

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-Jun-2026
 03-Jun-2026 3:29:16 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/29/2026	0.00000%	2,832,750,000.25	0.00	23,403,960.46	0.00	2,809,346,039.79	23,403,960.46	0.00
1M-1	30711XQS6	06/24/2026	4.47658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	06/24/2026	6.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	06/24/2026	6.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XQV9	06/24/2026	6.37658%	432,591.19	2,298.71	10,683.86	0.00	421,907.33	12,982.57	0.00
1M-CH		05/29/2026	0.00000%	80,829,066.18	0.00	1,996,264.72	0.00	78,832,801.46	1,996,264.72	0.00
1M-2	30711XQX5	06/24/2026	6.37658%	432,591.19	2,298.71	10,683.86	0.00	421,907.33	12,982.57	0.00
1M-2H		05/29/2026	0.00000%	80,829,066.18	0.00	1,996,264.72	0.00	78,832,801.46	1,996,264.72	0.00
1B-1	30711XQW7	06/24/2026	7.87658%	33,552,596.00	220,233.09	0.00	0.00	33,552,596.00	220,233.09	0.00
1B-1H		05/29/2026	0.00000%	48,892,076.00	0.00	0.00	0.00	48,892,076.00	0.00	0.00
1B-2H		05/29/2026	0.00000%	79,209,120.80	0.00	0.00	0.00	79,209,120.80	0.00	3,235,551.20
1A-I1	30711XQZ0	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XRK2	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XRM8	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XRP1	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XRR7	06/24/2026	1.80000%	0.00	648.89	0.00	0.00	0.00	648.89	0.00
1C-I2	30711XRT3	06/24/2026	1.40000%	0.00	504.69	0.00	0.00	0.00	504.69	0.00
1C-I3	30711XRV8	06/24/2026	1.00000%	0.00	360.49	0.00	0.00	0.00	360.49	0.00

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Series 2017-C06



Distribution Date: 25-Jun-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	30711XRX4	06/24/2026	0.60000%	0.00	216.30	0.00	0.00	0.00	216.30	0.00
1E-A1	30711XQY3	06/24/2026	4.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	06/24/2026	4.97658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	06/24/2026	5.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	06/24/2026	5.77658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	06/24/2026	4.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XRJ5	06/24/2026	4.97658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XRL0	06/24/2026	5.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XRN6	06/24/2026	5.77658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XRQ9	06/24/2026	4.57658%	432,591.19	1,649.82	10,683.86	0.00	421,907.33	12,333.68	0.00
1E-C2	30711XRS5	06/24/2026	4.97658%	432,591.19	1,794.02	10,683.86	0.00	421,907.33	12,477.88	0.00
1E-C3	30711XRU0	06/24/2026	5.37658%	432,591.19	1,938.22	10,683.86	0.00	421,907.33	12,622.08	0.00
1E-C4	30711XRW6	06/24/2026	5.77658%	432,591.19	2,082.41	10,683.86	0.00	421,907.33	12,766.27	0.00
1E-D1	30711XRY2	06/24/2026	4.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XRZ9	06/24/2026	4.97658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XSA3	06/24/2026	5.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XSB1	06/24/2026	5.77658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XSC9	06/24/2026	6.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XSD7	06/24/2026	4.57658%	432,591.19	1,649.82	10,683.86	0.00	421,907.33	12,333.68	0.00
1E-F2	30711XSE5	06/24/2026	4.97658%	432,591.19	1,794.02	10,683.86	0.00	421,907.33	12,477.88	0.00
1E-F3	30711XSF2	06/24/2026	5.37658%	432,591.19	1,938.22	10,683.86	0.00	421,907.33	12,622.08	0.00
1E-F4	30711XSG0	06/24/2026	5.77658%	432,591.19	2,082.41	10,683.86	0.00	421,907.33	12,766.27	0.00
1E-F5	30711XSH8	06/24/2026	6.37658%	432,591.19	2,298.71	10,683.86	0.00	421,907.33	12,982.57	0.00
1X-1	30711XSJ4	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XSK1	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

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1X-3	30711XSL9	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XSM7	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XSN5	06/24/2026	1.80000%	0.00	648.89	0.00	0.00	0.00	648.89	0.00
1Y-2	30711XSP0	06/24/2026	1.40000%	0.00	504.69	0.00	0.00	0.00	504.69	0.00
1Y-3	30711XSQ8	06/24/2026	1.00000%	0.00	360.49	0.00	0.00	0.00	360.49	0.00
1Y-4	30711XSR6	06/24/2026	0.60000%	0.00	216.30	0.00	0.00	0.00	216.30	0.00
2A-H		05/29/2026	0.00000%	1,943,106,883.53	0.00	16,722,900.15	0.00	1,926,383,983.37	16,722,900.15	0.00
2M-1	30711XSS4	06/24/2026	4.47658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	06/24/2026	6.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	06/24/2026	6.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XSV7	06/24/2026	6.52658%	549,502.03	2,988.64	13,026.23	0.00	536,475.79	16,014.87	0.00
2M-CH		05/29/2026	0.00000%	86,448,936.57	0.00	2,049,317.54	0.00	84,399,619.02	2,049,317.54	0.00
2M-2	30711XSX3	06/24/2026	6.52658%	549,502.03	2,988.64	13,026.23	0.00	536,475.79	16,014.87	0.00
2M-2H		05/29/2026	0.00000%	86,448,936.57	0.00	2,049,317.54	0.00	84,399,619.02	2,049,317.54	0.00
2B-1	30711XSW5	06/24/2026	8.17658%	19,121,000.00	130,286.99	0.00	0.00	19,121,000.00	130,286.99	0.00
2B-1H		05/29/2026	0.00000%	58,424,765.00	0.00	0.00	0.00	58,424,765.00	0.00	0.00
2B-2H		05/29/2026	0.00000%	75,088,536.79	0.00	0.00	0.00	75,088,536.79	0.00	2,457,228.21
2A-I1	30711XSZ8	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Jun-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2B-I2	30711XTK0	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XTM6	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XTP9	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XTR5	06/24/2026	1.80000%	0.00	824.25	0.00	0.00	0.00	824.25	0.00
2C-I2	30711XTT1	06/24/2026	1.40000%	0.00	641.09	0.00	0.00	0.00	641.09	0.00
2C-I3	30711XTV6	06/24/2026	1.00000%	0.00	457.92	0.00	0.00	0.00	457.92	0.00
2C-I4	30711XTX2	06/24/2026	0.60000%	0.00	274.75	0.00	0.00	0.00	274.75	0.00
2E-A1	30711XSX1	06/24/2026	4.72658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	06/24/2026	5.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	06/24/2026	5.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	06/24/2026	5.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XG9	06/24/2026	4.72658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XTJ3	06/24/2026	5.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XTL8	06/24/2026	5.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XTN4	06/24/2026	5.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XTQ7	06/24/2026	4.72658%	549,502.03	2,164.39	13,026.23	0.00	536,475.79	15,190.62	0.00
2E-C2	30711XTS3	06/24/2026	5.12658%	549,502.03	2,347.56	13,026.23	0.00	536,475.79	15,373.79	0.00
2E-C3	30711XTU8	06/24/2026	5.52658%	549,502.03	2,530.72	13,026.23	0.00	536,475.79	15,556.95	0.00
2E-C4	30711XTW4	06/24/2026	5.92658%	549,502.03	2,713.89	13,026.23	0.00	536,475.79	15,740.12	0.00
2E-D1	30711XTY0	06/24/2026	4.72658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XTZ7	06/24/2026	5.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XUA0	06/24/2026	5.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XUB8	06/24/2026	5.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XUC6	06/24/2026	6.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XUD4	06/24/2026	4.72658%	549,502.03	2,164.39	13,026.23	0.00	536,475.79	15,190.62	0.00

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2E-F2	30711XUE2	06/24/2026	5.12658%	549,502.03	2,347.56	13,026.23	0.00	536,475.79	15,373.79	0.00
2E-F3	30711XUF9	06/24/2026	5.52658%	549,502.03	2,530.72	13,026.23	0.00	536,475.79	15,556.95	0.00
2E-F4	30711XUG7	06/24/2026	5.92658%	549,502.03	2,713.89	13,026.23	0.00	536,475.79	15,740.12	0.00
2E-F5	30711XUH5	06/24/2026	6.52658%	549,502.03	2,988.64	13,026.23	0.00	536,475.79	16,014.87	0.00
2X-1	30711XUJ1	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XUK8	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XUL6	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XUM4	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XUN2	06/24/2026	1.80000%	0.00	824.25	0.00	0.00	0.00	824.25	0.00
2Y-2	30711XUP7	06/24/2026	1.40000%	0.00	641.09	0.00	0.00	0.00	641.09	0.00
2Y-3	30711XUQ5	06/24/2026	1.00000%	0.00	457.92	0.00	0.00	0.00	457.92	0.00
2Y-4	30711XUR3	06/24/2026	0.60000%	0.00	274.75	0.00	0.00	0.00	274.75	0.00
Totals				5,435,504,009.29	408,680.95	48,478,836.12	0.00	5,387,025,173.03	48,887,517.07	5,692,779.41

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	2,832,750,000.25	7,897,603.70	15,506,356.76	0.00	0.00	23,403,960.46	2,809,346,039.79	0.17710775	23,403,960.46
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	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.80108986	10,683.86
1M-CH	98,406,939.33	80,829,066.18	673,634.18	1,322,630.54	0.00	0.00	1,996,264.72	78,832,801.46	0.80108986	1,996,264.72
1M-2	1,580,000.00	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.26702996	10,683.86
1M-2H	295,220,818.00	80,829,066.18	673,634.18	1,322,630.54	0.00	0.00	1,996,264.72	78,832,801.46	0.26702995	1,996,264.72
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	79,209,120.80	0.00	0.00	0.00	0.00	0.00	79,209,120.80	0.96075488	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-Jun-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
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	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.80108986	10,683.86
1E-C2	526,666.67	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.80108986	10,683.86
1E-C3	526,666.67	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.80108986	10,683.86
1E-C4	526,666.67	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.80108986	10,683.86
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	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.40054493	10,683.86
1E-F2	1,053,333.33	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.40054493	10,683.86
1E-F3	1,053,333.33	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.40054493	10,683.86
1E-F4	1,053,333.33	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.40054493	10,683.86
1E-F5	1,053,333.33	432,591.19	3,605.24	7,078.62	0.00	0.00	10,683.86	421,907.33	0.40054493	10,683.86
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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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-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
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	1,943,106,883.53	5,052,708.90	11,670,191.26	0.00	0.00	16,722,900.15	1,926,383,983.37	0.12972270	16,722,900.15
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	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.66786757	13,026.23
2M-CH	126,371,788.30	86,448,936.57	619,187.16	1,430,130.39	0.00	0.00	2,049,317.54	84,399,619.02	0.66786757	2,049,317.54
2M-2	2,400,000.00	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.22353158	13,026.23
2M-2H	377,574,250.00	86,448,936.57	619,187.16	1,430,130.39	0.00	0.00	2,049,317.54	84,399,619.02	0.22353118	2,049,317.54
2B-1	19,121,000.00	19,121,000.00	0.00	0.00	0.00	0.00	0.00	19,121,000.00	1.00000000	0.00
2B-1H	58,424,765.00	58,424,765.00	0.00	0.00	0.00	0.00	0.00	58,424,765.00	1.00000000	0.00
2B-2H	77,545,765.00	75,088,536.79	0.00	0.00	0.00	0.00	0.00	75,088,536.79	0.96831254	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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Series 2017-C06



Distribution Date: 25-Jun-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	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.66786757	13,026.23
2E-C2	803,266.72	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.66786757	13,026.23
2E-C3	803,266.72	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.66786757	13,026.23
2E-C4	803,266.72	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.66786757	13,026.23
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	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.33393379	13,026.23

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Series 2017-C06



Distribution Date: 25-Jun-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	1,606,533.42	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.33393379	13,026.23
2E-F3	1,606,533.42	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.33393379	13,026.23
2E-F4	1,606,533.42	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.33393379	13,026.23
2E-F5	1,606,533.42	549,502.03	3,935.79	9,090.45	0.00	0.00	13,026.23	536,475.79	0.33393379	13,026.23
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	5,435,504,009.29	15,618,906.61	32,859,929.65	0.00	0.00	48,478,836.12	5,387,025,173.03	0.16465356	48,478,836.12

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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Series 2017-C06



Distribution Date: 25-Jun-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	178.58319390	0.49788343	0.97755704	0.00000000	0.00000000	1.47544048	177.10775342	0.17710775	1.47544048
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	98,406,939.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	98,406,939.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	526,666.67	821.37567202	6.84539236	13.44041764	0.00000000	0.00000000	20.28581000	801.08986202	0.80108986	20.28581000
1M-CH	98,406,939.33	821.37567463	6.84539306	13.44041944	0.00000000	0.00000000	20.28581250	801.08986212	0.80108986	20.28581250
1M-2	1,580,000.00	273.79189241	2.28179747	4.48013924	0.00000000	0.00000000	6.76193671	267.02995570	0.26702996	6.76193671
1M-2H	295,220,818.00	273.79189153	2.28179769	4.48013981	0.00000000	0.00000000	6.76193750	267.02995403	0.26702995	6.76193750
1B-1	33,552,596.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	48,892,076.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	960.75487813	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	960.75487813	0.96075488	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



Distribution Date: 25-Jun-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
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	526,666.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	526,666.67	821.37567202	6.84539236	13.44041764	0.00000000	0.00000000	20.28581000	801.08986202	0.80108986	20.28581000
1E-C2	526,666.67	821.37567202	6.84539236	13.44041764	0.00000000	0.00000000	20.28581000	801.08986202	0.80108986	20.28581000
1E-C3	526,666.67	821.37567202	6.84539236	13.44041764	0.00000000	0.00000000	20.28581000	801.08986202	0.80108986	20.28581000
1E-C4	526,666.67	821.37567202	6.84539236	13.44041764	0.00000000	0.00000000	20.28581000	801.08986202	0.80108986	20.28581000
1E-D1	1,053,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,053,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,053,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,053,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,053,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	1,053,333.33	410.68783991	3.42269621	6.72020888	0.00000000	0.00000000	10.14290510	400.54493481	0.40054493	10.14290510
1E-F2	1,053,333.33	410.68783991	3.42269621	6.72020888	0.00000000	0.00000000	10.14290510	400.54493481	0.40054493	10.14290510
1E-F3	1,053,333.33	410.68783991	3.42269621	6.72020888	0.00000000	0.00000000	10.14290510	400.54493481	0.40054493	10.14290510
1E-F4	1,053,333.33	410.68783991	3.42269621	6.72020888	0.00000000	0.00000000	10.14290510	400.54493481	0.40054493	10.14290510
1E-F5	1,053,333.33	410.68783991	3.42269621	6.72020888	0.00000000	0.00000000	10.14290510	400.54493481	0.40054493	10.14290510
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	130.84882474	0.34024944	0.78587072	0.00000000	0.00000000	1.12612016	129.72270459	0.12972270	1.12612016
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	793,466.57	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	124,830,673.40	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	803,266.72	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	126,371,788.30	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	803,266.72	684.08414829	4.89972994	11.31685127	0.00000000	0.00000000	16.21656876	667.86756708	0.66786757	16.21656876
2M-CH	126,371,788.30	684.08414357	4.89972618	11.31684856	0.00000000	0.00000000	16.21657466	667.86756883	0.66786757	16.21657466
2M-2	2,400,000.00	228.95917917	1.63991250	3.78768750	0.00000000	0.00000000	5.42759583	223.53157917	0.22353158	5.42759583
2M-2H	377,574,250.00	228.95877187	1.63990834	3.78767988	0.00000000	0.00000000	5.42758819	223.53118365	0.22353118	5.42758819
2B-1	19,121,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,424,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	968.31254150	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	968.31254150	0.96831254	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	793,466.57	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	793,466.57	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	793,466.57	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	793,466.57	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	803,266.72	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	803,266.72	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	803,266.72	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	803,266.72	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	803,266.72	684.08414829	4.89972994	11.31685127	0.00000000	0.00000000	16.21656876	667.86756708	0.66786757	16.21656876
2E-C2	803,266.72	684.08414829	4.89972994	11.31685127	0.00000000	0.00000000	16.21656876	667.86756708	0.66786757	16.21656876
2E-C3	803,266.72	684.08414829	4.89972994	11.31685127	0.00000000	0.00000000	16.21656876	667.86756708	0.66786757	16.21656876
2E-C4	803,266.72	684.08414829	4.89972994	11.31685127	0.00000000	0.00000000	16.21656876	667.86756708	0.66786757	16.21656876
2E-D1	1,596,733.27	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	1,596,733.27	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	1,596,733.27	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	1,596,733.27	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	1,596,733.27	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	1,606,533.42	342.04207840	2.44986500	5.65842571	0.00000000	0.00000000	8.10828448	333.93378770	0.33393379	8.10828448

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jun-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	342.04207840	2.44986500	5.65842571	0.00000000	0.00000000	8.10828448	333.93378770	0.33393379	8.10828448
2E-F3	1,606,533.42	342.04207840	2.44986500	5.65842571	0.00000000	0.00000000	8.10828448	333.93378770	0.33393379	8.10828448
2E-F4	1,606,533.42	342.04207840	2.44986500	5.65842571	0.00000000	0.00000000	8.10828448	333.93378770	0.33393379	8.10828448
2E-F5	1,606,533.42	342.04207840	2.44986500	5.65842571	0.00000000	0.00000000	8.10828448	333.93378770	0.33393379	8.10828448
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,832,750,000.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,809,346,039.79
1M-1	N/A	N/A	4.47658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	05/26/26 - 06/24/26	30	6.37658 %	432,591.19	2,298.71	0.00	0.00	0.00	0.00	2,298.71	0.00	421,907.33
1M-CH	N/A	N/A	0.00000 %	80,829,066.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,832,801.46
1M-2	05/26/26 - 06/24/26	30	6.37658 %	432,591.19	2,298.71	0.00	0.00	0.00	0.00	2,298.71	0.00	421,907.33
1M-2H	N/A	N/A	0.00000 %	80,829,066.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,832,801.46
1B-1	05/26/26 - 06/24/26	30	7.87658 %	33,552,596.00	220,233.09	0.00	0.00	0.00	0.00	220,233.09	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	48,892,076.00
1B-2H	N/A	N/A	0.00000 %	79,209,120.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,209,120.80
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	05/26/26 - 06/24/26	30	1.80000 %	432,591.19	648.89	0.00	0.00	0.00	0.00	648.89	0.00	421,907.33
1C-I2	05/26/26 - 06/24/26	30	1.40000 %	432,591.19	504.69	0.00	0.00	0.00	0.00	504.69	0.00	421,907.33
1C-I3	05/26/26 - 06/24/26	30	1.00000 %	432,591.19	360.49	0.00	0.00	0.00	0.00	360.49	0.00	421,907.33

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	05/26/26 - 06/24/26	30	0.60000 %	432,591.19	216.30	0.00	0.00	0.00	0.00	216.30	0.00	421,907.33
1E-A1	N/A	N/A	4.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.97658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.77658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.97658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.77658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	05/26/26 - 06/24/26	30	4.57658 %	432,591.19	1,649.82	0.00	0.00	0.00	0.00	1,649.82	0.00	421,907.33
1E-C2	05/26/26 - 06/24/26	30	4.97658 %	432,591.19	1,794.02	0.00	0.00	0.00	0.00	1,794.02	0.00	421,907.33
1E-C3	05/26/26 - 06/24/26	30	5.37658 %	432,591.19	1,938.22	0.00	0.00	0.00	0.00	1,938.22	0.00	421,907.33
1E-C4	05/26/26 - 06/24/26	30	5.77658 %	432,591.19	2,082.41	0.00	0.00	0.00	0.00	2,082.41	0.00	421,907.33
1E-D1	N/A	N/A	4.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.97658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.77658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	05/26/26 - 06/24/26	30	4.57658 %	432,591.19	1,649.82	0.00	0.00	0.00	0.00	1,649.82	0.00	421,907.33
1E-F2	05/26/26 - 06/24/26	30	4.97658 %	432,591.19	1,794.02	0.00	0.00	0.00	0.00	1,794.02	0.00	421,907.33
1E-F3	05/26/26 - 06/24/26	30	5.37658 %	432,591.19	1,938.22	0.00	0.00	0.00	0.00	1,938.22	0.00	421,907.33
1E-F4	05/26/26 - 06/24/26	30	5.77658 %	432,591.19	2,082.41	0.00	0.00	0.00	0.00	2,082.41	0.00	421,907.33
1E-F5	05/26/26 - 06/24/26	30	6.37658 %	432,591.19	2,298.71	0.00	0.00	0.00	0.00	2,298.71	0.00	421,907.33
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	05/26/26 - 06/24/26	30	1.80000 %	432,591.19	648.89	0.00	0.00	0.00	0.00	648.89	0.00	421,907.33
1Y-2	05/26/26 - 06/24/26	30	1.40000 %	432,591.19	504.69	0.00	0.00	0.00	0.00	504.69	0.00	421,907.33
1Y-3	05/26/26 - 06/24/26	30	1.00000 %	432,591.19	360.49	0.00	0.00	0.00	0.00	360.49	0.00	421,907.33
1Y-4	05/26/26 - 06/24/26	30	0.60000 %	432,591.19	216.30	0.00	0.00	0.00	0.00	216.30	0.00	421,907.33
2A-H	N/A	N/A	0.00000 %	1,943,106,883.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,926,383,983.37
2M-1	N/A	N/A	4.47658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	05/26/26 - 06/24/26	30	6.52658 %	549,502.03	2,988.64	0.00	0.00	0.00	0.00	2,988.64	0.00	536,475.79
2M-CH	N/A	N/A	0.00000 %	86,448,936.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	84,399,619.02
2M-2	05/26/26 - 06/24/26	30	6.52658 %	549,502.03	2,988.64	0.00	0.00	0.00	0.00	2,988.64	0.00	536,475.79
2M-2H	N/A	N/A	0.00000 %	86,448,936.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	84,399,619.02
2B-1	05/26/26 - 06/24/26	30	8.17658 %	19,121,000.00	130,286.99	0.00	0.00	0.00	0.00	130,286.99	0.00	19,121,000.00
2B-1H	N/A	N/A	0.00000 %	58,424,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,424,765.00
2B-2H	N/A	N/A	0.00000 %	75,088,536.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,088,536.79
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	05/26/26 - 06/24/26	30	1.80000 %	549,502.03	824.25	0.00	0.00	0.00	0.00	824.25	0.00	536,475.79
2C-I2	05/26/26 - 06/24/26	30	1.40000 %	549,502.03	641.09	0.00	0.00	0.00	0.00	641.09	0.00	536,475.79
2C-I3	05/26/26 - 06/24/26	30	1.00000 %	549,502.03	457.92	0.00	0.00	0.00	0.00	457.92	0.00	536,475.79
2C-I4	05/26/26 - 06/24/26	30	0.60000 %	549,502.03	274.75	0.00	0.00	0.00	0.00	274.75	0.00	536,475.79
2E-A1	N/A	N/A	4.72658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.72658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	05/26/26 - 06/24/26	30	4.72658 %	549,502.03	2,164.39	0.00	0.00	0.00	0.00	2,164.39	0.00	536,475.79
2E-C2	05/26/26 - 06/24/26	30	5.12658 %	549,502.03	2,347.56	0.00	0.00	0.00	0.00	2,347.56	0.00	536,475.79
2E-C3	05/26/26 - 06/24/26	30	5.52658 %	549,502.03	2,530.72	0.00	0.00	0.00	0.00	2,530.72	0.00	536,475.79
2E-C4	05/26/26 - 06/24/26	30	5.92658 %	549,502.03	2,713.89	0.00	0.00	0.00	0.00	2,713.89	0.00	536,475.79
2E-D1	N/A	N/A	4.72658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	05/26/26 - 06/24/26	30	4.72658 %	549,502.03	2,164.39	0.00	0.00	0.00	0.00	2,164.39	0.00	536,475.79

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	05/26/26 - 06/24/26	30	5.12658 %	549,502.03	2,347.56	0.00	0.00	0.00	0.00	2,347.56	0.00	536,475.79
2E-F3	05/26/26 - 06/24/26	30	5.52658 %	549,502.03	2,530.72	0.00	0.00	0.00	0.00	2,530.72	0.00	536,475.79
2E-F4	05/26/26 - 06/24/26	30	5.92658 %	549,502.03	2,713.89	0.00	0.00	0.00	0.00	2,713.89	0.00	536,475.79
2E-F5	05/26/26 - 06/24/26	30	6.52658 %	549,502.03	2,988.64	0.00	0.00	0.00	0.00	2,988.64	0.00	536,475.79
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	05/26/26 - 06/24/26	30	1.80000 %	549,502.02	824.25	0.00	0.00	0.00	0.00	824.25	0.00	536,475.78
2Y-2	05/26/26 - 06/24/26	30	1.40000 %	549,502.02	641.09	0.00	0.00	0.00	0.00	641.09	0.00	536,475.78
2Y-3	05/26/26 - 06/24/26	30	1.00000 %	549,502.02	457.92	0.00	0.00	0.00	0.00	457.92	0.00	536,475.78
2Y-4	05/26/26 - 06/24/26	30	0.60000 %	549,502.02	274.75	0.00	0.00	0.00	0.00	274.75	0.00	536,475.78
Totals					408,680.95	0.00	0.00	0.00	0.00	408,680.95	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	178.58319390	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	177.10775342
1M-1	156,644,000.00	4.47658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	526,666.67	6.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	98,406,939.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	526,666.67	6.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	98,406,939.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	526,666.67	6.37658 %	821.37567202	4.36463921	0.00000000	0.00000000	0.00000000	0.00000000	4.36463921	0.00000000	801.08986202
1M-CH	98,406,939.33	0.00000 %	821.37567463	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	801.08986212
1M-2	1,580,000.00	6.37658 %	273.79189241	1.45487975	0.00000000	0.00000000	0.00000000	0.00000000	1.45487975	0.00000000	267.02995570
1M-2H	295,220,818.00	0.00000 %	273.79189153	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	267.02995403
1B-1	33,552,596.00	7.87658 %	1000.00000000	6.56381670	0.00000000	0.00000000	0.00000000	0.00000000	6.56381670	0.00000000	1000.00000000
1B-1H	48,892,076.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	960.75487813	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	960.75487813
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	821.37567202	1.23206961	0.00000000	0.00000000	0.00000000	0.00000000	1.23206961	0.00000000	801.08986202
1C-I2	0.00	1.40000 %	821.37567202	0.95827215	0.00000000	0.00000000	0.00000000	0.00000000	0.95827215	0.00000000	801.08986202
1C-I3	0.00	1.00000 %	821.37567202	0.68447468	0.00000000	0.00000000	0.00000000	0.00000000	0.68447468	0.00000000	801.08986202

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Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	821.37567202	0.41069620	0.00000000	0.00000000	0.00000000	0.00000000	0.41069620	0.00000000	801.08986202
1E-A1	526,666.67	4.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	526,666.67	4.97658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	526,666.67	5.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	526,666.67	5.77658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	526,666.67	4.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	526,666.67	4.97658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	526,666.67	5.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	526,666.67	5.77658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	526,666.67	4.57658 %	821.37567202	3.13256960	0.00000000	0.00000000	0.00000000	0.00000000	3.13256960	0.00000000	801.08986202
1E-C2	526,666.67	4.97658 %	821.37567202	3.40636707	0.00000000	0.00000000	0.00000000	0.00000000	3.40636707	0.00000000	801.08986202
1E-C3	526,666.67	5.37658 %	821.37567202	3.68016453	0.00000000	0.00000000	0.00000000	0.00000000	3.68016453	0.00000000	801.08986202
1E-C4	526,666.67	5.77658 %	821.37567202	3.95394301	0.00000000	0.00000000	0.00000000	0.00000000	3.95394301	0.00000000	801.08986202
1E-D1	1,053,333.33	4.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,053,333.33	4.97658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,053,333.33	5.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,053,333.33	5.77658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,053,333.33	6.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	1,053,333.33	4.57658 %	410.68783991	1.56628482	0.00000000	0.00000000	0.00000000	0.00000000	1.56628482	0.00000000	400.54493481
1E-F2	1,053,333.33	4.97658 %	410.68783991	1.70318355	0.00000000	0.00000000	0.00000000	0.00000000	1.70318355	0.00000000	400.54493481
1E-F3	1,053,333.33	5.37658 %	410.68783991	1.84008228	0.00000000	0.00000000	0.00000000	0.00000000	1.84008228	0.00000000	400.54493481
1E-F4	1,053,333.33	5.77658 %	410.68783991	1.97697153	0.00000000	0.00000000	0.00000000	0.00000000	1.97697153	0.00000000	400.54493481
1E-F5	1,053,333.33	6.37658 %	410.68783991	2.18231963	0.00000000	0.00000000	0.00000000	0.00000000	2.18231963	0.00000000	400.54493481
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	410.68783991	0.61603481	0.00000000	0.00000000	0.00000000	0.00000000	0.61603481	0.00000000	400.54493481
1Y-2	0.00	1.40000 %	410.68783991	0.47913608	0.00000000	0.00000000	0.00000000	0.00000000	0.47913608	0.00000000	400.54493481
1Y-3	0.00	1.00000 %	410.68783991	0.34223734	0.00000000	0.00000000	0.00000000	0.00000000	0.34223734	0.00000000	400.54493481
1Y-4	0.00	0.60000 %	410.68783991	0.20534810	0.00000000	0.00000000	0.00000000	0.00000000	0.20534810	0.00000000	400.54493481
2A-H	14,850,014,032.00	0.00000 %	130.84882474	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	129.72270459
2M-1	117,869,000.00	4.47658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	793,466.57	6.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	124,830,673.40	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	803,266.72	6.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	126,371,788.30	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	803,266.72	6.52658 %	684.08414829	3.72060727	0.00000000	0.00000000	0.00000000	0.00000000	3.72060727	0.00000000	667.86756708
2M-CH	126,371,788.30	0.00000 %	684.08414357	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	667.86756883
2M-2	2,400,000.00	6.52658 %	228.95917917	1.24526667	0.00000000	0.00000000	0.00000000	0.00000000	1.24526667	0.00000000	223.53157917
2M-2H	377,574,250.00	0.00000 %	228.95877187	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	223.53118365
2B-1	19,121,000.00	8.17658 %	1000.00000000	6.81381675	0.00000000	0.00000000	0.00000000	0.00000000	6.81381675	0.00000000	1000.00000000
2B-1H	58,424,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	968.31254150	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	968.31254150
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	684.08414829	1.02612243	0.00000000	0.00000000	0.00000000	0.00000000	1.02612243	0.00000000	667.86756708
2C-I2	0.00	1.40000 %	684.08414829	0.79810352	0.00000000	0.00000000	0.00000000	0.00000000	0.79810352	0.00000000	667.86756708
2C-I3	0.00	1.00000 %	684.08414829	0.57007217	0.00000000	0.00000000	0.00000000	0.00000000	0.57007217	0.00000000	667.86756708
2C-I4	0.00	0.60000 %	684.08414829	0.34204081	0.00000000	0.00000000	0.00000000	0.00000000	0.34204081	0.00000000	667.86756708
2E-A1	793,466.57	4.72658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	793,466.57	5.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	793,466.57	5.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	793,466.57	5.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	803,266.72	4.72658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	803,266.72	5.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	803,266.72	5.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	803,266.72	5.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	803,266.72	4.72658 %	684.08414829	2.69448484	0.00000000	0.00000000	0.00000000	0.00000000	2.69448484	0.00000000	667.86756708
2E-C2	803,266.72	5.12658 %	684.08414829	2.92251620	0.00000000	0.00000000	0.00000000	0.00000000	2.92251620	0.00000000	667.86756708
2E-C3	803,266.72	5.52658 %	684.08414829	3.15053510	0.00000000	0.00000000	0.00000000	0.00000000	3.15053510	0.00000000	667.86756708
2E-C4	803,266.72	5.92658 %	684.08414829	3.37856646	0.00000000	0.00000000	0.00000000	0.00000000	3.37856646	0.00000000	667.86756708
2E-D1	1,596,733.27	4.72658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	1,596,733.27	5.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	1,596,733.27	5.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	1,596,733.27	5.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	1,596,733.27	6.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	1,606,533.42	4.72658 %	342.04207840	1.34724244	0.00000000	0.00000000	0.00000000	0.00000000	1.34724244	0.00000000	333.93378770

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jun-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	1,606,533.42	5.12658 %	342.04207840	1.46125812	0.00000000	0.00000000	0.00000000	0.00000000	1.46125812	0.00000000	333.93378770
2E-F3	1,606,533.42	5.52658 %	342.04207840	1.57526757	0.00000000	0.00000000	0.00000000	0.00000000	1.57526757	0.00000000	333.93378770
2E-F4	1,606,533.42	5.92658 %	342.04207840	1.68928325	0.00000000	0.00000000	0.00000000	0.00000000	1.68928325	0.00000000	333.93378770
2E-F5	1,606,533.42	6.52658 %	342.04207840	1.86030366	0.00000000	0.00000000	0.00000000	0.00000000	1.86030366	0.00000000	333.93378770
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	342.04207218	0.51306122	0.00000000	0.00000000	0.00000000	0.00000000	0.51306122	0.00000000	333.93378147
2Y-2	0.00	1.40000 %	342.04207218	0.39905177	0.00000000	0.00000000	0.00000000	0.00000000	0.39905177	0.00000000	333.93378147
2Y-3	0.00	1.00000 %	342.04207218	0.28503609	0.00000000	0.00000000	0.00000000	0.00000000	0.28503609	0.00000000	333.93378147
2Y-4	0.00	0.60000 %	342.04207218	0.17102041	0.00000000	0.00000000	0.00000000	0.00000000	0.17102041	0.00000000	333.93378147

(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	398,684.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>398,684.18</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	<u>379,517.52</u>
Total Withdrawals (Pool Distribution Amount)	<u>398,684.18</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

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

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.726580%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	25,410,909.04
Total Principal Reduction Cumulative	13,438,679,863.30
Scheduled Principal Current	8,574,843.12
Scheduled Principal Cumulative	1,513,315,458.11
Unscheduled Principal Current	16,836,065.92
Unscheduled Principal Cumulative	11,922,128,852.32
Senior Reduction Amount	23,403,960.46
Subordinate Reduction Amount	2,006,948.58
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	48,374.83
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	18,785,243.93
Total Principal Reduction Cumulative	13,345,198,656.30
Scheduled Principal Current	5,675,831.84
Scheduled Principal Cumulative	1,208,555,609.33
Unscheduled Principal Current	13,109,412.09
Unscheduled Principal Cumulative	12,134,188,388.99
Senior Reduction Amount	16,722,900.15
Subordinate Reduction Amount	2,062,343.78
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	78,016.22
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	220,899.59
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	18416
Period Reference Pool Removal Loan Count	102
Period Ending Loan Count	18314
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,050,254,541.36
Period PIF Loan Count Current	102
PIF Loan Count Cumulative	50859
Period PIF Loan UPB Current	14,860,309.91
PIF Loan UPB Cumulative	11,439,680,159.70
Period Partial Prepayment Amount	2,043,528.78
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	14,918,795.14
Total Active Modified Loan Count	445
Total Active Modified Loan UPB	106,224,808.48
<u>Group 2</u>	
At Issuance Loan Count	66489
Period Beginning Loan Count	13912
Period Reference Pool Removal Loan Count	88
Period Ending Loan Count	13824
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,163,954,379.98
Period PIF Loan Count Current	88
PIF Loan Count Cumulative	52384
Period PIF Loan UPB Current	11,777,362.37
PIF Loan UPB Cumulative	11,820,805,051.19
Period Partial Prepayment Amount	1,381,594.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	84
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,618,391.03
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	33,042,447.40
Total Active Modified Loan Count	615
Total Active Modified Loan UPB	139,836,832.11

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	92.102020%
Subordinate Percentage	7.897980%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	89.021469%
Subordinate Percentage	10.978531%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.900000 %	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 %	5.260000 %	5.300000 %
1M-2	0.00	0.00	1.000000 %	5.260000 %	5.300000 %
1M-2H	0.00	0.00	1.000000 %	5.260000 %	5.300000 %
1B-1	0.00	0.00	0.500000 %	2.580000 %	2.600000 %
1B-1H	0.00	0.00	0.500000 %	2.580000 %	2.600000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.980000 %	10.980000 %
2M-1	0.00	0.00	3.450000 %	10.980000 %	10.980000 %
2M-1H	0.00	0.00	3.450000 %	10.980000 %	10.980000 %
2M-2A	0.00	0.00	2.640000 %	10.980000 %	10.980000 %
2M-2B	0.00	0.00	1.820000 %	10.980000 %	10.980000 %
2M-2C	0.00	0.00	1.000000 %	6.990000 %	7.050000 %
2M-2	0.00	0.00	1.000000 %	6.990000 %	7.050000 %
2M-2H	0.00	0.00	1.000000 %	6.990000 %	7.050000 %
2B-1	0.00	0.00	0.500000 %	3.440000 %	3.470000 %
2B-1H	0.00	0.00	0.500000 %	3.440000 %	3.470000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	469	82,823,925.24	1.459332 %	1.588427 %
60 Days	112	20,729,507.86	0.348497 %	0.397558 %
90 Days	43	8,558,568.37	0.133798 %	0.164139 %
120 Days	36	6,468,831.69	0.112017 %	0.124062 %
150 Days	27	5,089,428.34	0.084013 %	0.097607 %
180+ Days	147	30,911,289.87	0.457402 %	0.592828 %
Totals	834	154,581,551.37	2.595059 %	2.964621 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	197	37,483,257.92	1.075680 %	1.228857 %
60 Days	44	7,605,048.60	0.240253 %	0.249325 %
90 Days	20	3,750,603.39	0.109206 %	0.122960 %
120 Days	16	2,871,101.89	0.087365 %	0.094127 %
150 Days	13	2,232,237.63	0.070984 %	0.073182 %
180+ Days	60	12,910,617.32	0.327618 %	0.423264 %
Totals	350	66,852,866.75	1.911106 %	2.191714 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	272	45,340,667.32	1.967593 %	2.095269 %
60 Days	68	13,124,459.26	0.491898 %	0.606504 %
90 Days	23	4,807,964.98	0.166377 %	0.222184 %
120 Days	20	3,597,729.80	0.144676 %	0.166257 %
150 Days	14	2,857,190.71	0.101273 %	0.132036 %
180+ Days	87	18,000,672.55	0.629340 %	0.831842 %
Totals	484	87,728,684.62	3.501157 %	4.054091 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	172	47,284,527.86	48,374.83	0.102306
Group 2	313	76,520,140.09	78,016.22	0.101955

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	258,923.29	161.83	0.062501
Group 1	0043741717	613,283.50	702.72	0.114583
Group 1	0043741842	230,571.97	192.14	0.083332
Group 1	0043741847	265,347.38	288.57	0.108752
Group 1	0043741912	207,809.36	151.53	0.072918
Group 1	0043742392	353,977.11	372.55	0.105247
Group 1	0043742802	191,267.52	318.78	0.166667
Group 1	0043743198	356,469.00	297.06	0.083334
Group 1	0043743312	510,301.77	531.56	0.104166
Group 1	0043744171	508,530.80	476.75	0.093750
Group 1	0043744667	106,804.42	100.13	0.093751
Group 1	0043744717	316,426.83	230.73	0.072917
Group 1	0043744990	262,426.75	273.36	0.104166
Group 1	0043745711	221,820.73	134.94	0.060833
Group 1	0043746280	188,289.52	215.75	0.114584
Group 1	0043747774	177,207.26	8.11	0.004577
Group 1	0043748067	103,994.01	86.66	0.083332
Group 1	0043748080	380,243.52	413.51	0.108749
Group 1	0043748397	345,120.00	544.49	0.157768
Group 1	0043748595	367,052.58	191.17	0.052082
Group 1	0043748648	331,986.72	242.07	0.072916
Group 1	0043748842	70,139.95	43.84	0.062504
Group 1	0043748939	383,420.68	344.19	0.089768
Group 1	0043749513	134,785.53	196.56	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749583	388,043.69	161.68	0.041665
Group 1	0043749652	210,904.47	230.86	0.109462
Group 1	0043750320	417,056.45	209.40	0.050209
Group 1	0043750649	222,859.73	185.72	0.083335
Group 1	0043751192	163,860.13	176.82	0.107909
Group 1	0043752088	363,369.88	264.96	0.072917
Group 1	0043752245	361,173.24	188.11	0.052083
Group 1	0043752294	367,820.64	268.20	0.072916
Group 1	0043753088	447,130.30	78.03	0.017451
Group 1	0043753875	165,631.54	120.77	0.072915
Group 1	0043754729	147,262.76	76.70	0.052084
Group 1	0043755872	129,913.49	119.83	0.092238
Group 1	0043755940	284,933.17	357.36	0.125419
Group 1	0043756317	61,415.70	47.49	0.077326
Group 1	0043756688	181,604.74	283.76	0.156251
Group 1	0043756717	210,799.68	31.52	0.014953
Group 1	0043758962	399,524.81	208.09	0.052084
Group 1	0043759310	447,328.57	605.76	0.135417
Group 1	0043760194	403,765.76	378.53	0.093750
Group 1	0043760203	261,176.25	272.06	0.104167
Group 1	0043760364	234,816.64	184.61	0.078619
Group 1	0043760736	93,399.17	87.19	0.093352
Group 1	0043760860	718,377.70	673.48	0.093750
Group 1	0043762233	300,489.27	115.39	0.038401
Group 1	0043762790	284,487.43	291.95	0.102623
Group 1	0043763774	492,802.72	667.34	0.135417
Group 1	0043763800	321,247.56	535.41	0.166666
Group 1	0043763835	300,619.93	404.58	0.134582
Group 1	0043763845	106,281.37	66.43	0.062504
Group 1	0043763905	467,932.93	487.43	0.104167
Group 1	0043764021	518,939.21	648.67	0.124999
Group 1	0043764055	177,577.18	129.48	0.072915
Group 1	0043764158	239,841.08	299.80	0.124999
Group 1	0043764167	184,282.50	261.27	0.141777

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764254	302,798.53	252.33	0.083333
Group 1	0043764596	127,832.86	111.33	0.087090
Group 1	0043764855	359,821.73	562.22	0.156250
Group 1	0043764972	77,131.84	96.41	0.124994
Group 1	0043765137	104,591.79	119.84	0.114579
Group 1	0043765220	103,227.58	139.79	0.135419
Group 1	0043765354	139,775.15	191.39	0.136927
Group 1	0043765419	292,057.62	60.85	0.020835
Group 1	0043765536	254,521.95	79.54	0.031251
Group 1	0043766893	447,893.62	248.51	0.055484
Group 1	0043766912	251,683.66	209.74	0.083335
Group 1	0043767061	212,718.34	199.42	0.093748
Group 1	0043767420	275,466.31	86.08	0.031249
Group 1	0043768433	199,456.23	196.80	0.098668
Group 1	0043769931	260,353.61	241.91	0.092916
Group 1	0043770001	271,140.33	310.68	0.114583
Group 1	0043770312	130,503.47	108.75	0.083331
Group 1	0043770597	119,994.13	87.50	0.072920
Group 1	0043770741	464,772.80	532.55	0.114583
Group 1	0043771610	293,470.74	110.04	0.037496
Group 1	0043772916	160,038.57	183.38	0.114585
Group 1	0043773016	472,014.65	404.91	0.085783
Group 1	0043773020	106,024.81	164.27	0.154935
Group 1	0043773441	279,920.22	379.06	0.135417
Group 1	0043774274	223,035.03	160.77	0.072083
Group 1	0043774329	99,234.19	102.68	0.103472
Group 1	0043774415	160,640.22	140.86	0.087687
Group 1	0043774796	189,255.69	37.94	0.020047
Group 1	0043775080	213,098.05	349.52	0.164018
Group 1	0043775184	76,325.88	103.36	0.135419
Group 1	0043775241	339,298.13	344.82	0.101627
Group 1	0043775434	409,731.07	119.70	0.029214
Group 1	0043775529	283,481.19	236.23	0.083332
Group 1	0043775602	334,126.95	347.36	0.103960

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775696	215,487.06	291.81	0.135419
Group 1	0043776577	361,739.96	678.26	0.187499
Group 1	0043777194	189,502.24	172.59	0.091075
Group 1	0043778473	157,602.23	180.59	0.114586
Group 1	0043778552	163,873.26	257.89	0.157372
Group 1	0043778634	208,031.13	151.69	0.072917
Group 1	0043779195	300,659.72	30.18	0.010038
Group 1	0043779563	367,529.75	191.42	0.052083
Group 1	0043779869	89,372.42	122.36	0.136910
Group 1	0043780403	261,416.71	326.77	0.125000
Group 1	0043780956	148,441.29	247.40	0.166665
Group 1	0043780965	202,092.76	356.19	0.176251
Group 1	0043780989	81,734.67	67.43	0.082499
Group 1	0043781355	153,754.82	227.43	0.147917
Group 1	0043781479	584,313.95	422.34	0.072280
Group 1	0043781481	369,484.71	269.42	0.072918
Group 1	0043781760	541,040.38	732.66	0.135417
Group 1	0043782461	279,052.95	491.83	0.176250
Group 1	0043782557	316,357.93	263.63	0.083333
Group 1	0043782594	135,712.09	98.96	0.072919
Group 1	0043782631	410,251.32	384.61	0.093750
Group 1	0043782785	352,027.74	586.71	0.166666
Group 1	0043783003	469,582.47	1,034.13	0.220223
Group 1	0043783174	638,763.64	1,164.37	0.182285
Group 1	0043783362	144,796.39	38.23	0.026403
Group 1	0043783379	151,904.02	189.88	0.125000
Group 1	0043784458	187,546.30	125.29	0.066805
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	509,206.42	435.60	0.085545
Group 1	0043785411	369,483.86	149.82	0.040548
Group 1	0043786176	247,633.97	283.75	0.114584
Group 1	0043787598	364,175.71	42.36	0.011632
Group 1	0043787893	118,566.97	11.36	0.009581
Group 1	0043788068	219,681.47	251.72	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043788753	288,564.66	64.99	0.022522
Group 1	0043789927	923,398.11	1,442.81	0.156250
Group 1	0043789964	134,928.20	56.90	0.042171
Group 1	0043790121	462,388.87	465.09	0.100584
Group 1	0043790122	236,304.06	256.20	0.108420
Group 1	0043790258	214,520.23	290.50	0.135418
Group 1	0043790596	42,916.91	71.53	0.166671
Group 1	0043790968	206,359.27	236.45	0.114582
Group 1	0043791487	213,627.10	244.78	0.114583
Group 1	0043791538	169,006.66	193.65	0.114581
Group 1	0043791539	214,125.13	245.35	0.114583
Group 1	0043792284	209,255.12	305.16	0.145832
Group 1	0043793126	147,206.73	47.62	0.032349
Group 1	0043793703	447,004.47	419.07	0.093751
Group 1	0043793732	167,500.08	279.17	0.166669
Group 1	0043794587	578,627.80	783.56	0.135417
Group 1	0043794733	284,672.11	444.80	0.156250
Group 1	0043795102	122,186.18	127.28	0.104169
Group 1	0043795127	363,684.89	530.64	0.145907
Group 1	0043796276	198,481.88	310.13	0.156251
Group 1	0043797519	256,253.43	295.30	0.115237
Group 1	0043798216	266,797.35	277.91	0.104165
Group 1	0043798430	324,143.12	370.78	0.114388
Group 1	0043798623	112,284.90	175.45	0.156254
Group 1	0043798654	731,382.39	1,142.78	0.156249
Group 1	0043798671	357,473.22	339.38	0.094939
Group 1	0043800581	346,528.02	321.98	0.092916
Group 1	0043801398	393,430.54	655.72	0.166667
Group 1	0043802030	353,748.85	442.19	0.125001
Group 1	0043803568	142,222.38	148.15	0.104168
Group 1	0043803742	90,982.34	91.01	0.100030
Group 1	0043803952	223,610.42	248.61	0.111180
Group 1	0043804873	197,823.38	185.46	0.093750
Group 1	0043805962	88,515.88	101.42	0.114578

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043806018	318,768.59	166.03	0.052085
Group 1	0043806227	145,784.14	174.80	0.119903
Group 1	0043807086	163,486.61	170.30	0.104168
Group 1	0043807423	229,479.92	167.33	0.072917
Group 1	0043807449	120,069.45	129.17	0.107579
Group 1	0043807864	457,105.74	857.07	0.187499
Group 1	0043807946	252,715.74	289.57	0.114583
Group 1	0043808710	340,852.49	248.54	0.072917
Group 1	0043808946	364,164.41	606.94	0.166666
Group 1	0043809028	388,709.68	445.40	0.114584
Group 1	0043809723	104,849.60	76.45	0.072914
Group 1	0043809932	138,217.61	172.77	0.124999
Group 2	0043810044	322,183.90	167.80	0.052082
Group 2	0043810102	51,811.30	37.78	0.072918
Group 2	0043810251	352,313.71	73.40	0.020834
Group 2	0043810407	209,450.07	206.17	0.098434
Group 2	0043810453	191,149.40	298.67	0.156250
Group 2	0043810574	306,537.73	127.72	0.041665
Group 2	0043811156	193,944.55	162.89	0.083988
Group 2	0043811403	243,585.83	383.39	0.157394
Group 2	0043811525	473,098.85	492.81	0.104166
Group 2	0043811670	336,428.97	79.68	0.023684
Group 2	0043811782	239,870.71	299.84	0.125001
Group 2	0043811806	54,990.59	29.40	0.053464
Group 2	0043811815	80,532.08	77.11	0.095751
Group 2	0043811841	269,080.21	219.61	0.081615
Group 2	0043812652	312,820.27	391.03	0.125001
Group 2	0043812754	161,237.35	137.83	0.085483
Group 2	0043812792	154,466.73	160.90	0.104165
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	182,346.59	303.91	0.166666
Group 2	0043814470	322,189.76	253.85	0.078789

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043814648	63,271.18	48.39	0.076480
Group 2	0043814923	360,840.65	290.77	0.080581
Group 2	0043815303	630,226.06	821.78	0.130394
Group 2	0043815695	115,611.89	10.92	0.009445
Group 2	0043816311	246,178.84	18.86	0.007661
Group 2	0043816704	371,730.52	43.58	0.011724
Group 2	0043817320	316,307.68	550.41	0.174011
Group 2	0043817615	239,414.81	324.21	0.135418
Group 2	0043817628	326,160.86	373.73	0.114585
Group 2	0043817703	136,586.99	113.82	0.083332
Group 2	0043818005	260,046.50	325.06	0.125001
Group 2	0043818038	166,720.55	56.03	0.033607
Group 2	0043818101	57,696.26	84.14	0.145833
Group 2	0043818187	109,006.90	136.26	0.125001
Group 2	0043818399	196,544.51	184.94	0.094096
Group 2	0043818878	357,476.75	409.61	0.114584
Group 2	0043819354	172,067.72	178.43	0.103698
Group 2	0043819497	217,465.03	305.92	0.140675
Group 2	0043819524	110,526.22	4.57	0.004135
Group 2	0043819859	168,166.80	0.10	0.000059
Group 2	0043820014	159,462.59	144.20	0.090429
Group 2	0043820188	183,830.79	189.76	0.103225
Group 2	0043820355	72,960.34	101.91	0.139679
Group 2	0043820372	384,447.61	723.75	0.188257
Group 2	0043820387	209,410.16	21.81	0.010415
Group 2	0043820602	187,220.37	60.22	0.032165
Group 2	0043820611	153,915.18	304.62	0.197914
Group 2	0043820657	114,809.12	203.31	0.177085
Group 2	0043820673	158,118.16	90.77	0.057406
Group 2	0043820681	338,465.36	317.31	0.093750
Group 2	0043820847	164,789.62	120.16	0.072917
Group 2	0043820917	159,006.94	149.07	0.093751
Group 2	0043821021	224,133.53	16.97	0.007571
Group 2	0043821132	279,186.12	298.38	0.106875

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821151	163,081.64	248.72	0.152513
Group 2	0043822458	350,525.00	63.68	0.018167
Group 2	0043822869	83,972.86	113.71	0.135413
Group 2	0043823143	291,505.10	207.26	0.071100
Group 2	0043823352	327,566.56	477.70	0.145833
Group 2	0043823447	374,101.77	381.59	0.102002
Group 2	0043824039	148,238.90	185.30	0.125001
Group 2	0043824515	43,179.27	58.47	0.135412
Group 2	0043825098	264,522.76	48.56	0.018358
Group 2	0043825176	176,789.29	296.96	0.167974
Group 2	0043825279	213,586.33	23.87	0.011176
Group 2	0043825287	327,428.46	81.19	0.024796
Group 2	0043825438	135,713.85	155.51	0.114587
Group 2	0043825446	228,311.82	95.13	0.041667
Group 2	0043825485	116,361.34	15.76	0.013544
Group 2	0043825631	57,690.17	72.11	0.124995
Group 2	0043825634	219,824.35	298.15	0.135631
Group 2	0043825814	168,454.50	193.02	0.114583
Group 2	0043826034	229,623.33	263.11	0.114583
Group 2	0043826576	219,968.10	140.18	0.063727
Group 2	0043826580	249,412.87	467.65	0.187500
Group 2	0043826648	106,968.48	160.01	0.149586
Group 2	0043827245	183,124.32	95.38	0.052085
Group 2	0043827505	224,941.16	45.50	0.020228
Group 2	0043827637	239,145.71	24.91	0.010416
Group 2	0043827787	105,284.02	76.77	0.072917
Group 2	0043827802	410,987.41	599.36	0.145834
Group 2	0043827804	266,714.97	361.18	0.135418
Group 2	0043827981	311,111.33	225.63	0.072524
Group 2	0043828142	163,753.29	387.14	0.236417
Group 2	0043828289	226,931.87	260.03	0.114585
Group 2	0043828323	188,127.63	208.79	0.110983
Group 2	0043828648	531,928.04	775.73	0.145834
Group 2	0043828910	406,052.73	307.87	0.075820

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043829651	344,357.74	430.45	0.125001
Group 2	0043830207	228,606.54	160.38	0.070155
Group 2	0043830267	307,997.31	192.50	0.062501
Group 2	0043830309	114,344.78	63.73	0.055735
Group 2	0043830410	293,228.30	272.46	0.092917
Group 2	0043830677	84,236.56	43.87	0.052080
Group 2	0043830710	280,778.74	286.55	0.102055
Group 2	0043830983	309,297.64	697.97	0.225663
Group 2	0043830994	324,790.43	660.73	0.203433
Group 2	0043831029	530,281.87	883.80	0.166666
Group 2	0043831073	329,055.66	362.24	0.110085
Group 2	0043831210	228,871.11	21.33	0.009320
Group 2	0043831247	274,951.46	128.68	0.046801
Group 2	0043832066	156,554.89	95.81	0.061199
Group 2	0043832263	262,332.07	207.31	0.079026
Group 2	0043832303	208,561.35	130.35	0.062500
Group 2	0043832345	402,016.58	734.42	0.182684
Group 2	0043832851	403,788.16	378.55	0.093750
Group 2	0043832918	136,953.28	242.52	0.177082
Group 2	0043833297	214,277.84	424.09	0.197916
Group 2	0043833611	73,475.15	38.27	0.052086
Group 2	0043833703	269,199.20	124.46	0.046233
Group 2	0043834118	131,094.45	56.32	0.042961
Group 2	0043834339	164,385.77	17.87	0.010871
Group 2	0043834485	499,158.35	915.06	0.183321
Group 2	0043834759	189,164.94	254.56	0.134570
Group 2	0043834766	182,623.74	233.03	0.127601
Group 2	0043834924	233,321.32	180.88	0.077524
Group 2	0043835081	335,701.44	208.19	0.062016
Group 2	0043835089	294,274.85	137.52	0.046732
Group 2	0043835181	286,485.48	179.05	0.062499
Group 2	0043835305	256,937.84	187.35	0.072916
Group 2	0043835927	380,503.51	457.21	0.120159
Group 2	0043836074	84,603.58	119.45	0.141188

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043836143	536,101.76	1,883.70	0.351370
Group 2	0043836349	194,802.58	344.79	0.176995
Group 2	0043836376	158,256.57	80.76	0.051031
Group 2	0043836552	162,017.59	33.75	0.020831
Group 2	0043836588	109,257.56	253.50	0.232021
Group 2	0043836906	116,375.59	157.59	0.135415
Group 2	0043837149	214,758.82	295.66	0.137671
Group 2	0043837233	411,855.01	471.92	0.114584
Group 2	0043837618	111,884.20	198.13	0.177085
Group 2	0043837686	378,233.58	472.79	0.124999
Group 2	0043837742	152,342.36	333.25	0.218751
Group 2	0043837815	286,439.95	669.11	0.233595
Group 2	0043838248	258,801.23	74.60	0.028825
Group 2	0043838810	199,138.33	290.41	0.145833
Group 2	0043838891	372,008.72	626.26	0.168346
Group 2	0043840095	228,270.83	190.23	0.083335
Group 2	0043840199	415,001.08	734.90	0.177084
Group 2	0043840550	285,043.41	207.84	0.072915
Group 2	0043840884	225,990.21	258.95	0.114585
Group 2	0043840986	322,533.85	609.88	0.189090
Group 2	0043841036	207,817.65	194.83	0.093750
Group 2	0043841424	352,988.16	90.05	0.025511
Group 2	0043841869	161,165.36	284.76	0.176688
Group 2	0043841923	133,493.95	83.43	0.062497
Group 2	0043841961	142,933.25	104.22	0.072915
Group 2	0043842399	375,124.50	113.90	0.030363
Group 2	0043842635	209,512.64	283.72	0.135419
Group 2	0043842691	277,386.06	145.93	0.052609
Group 2	0043842714	131,535.38	109.61	0.083331
Group 2	0043842734	262,752.54	147.58	0.056167
Group 2	0043842919	224,607.81	46.79	0.020832
Group 2	0043843425	139,706.78	101.87	0.072917
Group 2	0043843491	176,561.37	147.13	0.083331
Group 2	0043843776	329,289.22	642.26	0.195044

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043843910	265,464.75	360.47	0.135788
Group 2	0043843951	170,913.62	166.76	0.097570
Group 2	0043844107	392,857.00	286.46	0.072917
Group 2	0043844351	352,818.33	441.02	0.124999
Group 2	0043844516	285,196.69	437.62	0.153445
Group 2	0043844621	366,133.06	266.97	0.072916
Group 2	0043844635	264,528.55	315.23	0.119167
Group 2	0043844687	119,058.80	91.81	0.077113
Group 2	0043844901	285,447.26	138.48	0.048513
Group 2	0043844934	267,795.22	362.64	0.135417
Group 2	0043845098	334,098.82	382.82	0.114583
Group 2	0043845145	274,489.59	181.53	0.066134
Group 2	0043845163	217,146.68	39.39	0.018140
Group 2	0043845191	354,841.64	480.51	0.135415
Group 2	0043845635	72,465.95	63.26	0.087296
Group 2	0043845908	545,554.45	31.75	0.005820
Group 2	0043846610	239,326.09	149.58	0.062500
Group 2	0043846727	193,205.16	241.51	0.125002
Group 2	0043846785	304,392.86	475.61	0.156249
Group 2	0043846856	97,528.96	18.43	0.018897
Group 2	0043846913	175,971.70	40.63	0.023089
Group 2	0043847345	174,001.82	187.26	0.107620
Group 2	0043847434	193,601.95	90.54	0.046766
Group 2	0043847472	214,288.22	267.86	0.125000
Group 2	0043847635	207,505.93	237.77	0.114585
Group 2	0043847797	450,496.77	398.56	0.088471
Group 2	0043847835	138,451.64	152.14	0.109887
Group 2	0043847861	189,914.81	22.66	0.011932
Group 2	0043848445	209,086.18	65.34	0.031250
Group 2	0043848491	270,636.43	528.94	0.195443
Group 2	0043848608	385,684.53	174.94	0.045358
Group 2	0043848927	205,850.71	47.04	0.022852
Group 2	0043848946	272,690.74	198.84	0.072918
Group 2	0043849038	168,146.54	50.00	0.029736

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849048	280,464.99	350.58	0.125000
Group 2	0043849270	221,676.95	54.25	0.024473
Group 2	0043849415	554,302.76	868.26	0.156640
Group 2	0043849854	169,382.98	165.91	0.097950
Group 2	0043849984	61,459.57	14.42	0.023463
Group 2	0043850435	86,419.83	135.03	0.156249
Group 2	0043851625	205,873.59	193.01	0.093752
Group 2	0043851696	227,953.41	49.14	0.021557
Group 2	0043852384	317,638.74	330.87	0.104166
Group 2	0043852910	435,504.00	849.68	0.195103
Group 2	0043853072	350,853.14	243.04	0.069271
Group 2	0043853250	132,467.24	193.18	0.145832
Group 2	0043853666	67,360.88	72.27	0.107288
Group 2	0043853690	245,364.81	255.59	0.104167
Group 2	0043853744	243,502.94	304.38	0.125001
Group 2	0043854076	290,592.07	156.77	0.053948
Group 2	0043854594	407,502.91	155.67	0.038201
Group 2	0043854633	219,173.77	68.49	0.031249
Group 2	0043854730	326,540.57	374.16	0.114583
Group 2	0043855655	167,201.15	40.40	0.024163
Group 2	0043855733	135,995.00	54.64	0.040178
Group 2	0043855917	277,208.54	259.88	0.093749
Group 2	0043856088	246,539.03	334.39	0.135634
Group 2	0043856237	484,862.58	636.75	0.131326
Group 2	0043856611	302,040.27	585.56	0.193868
Group 2	0043856921	83,582.10	74.69	0.089361
Group 2	0043857079	172,017.62	268.78	0.156251
Group 2	0043857123	221,730.10	23.10	0.010418
Group 2	0043857612	118,357.11	135.62	0.114585
Group 2	0043857750	179,806.72	37.46	0.020833
Group 2	0043857889	312,670.14	618.83	0.197918
Group 2	0043858295	160,023.99	22.23	0.013892
Group 2	0043858379	237,614.64	245.79	0.103441
Group 2	0043858888	189,738.54	121.11	0.063830

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Modification Loss Detail

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Group 2	0043859091	336,688.98	491.00	0.145832
Group 2	0043859262	284,543.76	4.67	0.001641
Group 2	0043859317	310,148.68	581.53	0.187500
Group 2	0043859453	384,060.09	758.69	0.197545
Group 2	0043859477	548,838.36	918.16	0.167292
Group 2	0043859698	236,385.27	369.35	0.156249
Group 2	0043859952	278,655.47	22.89	0.008214
Group 2	0043860139	335,507.77	314.54	0.093750
Group 2	0043860145	360,580.53	450.73	0.125001
Group 2	0043860484	316,599.32	99.51	0.031431
Group 2	0043860539	335,342.07	130.82	0.039011
Group 2	0043860730	157,289.22	188.08	0.119576
Group 2	0043860810	441,928.19	695.31	0.157336
Group 2	0043860909	160,567.65	213.84	0.133178
Group 2	0043860964	75,728.33	85.60	0.113036
Group 2	0043861265	405,512.04	422.41	0.104167
Group 2	0043861595	380,336.62	534.38	0.140502
Group 2	0043861739	329,743.10	58.06	0.017608
Group 2	0043861777	259,028.34	378.59	0.146158
Group 2	0043862024	136,065.63	170.08	0.124999
Group 2	0043862050	147,952.55	169.53	0.114584
Group 2	0043862156	389,798.14	406.04	0.104167
Group 2	0043862174	405,909.96	295.98	0.072918
Group 2	0043862302	215,859.27	224.85	0.104165
Group 2	0043862332	165,068.88	171.95	0.104169
Group 2	0043862372	65,409.85	27.25	0.041660
Group 2	0043862402	151,940.00	86.12	0.056680
Group 2	0043862569	122,511.76	114.36	0.093346
Group 2	0043862745	330,995.30	513.22	0.155054
Group 2	0043863485	543,500.85	723.63	0.133142
Group 2	0043864022	73,474.57	36.28	0.049378
Group 2	0043864325	48,033.61	20.91	0.043532
Group 2	0043864328	286,146.10	704.64	0.246252
Group 2	0043864378	291,938.76	224.08	0.076756

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043864416	210,476.11	285.02	0.135417
Group 2	0043864581	159,564.41	30.93	0.019384
Group 2	0043864646	278,475.30	116.03	0.041666
Group 2	0043864678	353,075.22	441.34	0.124999
Group 2	0043864887	415,572.08	606.04	0.145833
Group 2	0043865090	125,574.57	6.28	0.005001
Group 2	0043865233	339,125.33	353.26	0.104168
Group 2	0043865301	264,619.09	165.20	0.062429
Group 2	0043866060	275,720.36	402.09	0.145833
Group 2	0043866253	308,361.66	324.26	0.105156
Group 2	0043866523	69,868.33	7.28	0.010420
Group 2	0043866777	119,270.51	86.97	0.072918
Group 2	0043866972	253,362.09	395.88	0.156251
Group 2	0043867128	329,807.59	137.42	0.041667
Group 2	0043867968	109,155.47	147.81	0.135412
Group 2	0043868265	115,852.18	120.68	0.104167
Group 2	0043868526	411,791.20	40.74	0.009893
Group 2	0043868645	186,393.11	58.00	0.031117
Group 2	0043868749	455,519.20	711.75	0.156250
Group 2	0043868918	385,484.97	401.55	0.104167
Group 2	0043869266	196,774.49	204.97	0.104165
Group 2	0043869317	270,187.56	252.77	0.093554
Group 2	0043869329	487,880.19	462.55	0.094808
Group 2	0043869417	125,747.14	65.49	0.052081
Group 2	0043869700	264,466.55	468.33	0.177085
Group 2	0043870200	252,635.13	263.36	0.104245
Group 2	0043870813	229,863.12	237.42	0.103288
Group 2	0043870820	306,420.23	63.84	0.020834
Group 2	0043871134	206,961.72	336.31	0.162499
Group 2	0043871323	251,207.69	235.51	0.093751
Group 2	0043871515	336,373.98	545.70	0.162230
Group 2	0043871516	522,099.92	660.02	0.126416
Group 2	0043872042	84,339.09	42.70	0.050629
Group 2	0043872770	62,886.83	98.26	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043872963	116,726.77	109.43	0.093749
Group 2	0043873014	430,389.38	318.02	0.073891
Group 2	0043873126	192,856.56	140.62	0.072914
Group 2	0043873279	150,901.70	220.06	0.145830
Group 2	0043873365	188,128.28	90.82	0.048276
Group 2	0043873557	166,136.07	189.98	0.114352
Group 2	0043873581	185,786.03	232.23	0.124999
Group 2	0043873736	595,507.33	744.38	0.124999
Group 2	0043874082	257,955.91	103.44	0.040100
Group 2	0043874292	106,308.61	224.60	0.211272
Group 2	0043874333	3,318.51	5.88	0.177188
Group 2	0043874392	213,086.44	35.98	0.016885
Group 2	0043874431	415,803.72	531.45	0.127813
Group 2	0043874656	363,185.52	180.08	0.049583
Group 2	0043874740	59,755.21	99.59	0.166663
Group 2	0043874891	188,757.83	72.47	0.038393
Group 2	0043876004	143,325.17	87.22	0.060855
Group 2	0043876037	201,577.45	300.74	0.149193
Group 2	0043876148	264,808.02	264.79	0.099993

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
289	47,961,242.54	5,692,781.36	11.870

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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Credit-Linked Notes

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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
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	12,084.46	11.193
0043811262	195,074.13	(28,937.01)	(14.834)
0043811835	192,103.09	909.06	0.473
0043811848	141,918.33	(11,010.35)	(7.758)
0043812140	145,484.55	8,220.38	5.650
0043812265	160,633.04	60,374.72	37.585
0043812998	79,566.22	5,197.81	6.533
0043813056	85,145.20	60,973.85	71.612
0043813185	121,583.56	57,835.61	47.569
0043813228	118,930.20	32,496.01	27.324
0043813259	118,673.05	271.60	0.229
0043814501	241,745.45	22,182.86	9.176
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	42,731.95	22.177
0043815552	82,645.11	58,774.48	71.117

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043818105	80,915.32	2,236.01	2.763
0043818151	135,286.75	51,543.18	38.099
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043818730	103,164.15	1,053.30	1.021
0043819112	200,019.79	96,660.79	48.326
0043819351	314,438.26	36,085.60	11.476
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	26,559.68	14.331
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043820989	327,922.28	110,750.63	33.773
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	64,950.14	21.545
0043823400	351,441.08	38,570.04	10.975
0043823580	103,861.64	1,061.59	1.022
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043823967	54,336.76	7,114.72	13.094
0043824052	169,797.13	(26,387.94)	(15.541)
0043824513	25,095.26	2,795.69	11.140

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Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	32,556.20	10.484
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	881.79	0.354
0043846117	263,007.74	10,422.18	3.963

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846872	83,155.92	8,821.32	10.608
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090
0043847623	157,465.79	83,684.88	53.145
0043847626	105,137.55	(7,933.61)	(7.546)
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	23,127.16	8.984
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856009	139,270.84	(2,084.01)	(1.496)
0043856145	336,492.44	50,306.10	14.950

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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
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	17,820.54	7.820
0043861660	160,132.10	(77,660.56)	(48.498)
0043861691	117,952.98	30,968.89	26.255
0043861746	53,474.78	(2,716.03)	(5.079)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(57.22)	(0.057)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863014	373,379.22	21,011.73	5.627
0043863340	242,853.25	2,824.74	1.163
0043863422	43,409.14	(2,710.96)	(6.245)
0043863742	59,071.87	65,178.80	110.338
0043863837	52,337.88	10,391.65	19.855
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864239	133,046.42	25,831.82	19.416
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	35,481.86	10.176
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	1,796.63	5.206
0043870677	131,756.00	(33,550.76)	(25.464)
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(25,724.20)	(6.662)
0043872136	142,204.89	2,136.99	1.503
0043872272	126,689.67	29,100.96	22.970
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(46,201.29)	(22.009)
0043873056	100,228.15	9,257.71	9.237
0043873198	144,265.49	(3,001.04)	(2.080)
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043874281	100,310.03	28,431.44	28.344
0043874657	194,488.40	13,439.29	6.910

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043875182	66,636.11	78,559.05	117.893
0043875869	96,389.58	10,131.75	10.511
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Realized Loss Detail Report - Loans with Losses during Current Period

Inactive					Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
No Losses this Period												

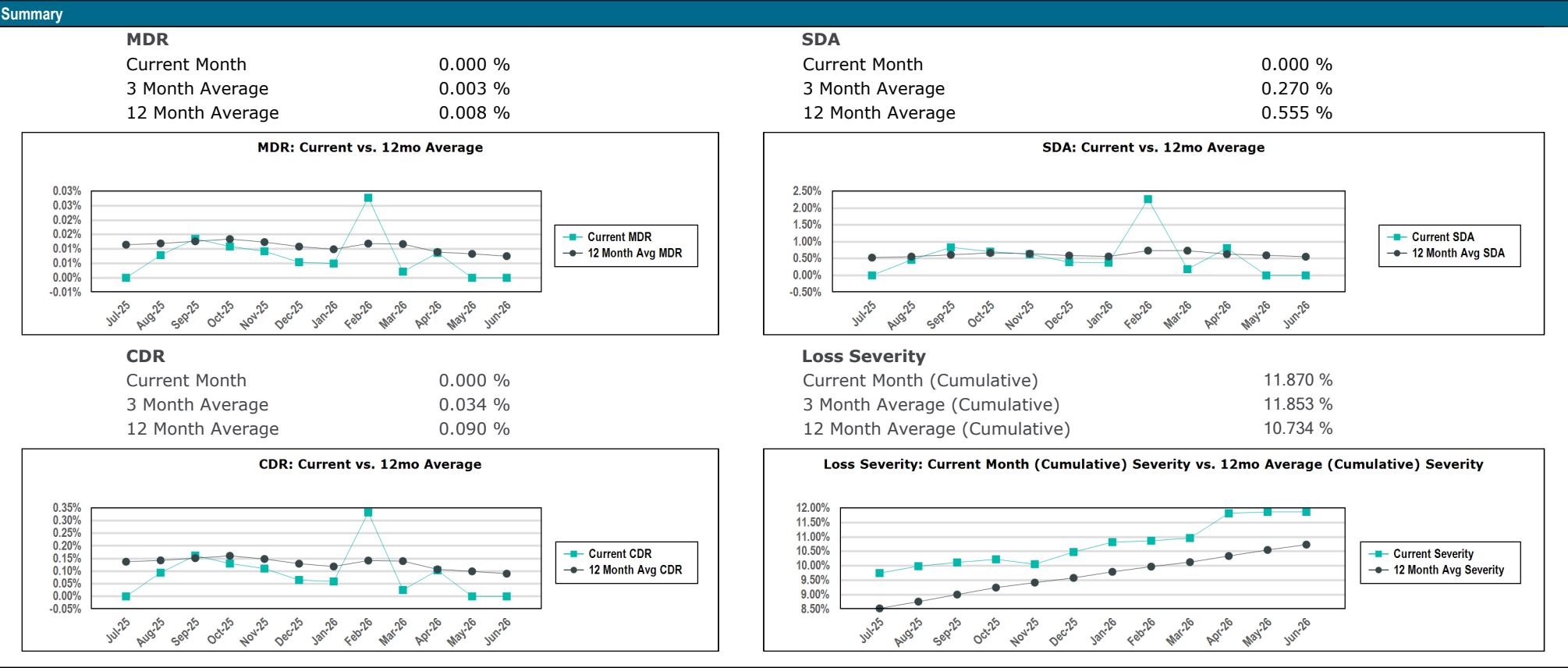
Realized Loss Loan Detail Report - Loans with Losses during Current Period

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)
No Losses this Period										

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

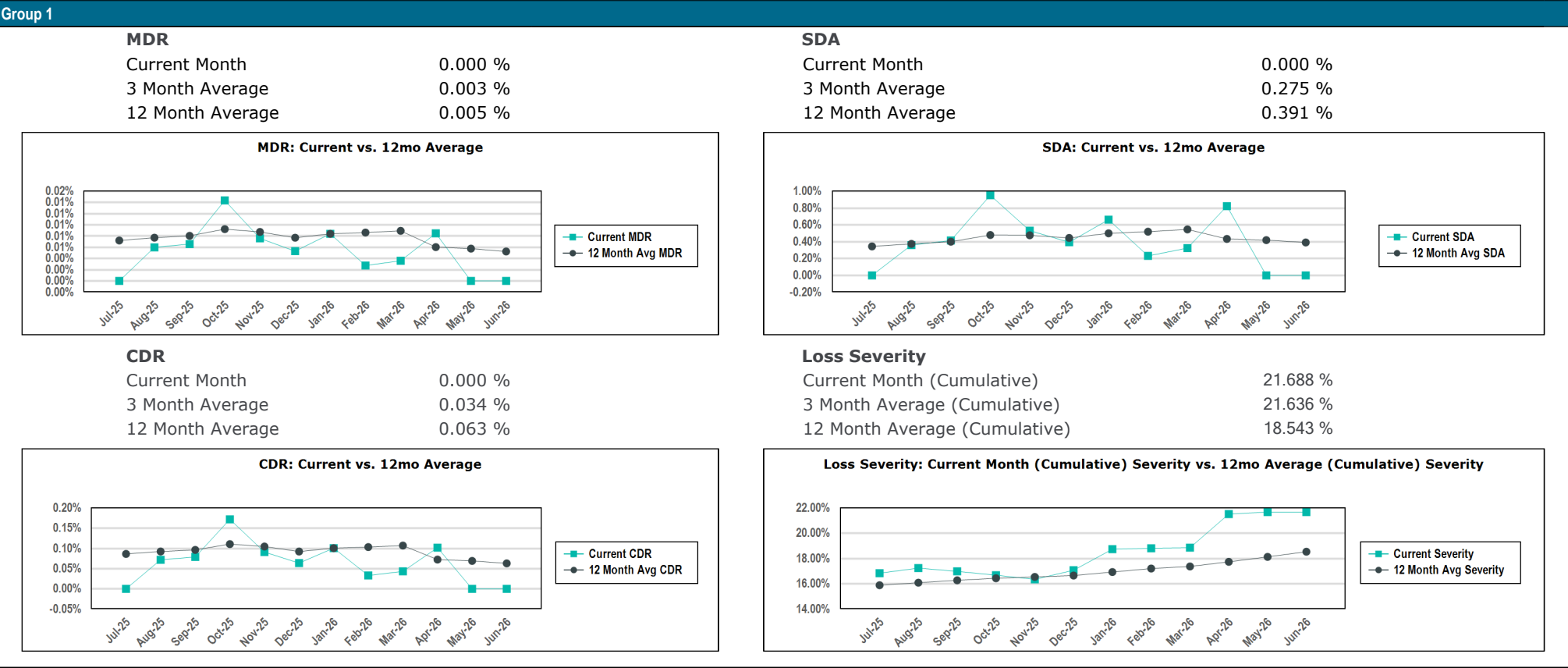
Distribution Date: 25-Jun-2026
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Realized Loss Report - Collateral



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Realized Loss Report - Collateral

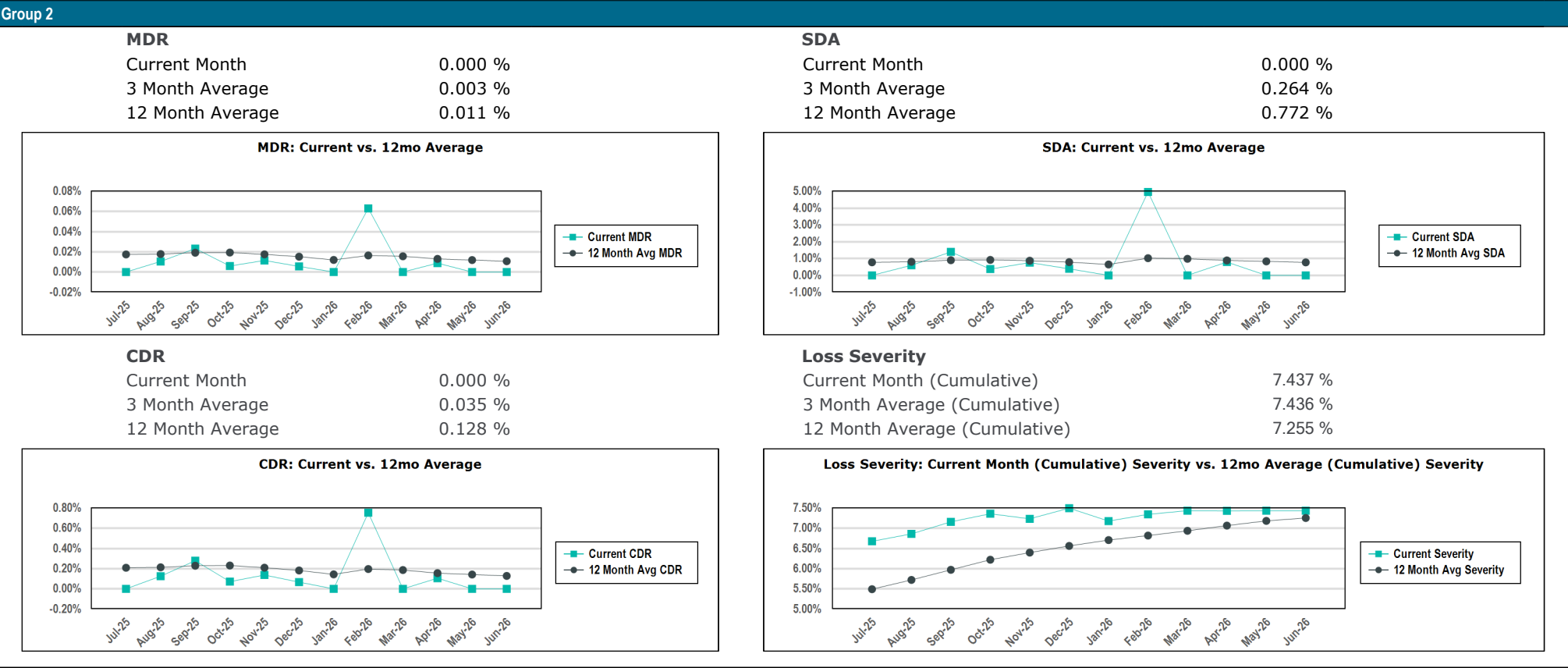


Connecticut Avenue Securities
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Realized Loss Report - Collateral

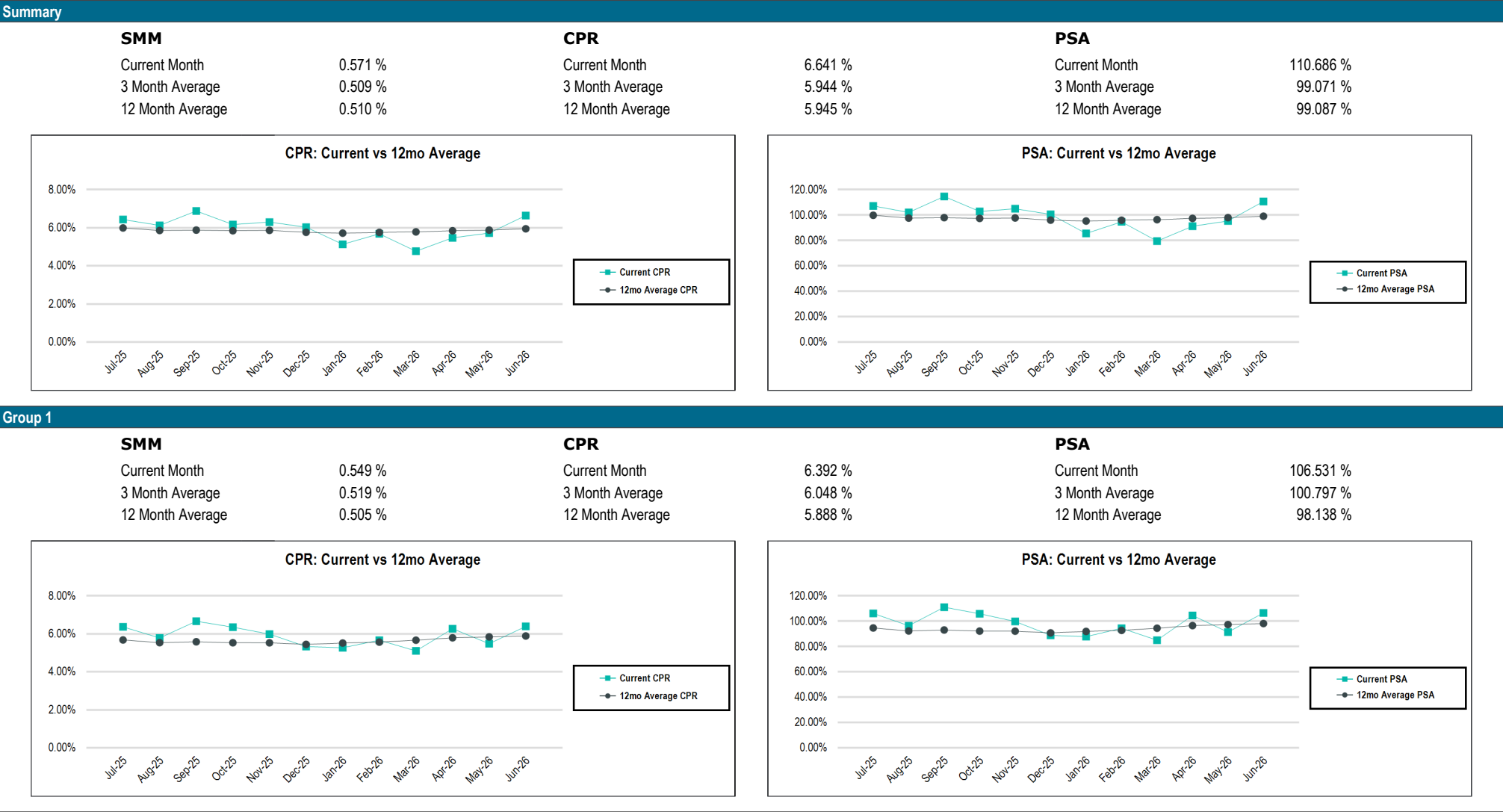


Connecticut Avenue Securities
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Prepayment Rates



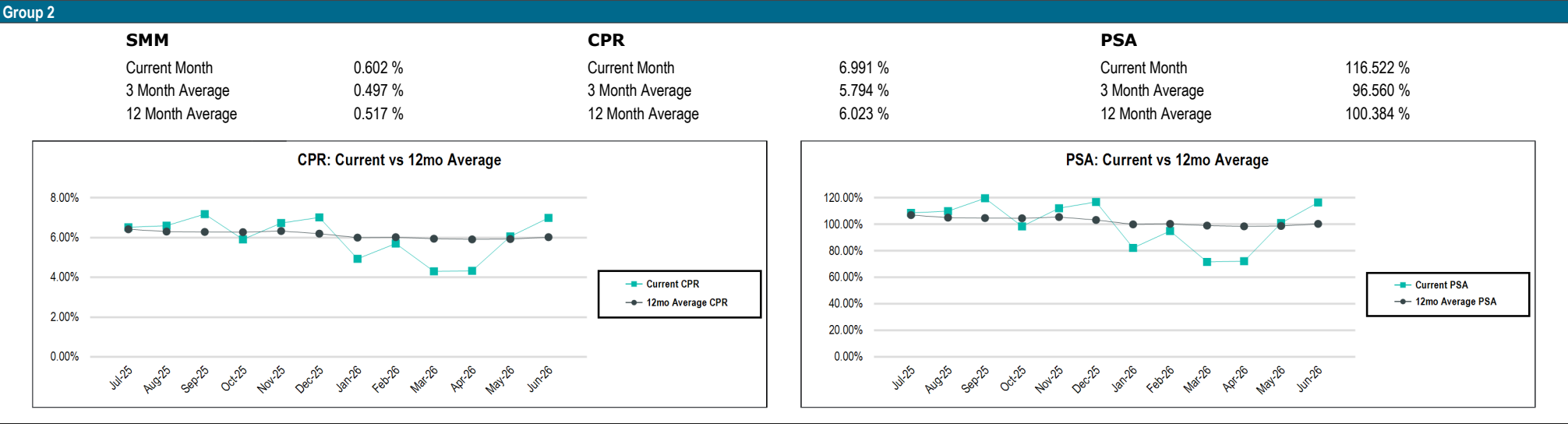
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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
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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

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

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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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Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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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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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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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>