Sep-2026 11:46:54 AM

Realized Loss Report - Collateral

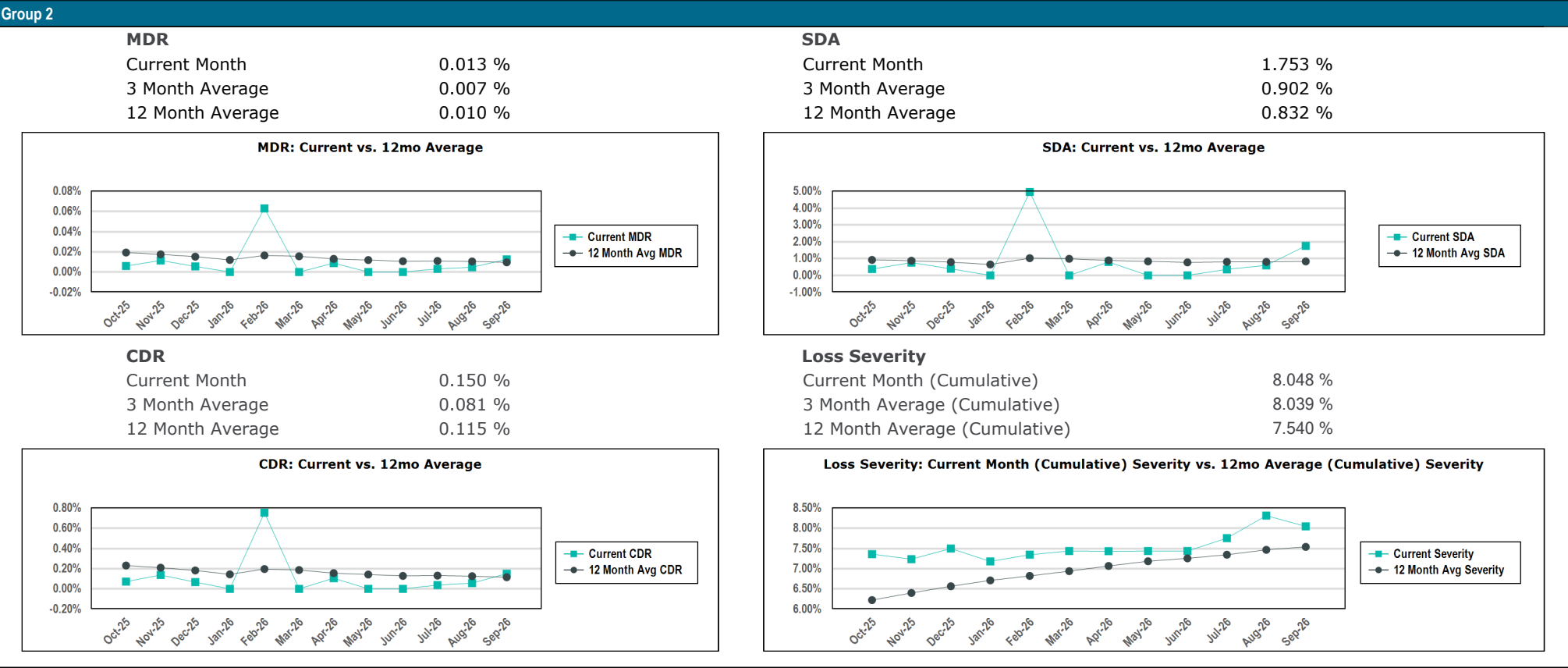


Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



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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.

Connecticut Avenue Securities
Credit-Linked Notes
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Prepayment Rates

Summary

SMM

Current Month

0.640 %

3 Month Average

0.578 %

12 Month Average

0.515 %

CPR

Current Month

7.415 %

3 Month Average

6.720 %

12 Month Average

6.006 %

PSA

Current Month

123.576 %

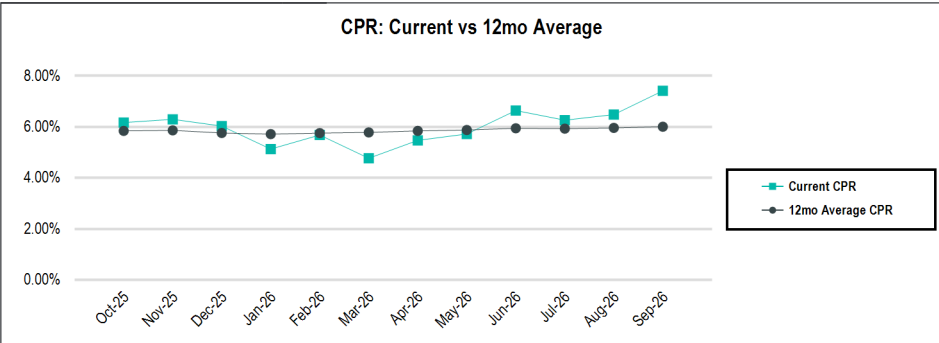
3 Month Average

112.000 %

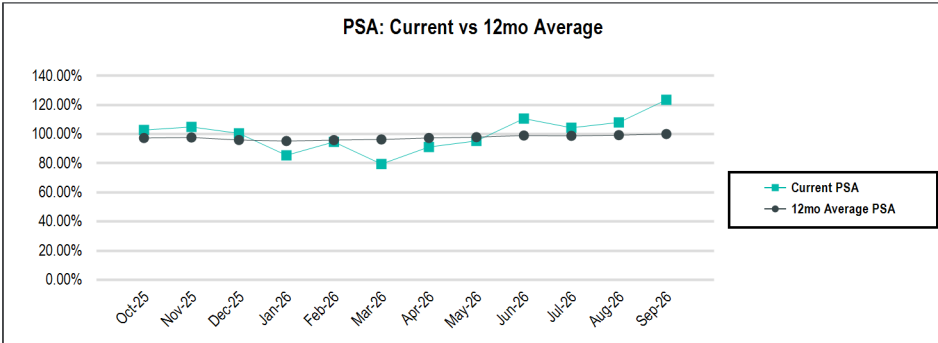
12 Month Average

100.095 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month

0.535 %

3 Month Average

0.550 %

12 Month Average

0.507 %

CPR

Current Month

6.238 %

3 Month Average

6.405 %

12 Month Average

5.922 %

PSA

Current Month

103.966 %

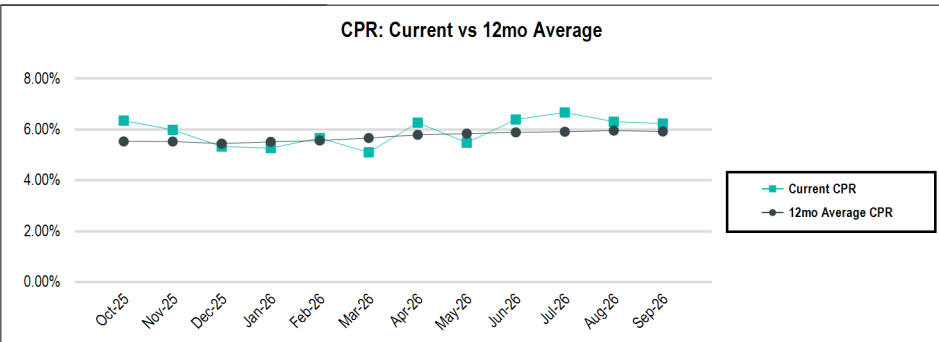
3 Month Average

106.752 %

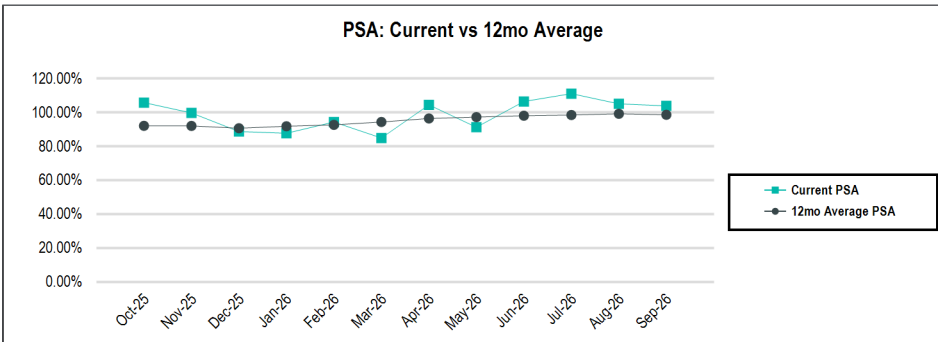
12 Month Average

98.692 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



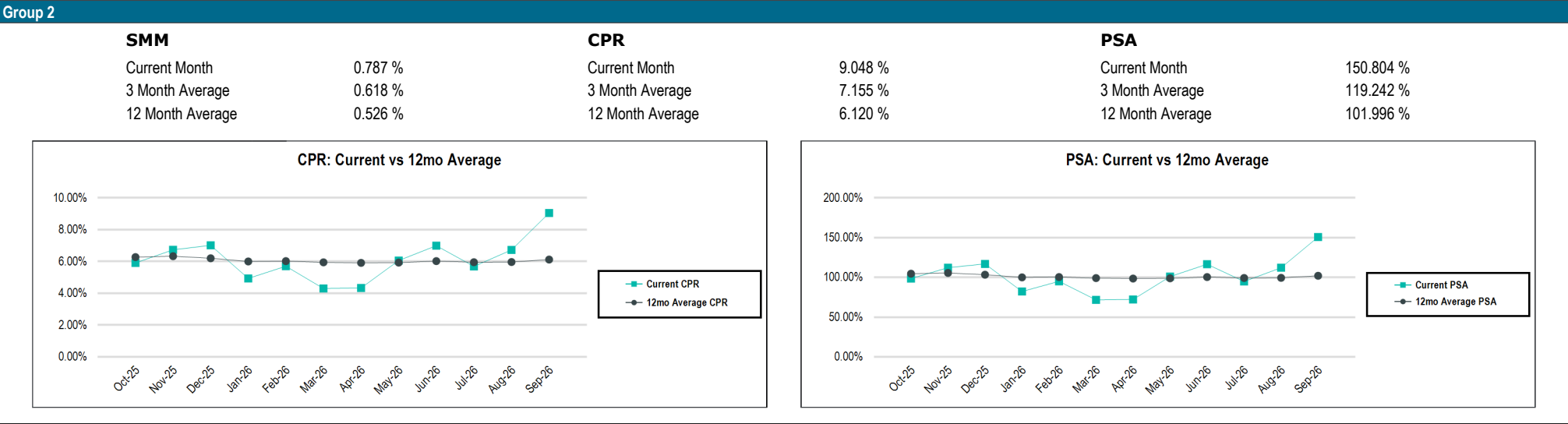
Contact:
Customer Service - CTSLink
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Prepayment Rates



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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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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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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>

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail – Effective March 2026

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XQX5	58,077,267	56,497,267	1,580,000
1M-2H	N/A	238,723,551	(56,497,267)	295,220,818
1M-2C	30711XQV9	19,359,089	18,832,422	526,667
1M-2CH	N/A	79,574,517	(18,832,422)	98,406,939
1B-1	30711XQW7	34,992,596	1,440,000	33,552,596
1B-1H	N/A	47,452,076	(1,440,000)	48,892,076
2M-2	30711XSX3	103,305,970	100,905,970	2,400,000
2M-2H	N/A	276,668,280	(100,905,970)	377,574,250
2M-2C	30711XSV7	34,575,936	33,772,670	803,267
2M-2CH	N/A	92,599,119	(33,772,670)	126,371,788

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-feb-2026>