

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: 27-Apr-2026
 08-Apr-2026 3:20:48 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2026	0.00000%	2,877,003,865.16	0.00	23,046,605.05	0.00	2,854,139,984.27	23,046,605.05	0.00
1M-1	30711XQS6	04/24/2026	4.52638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	04/24/2026	6.42638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	04/24/2026	6.42638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		03/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XQV9	04/24/2026	6.42638%	452,909.10	2,668.02	10,541.77	0.00	442,367.33	13,209.79	0.00
1M-CH		03/31/2026	0.00000%	84,625,439.19	0.00	1,969,715.79	0.00	82,655,723.40	1,969,715.79	0.00
1M-2	30711XQX5	04/24/2026	6.42638%	452,909.10	2,668.02	10,541.77	0.00	442,367.33	13,209.79	0.00
1M-2H		03/31/2026	0.00000%	84,625,439.19	0.00	1,969,715.79	0.00	82,655,723.40	1,969,715.79	0.00
1B-1	30711XQW7	04/24/2026	7.92638%	33,552,596.00	243,788.07	0.00	0.00	33,552,596.00	243,788.07	0.00
1B-1H		03/31/2026	0.00000%	48,892,076.00	0.00	0.00	0.00	48,892,076.00	0.00	0.00
1B-2H		03/31/2026	0.00000%	79,680,793.43	0.00	0.00	448,382.55	79,232,410.88	0.00	3,212,261.12
1A-I1	30711XQZ0	04/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	04/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	04/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	04/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	04/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XRK2	04/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XRM8	04/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XRP1	04/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XRR7	04/24/2026	1.80000%	0.00	747.30	0.00	0.00	0.00	747.30	0.00
1C-I2	30711XRT3	04/24/2026	1.40000%	0.00	581.23	0.00	0.00	0.00	581.23	0.00
1C-I3	30711XRV8	04/24/2026	1.00000%	0.00	415.17	0.00	0.00	0.00	415.17	0.00

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Distribution Date: 27-Apr-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XR4	04/24/2026	0.60000%	0.00	249.10	0.00	0.00	0.00	249.10	0.00
1E-A1	30711XQY3	04/24/2026	4.62638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	04/24/2026	5.02638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	04/24/2026	5.42638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	04/24/2026	5.82638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	04/24/2026	4.62638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XRJ5	04/24/2026	5.02638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XRL0	04/24/2026	5.42638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XRN6	04/24/2026	5.82638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XRQ9	04/24/2026	4.62638%	452,909.10	1,920.72	10,541.77	0.00	442,367.33	12,462.49	0.00
1E-C2	30711XRS5	04/24/2026	5.02638%	452,909.10	2,086.79	10,541.77	0.00	442,367.33	12,628.56	0.00
1E-C3	30711XRU0	04/24/2026	5.42638%	452,909.10	2,252.85	10,541.77	0.00	442,367.33	12,794.62	0.00
1E-C4	30711XRW6	04/24/2026	5.82638%	452,909.10	2,418.92	10,541.77	0.00	442,367.33	12,960.69	0.00
1E-D1	30711XRY2	04/24/2026	4.62638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XRZ9	04/24/2026	5.02638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XSA3	04/24/2026	5.42638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XSB1	04/24/2026	5.82638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XSC9	04/24/2026	6.42638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XSD7	04/24/2026	4.62638%	452,909.10	1,920.72	10,541.77	0.00	442,367.33	12,462.49	0.00
1E-F2	30711XSE5	04/24/2026	5.02638%	452,909.10	2,086.79	10,541.77	0.00	442,367.33	12,628.56	0.00
1E-F3	30711XSF2	04/24/2026	5.42638%	452,909.10	2,252.85	10,541.77	0.00	442,367.33	12,794.62	0.00
1E-F4	30711XSG0	04/24/2026	5.82638%	452,909.10	2,418.92	10,541.77	0.00	442,367.33	12,960.69	0.00
1E-F5	30711XSH8	04/24/2026	6.42638%	452,909.10	2,668.02	10,541.77	0.00	442,367.33	13,209.79	0.00
1X-1	30711XSJ4	04/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XSK1	04/24/2026	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	04/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XSM7	04/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XSN5	04/24/2026	1.80000%	0.00	747.30	0.00	0.00	0.00	747.30	0.00
1Y-2	30711XSP0	04/24/2026	1.40000%	0.00	581.23	0.00	0.00	0.00	581.23	0.00
1Y-3	30711XSQ8	04/24/2026	1.00000%	0.00	415.17	0.00	0.00	0.00	415.17	0.00
1Y-4	30711XSR6	04/24/2026	0.60000%	0.00	249.10	0.00	0.00	0.00	249.10	0.00
2A-H		03/31/2026	0.00000%	1,970,764,006.12	0.00	12,240,704.56	0.00	1,958,523,301.56	12,240,704.56	0.00
2M-1	30711XSS4	04/24/2026	4.52638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	04/24/2026	6.57638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	04/24/2026	6.57638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		03/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XSV7	04/24/2026	6.57638%	570,904.75	3,441.61	9,393.51	0.00	561,511.24	12,835.12	0.00
2M-CH		03/31/2026	0.00000%	89,816,062.21	0.00	1,477,808.56	0.00	88,338,253.65	1,477,808.56	0.00
2M-2	30711XSX3	04/24/2026	6.57638%	570,904.75	3,441.61	9,393.51	0.00	561,511.24	12,835.12	0.00
2M-2H		03/31/2026	0.00000%	89,816,062.21	0.00	1,477,808.56	0.00	88,338,253.65	1,477,808.56	0.00
2B-1	30711XSW5	04/24/2026	8.22638%	19,121,000.00	144,188.56	0.00	0.00	19,121,000.00	144,188.56	0.00
2B-1H		03/31/2026	0.00000%	58,424,765.00	0.00	0.00	0.00	58,424,765.00	0.00	0.00
2B-2H		03/31/2026	0.00000%	75,102,761.08	0.00	0.00	13,439.29	75,089,321.79	0.00	2,456,443.21
2A-I1	30711XSZ8	04/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	04/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	04/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	04/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	04/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 27-Apr-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	04/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XTM6	04/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XTP9	04/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XTR5	04/24/2026	1.80000%	0.00	941.99	0.00	0.00	0.00	941.99	0.00
2C-I2	30711XTT1	04/24/2026	1.40000%	0.00	732.66	0.00	0.00	0.00	732.66	0.00
2C-I3	30711XTV6	04/24/2026	1.00000%	0.00	523.33	0.00	0.00	0.00	523.33	0.00
2C-I4	30711XTX2	04/24/2026	0.60000%	0.00	314.00	0.00	0.00	0.00	314.00	0.00
2E-A1	30711XSX1	04/24/2026	4.77638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	04/24/2026	5.17638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	04/24/2026	5.57638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	04/24/2026	5.97638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	04/24/2026	4.77638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XTJ3	04/24/2026	5.17638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XTL8	04/24/2026	5.57638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XTN4	04/24/2026	5.97638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XTQ7	04/24/2026	4.77638%	570,904.75	2,499.62	9,393.51	0.00	561,511.24	11,893.13	0.00
2E-C2	30711XTS3	04/24/2026	5.17638%	570,904.75	2,708.95	9,393.51	0.00	561,511.24	12,102.46	0.00
2E-C3	30711XTU8	04/24/2026	5.57638%	570,904.75	2,918.28	9,393.51	0.00	561,511.24	12,311.79	0.00
2E-C4	30711XTW4	04/24/2026	5.97638%	570,904.75	3,127.62	9,393.51	0.00	561,511.24	12,521.13	0.00
2E-D1	30711XTY0	04/24/2026	4.77638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XTZ7	04/24/2026	5.17638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XUA0	04/24/2026	5.57638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XUB8	04/24/2026	5.97638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XUC6	04/24/2026	6.57638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XUD4	04/24/2026	4.77638%	570,904.75	2,499.62	9,393.51	0.00	561,511.24	11,893.13	0.00

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2E-F2	30711XUE2	04/24/2026	5.17638%	570,904.75	2,708.95	9,393.51	0.00	561,511.24	12,102.46	0.00
2E-F3	30711XUF9	04/24/2026	5.57638%	570,904.75	2,918.28	9,393.51	0.00	561,511.24	12,311.79	0.00
2E-F4	30711XUG7	04/24/2026	5.97638%	570,904.75	3,127.62	9,393.51	0.00	561,511.24	12,521.13	0.00
2E-F5	30711XUH5	04/24/2026	6.57638%	570,904.75	3,441.61	9,393.51	0.00	561,511.24	12,835.12	0.00
2X-1	30711XUJ1	04/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XUK8	04/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XUL6	04/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XUM4	04/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XUN2	04/24/2026	1.80000%	0.00	941.99	0.00	0.00	0.00	941.99	0.00
2Y-2	30711XUP7	04/24/2026	1.40000%	0.00	732.66	0.00	0.00	0.00	732.66	0.00
2Y-3	30711XUQ5	04/24/2026	1.00000%	0.00	523.33	0.00	0.00	0.00	523.33	0.00
2Y-4	30711XUR3	04/24/2026	0.60000%	0.00	314.00	0.00	0.00	0.00	314.00	0.00
Totals				5,522,686,817.94	455,182.58	42,401,646.39	461,821.84	5,480,006,073.87	42,856,828.97	5,668,704.33

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	2,877,003,865.16	7,847,928.11	15,198,676.94	0.00	0.00	23,046,605.05	2,854,139,984.27	0.17993167	23,046,605.05
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	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.83993796	10,541.77
1M-CH	98,406,939.33	84,625,439.19	670,736.01	1,298,979.78	0.00	0.00	1,969,715.79	82,655,723.40	0.83993796	1,969,715.79
1M-2	1,580,000.00	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.27997932	10,541.77
1M-2H	295,220,818.00	84,625,439.19	670,736.01	1,298,979.78	0.00	0.00	1,969,715.79	82,655,723.40	0.27997932	1,969,715.79
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	79,680,793.43	0.00	0.00	0.00	448,382.55	448,382.55	79,232,410.88	0.96103737	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: 27-Apr-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	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.83993796	10,541.77
1E-C2	526,666.67	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.83993796	10,541.77
1E-C3	526,666.67	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.83993796	10,541.77
1E-C4	526,666.67	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.83993796	10,541.77
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	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.41996899	10,541.77
1E-F2	1,053,333.33	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.41996899	10,541.77
1E-F3	1,053,333.33	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.41996899	10,541.77
1E-F4	1,053,333.33	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.41996899	10,541.77
1E-F5	1,053,333.33	452,909.10	3,589.73	6,952.04	0.00	0.00	10,541.77	442,367.33	0.41996899	10,541.77
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-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	1,970,764,006.12	4,993,005.29	7,247,699.27	0.00	0.00	12,240,704.56	1,958,523,301.56	0.13188697	12,240,704.56
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	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.69903461	9,393.51
2M-CH	126,371,788.30	89,816,062.21	611,850.48	865,958.08	0.00	0.00	1,477,808.56	88,338,253.65	0.69903461	1,477,808.56
2M-2	2,400,000.00	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.23396302	9,393.51
2M-2H	377,574,250.00	89,816,062.21	611,850.48	865,958.08	0.00	0.00	1,477,808.56	88,338,253.65	0.23396260	1,477,808.56
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	75,102,761.08	0.00	0.00	0.00	13,439.29	13,439.29	75,089,321.79	0.96832266	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 27-Apr-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	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.69903461	9,393.51
2E-C2	803,266.72	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.69903461	9,393.51
2E-C3	803,266.72	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.69903461	9,393.51
2E-C4	803,266.72	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.69903461	9,393.51
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	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.34951731	9,393.51

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-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	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.34951731	9,393.51
2E-F3	1,606,533.42	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.34951731	9,393.51
2E-F4	1,606,533.42	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.34951731	9,393.51
2E-F5	1,606,533.42	570,904.75	3,889.15	5,504.36	0.00	0.00	9,393.51	561,511.24	0.34951731	9,393.51
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	5,522,686,817.94	15,488,374.06	26,913,272.33	0.00	461,821.84	42,863,468.23	5,480,006,073.87	0.16749550	42,401,646.39

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-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	181.37306118	0.49475177	0.95816019	0.00000000	0.00000000	1.45291195	179.93166858	0.17993167	1.45291195
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	859.95398190	6.81594299	13.20007587	0.00000000	0.00000000	20.01601886	839.93796304	0.83993796	20.01601886
1M-CH	98,406,939.33	859.95398054	6.81594219	13.20008313	0.00000000	0.00000000	20.01602533	839.93795522	0.83993796	20.01602533
1M-2	1,580,000.00	286.65132911	2.27198101	4.40002532	0.00000000	0.00000000	6.67200633	279.97932278	0.27997932	6.67200633
1M-2H	295,220,818.00	286.65132684	2.27198073	4.40002771	0.00000000	0.00000000	6.67200844	279.97931840	0.27997932	6.67200844
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	966.47595893	0.00000000	0.00000000	0.00000000	5.43858735	5.43858735	961.03737158	0.96103737	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-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	859.95398190	6.81594299	13.20007587	0.00000000	0.00000000	20.01601886	839.93796304	0.83993796	20.01601886
1E-C2	526,666.67	859.95398190	6.81594299	13.20007587	0.00000000	0.00000000	20.01601886	839.93796304	0.83993796	20.01601886
1E-C3	526,666.67	859.95398190	6.81594299	13.20007587	0.00000000	0.00000000	20.01601886	839.93796304	0.83993796	20.01601886
1E-C4	526,666.67	859.95398190	6.81594299	13.20007587	0.00000000	0.00000000	20.01601886	839.93796304	0.83993796	20.01601886
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	429.97699503	3.40797153	6.60003800	0.00000000	0.00000000	10.00800953	419.96898551	0.41996899	10.00800953
1E-F2	1,053,333.33	429.97699503	3.40797153	6.60003800	0.00000000	0.00000000	10.00800953	419.96898551	0.41996899	10.00800953
1E-F3	1,053,333.33	429.97699503	3.40797153	6.60003800	0.00000000	0.00000000	10.00800953	419.96898551	0.41996899	10.00800953
1E-F4	1,053,333.33	429.97699503	3.40797153	6.60003800	0.00000000	0.00000000	10.00800953	419.96898551	0.41996899	10.00800953
1E-F5	1,053,333.33	429.97699503	3.40797153	6.60003800	0.00000000	0.00000000	10.00800953	419.96898551	0.41996899	10.00800953
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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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	132.71125548	0.33622899	0.48806010	0.00000000	0.00000000	0.82428909	131.88696639	0.13188697	0.82428909
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	710.72874773	4.84166704	6.85246863	0.00000000	0.00000000	11.69413567	699.03461207	0.69903461	11.69413567
2M-CH	126,371,788.30	710.72874269	4.84166987	6.85246360	0.00000000	0.00000000	11.69413348	699.03460921	0.69903461	11.69413348
2M-2	2,400,000.00	237.87697917	1.62047917	2.29348333	0.00000000	0.00000000	3.91396250	233.96301667	0.23396302	3.91396250
2M-2H	377,574,250.00	237.87655596	1.62047724	2.29347759	0.00000000	0.00000000	3.91395483	233.96260113	0.23396260	3.91395483
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	968.49597241	0.00000000	0.00000000	0.00000000	0.17330785	0.17330785	968.32266456	0.96832266	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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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	710.72874773	4.84166704	6.85246863	0.00000000	0.00000000	11.69413567	699.03461207	0.69903461	11.69413567
2E-C2	803,266.72	710.72874773	4.84166704	6.85246863	0.00000000	0.00000000	11.69413567	699.03461207	0.69903461	11.69413567
2E-C3	803,266.72	710.72874773	4.84166704	6.85246863	0.00000000	0.00000000	11.69413567	699.03461207	0.69903461	11.69413567
2E-C4	803,266.72	710.72874773	4.84166704	6.85246863	0.00000000	0.00000000	11.69413567	699.03461207	0.69903461	11.69413567
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	355.36437829	2.42083355	3.42623436	0.00000000	0.00000000	5.84706791	349.51731038	0.34951731	5.84706791

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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	355.36437829	2.42083355	3.42623436	0.00000000	0.00000000	5.84706791	349.51731038	0.34951731	5.84706791
2E-F3	1,606,533.42	355.36437829	2.42083355	3.42623436	0.00000000	0.00000000	5.84706791	349.51731038	0.34951731	5.84706791
2E-F4	1,606,533.42	355.36437829	2.42083355	3.42623436	0.00000000	0.00000000	5.84706791	349.51731038	0.34951731	5.84706791
2E-F5	1,606,533.42	355.36437829	2.42083355	3.42623436	0.00000000	0.00000000	5.84706791	349.51731038	0.34951731	5.84706791
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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Distribution Date: 27-Apr-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 %	2,877,003,865.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,854,139,984.27
1M-1	N/A	N/A	4.52638 %	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	6.42638 %	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	6.42638 %	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	03/25/26 - 04/26/26	33	6.42638 %	452,909.10	2,668.02	0.00	0.00	0.00	0.00	2,668.02	0.00	442,367.33
1M-CH	N/A	N/A	0.00000 %	84,625,439.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,655,723.40
1M-2	03/25/26 - 04/26/26	33	6.42638 %	452,909.10	2,668.02	0.00	0.00	0.00	0.00	2,668.02	0.00	442,367.33
1M-2H	N/A	N/A	0.00000 %	84,625,439.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,655,723.40
1B-1	03/25/26 - 04/26/26	33	7.92638 %	33,552,596.00	243,788.07	0.00	0.00	0.00	0.00	243,788.07	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 %	79,680,793.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,232,410.88
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	03/25/26 - 04/26/26	33	1.80000 %	452,909.10	747.30	0.00	0.00	0.00	0.00	747.30	0.00	442,367.33
1C-I2	03/25/26 - 04/26/26	33	1.40000 %	452,909.10	581.23	0.00	0.00	0.00	0.00	581.23	0.00	442,367.33
1C-I3	03/25/26 - 04/26/26	33	1.00000 %	452,909.10	415.17	0.00	0.00	0.00	0.00	415.17	0.00	442,367.33

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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	03/25/26 - 04/26/26	33	0.60000 %	452,909.10	249.10	0.00	0.00	0.00	0.00	249.10	0.00	442,367.33
1E-A1	N/A	N/A	4.62638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.02638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.42638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.82638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.62638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.02638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.42638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.82638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	03/25/26 - 04/26/26	33	4.62638 %	452,909.10	1,920.72	0.00	0.00	0.00	0.00	1,920.72	0.00	442,367.33
1E-C2	03/25/26 - 04/26/26	33	5.02638 %	452,909.10	2,086.79	0.00	0.00	0.00	0.00	2,086.79	0.00	442,367.33
1E-C3	03/25/26 - 04/26/26	33	5.42638 %	452,909.10	2,252.85	0.00	0.00	0.00	0.00	2,252.85	0.00	442,367.33
1E-C4	03/25/26 - 04/26/26	33	5.82638 %	452,909.10	2,418.92	0.00	0.00	0.00	0.00	2,418.92	0.00	442,367.33
1E-D1	N/A	N/A	4.62638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.02638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.42638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.82638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.42638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	03/25/26 - 04/26/26	33	4.62638 %	452,909.10	1,920.72	0.00	0.00	0.00	0.00	1,920.72	0.00	442,367.33
1E-F2	03/25/26 - 04/26/26	33	5.02638 %	452,909.10	2,086.79	0.00	0.00	0.00	0.00	2,086.79	0.00	442,367.33
1E-F3	03/25/26 - 04/26/26	33	5.42638 %	452,909.10	2,252.85	0.00	0.00	0.00	0.00	2,252.85	0.00	442,367.33
1E-F4	03/25/26 - 04/26/26	33	5.82638 %	452,909.10	2,418.92	0.00	0.00	0.00	0.00	2,418.92	0.00	442,367.33
1E-F5	03/25/26 - 04/26/26	33	6.42638 %	452,909.10	2,668.02	0.00	0.00	0.00	0.00	2,668.02	0.00	442,367.33
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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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-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	03/25/26 - 04/26/26	33	1.80000 %	452,909.10	747.30	0.00	0.00	0.00	0.00	747.30	0.00	442,367.32
1Y-2	03/25/26 - 04/26/26	33	1.40000 %	452,909.10	581.23	0.00	0.00	0.00	0.00	581.23	0.00	442,367.32
1Y-3	03/25/26 - 04/26/26	33	1.00000 %	452,909.10	415.17	0.00	0.00	0.00	0.00	415.17	0.00	442,367.32
1Y-4	03/25/26 - 04/26/26	33	0.60000 %	452,909.10	249.10	0.00	0.00	0.00	0.00	249.10	0.00	442,367.32
2A-H	N/A	N/A	0.00000 %	1,970,764,006.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,958,523,301.56
2M-1	N/A	N/A	4.52638 %	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	6.57638 %	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	6.57638 %	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	03/25/26 - 04/26/26	33	6.57638 %	570,904.75	3,441.61	0.00	0.00	0.00	0.00	3,441.61	0.00	561,511.24
2M-CH	N/A	N/A	0.00000 %	89,816,062.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	88,338,253.65
2M-2	03/25/26 - 04/26/26	33	6.57638 %	570,904.75	3,441.61	0.00	0.00	0.00	0.00	3,441.61	0.00	561,511.24
2M-2H	N/A	N/A	0.00000 %	89,816,062.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	88,338,253.65
2B-1	03/25/26 - 04/26/26	33	8.22638 %	19,121,000.00	144,188.56	0.00	0.00	0.00	0.00	144,188.56	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 %	75,102,761.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,089,321.79
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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Series 2017-C06



Distribution Date: 27-Apr-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	03/25/26 - 04/26/26	33	1.80000 %	570,904.75	941.99	0.00	0.00	0.00	0.00	941.99	0.00	561,511.24
2C-I2	03/25/26 - 04/26/26	33	1.40000 %	570,904.75	732.66	0.00	0.00	0.00	0.00	732.66	0.00	561,511.24
2C-I3	03/25/26 - 04/26/26	33	1.00000 %	570,904.75	523.33	0.00	0.00	0.00	0.00	523.33	0.00	561,511.24
2C-I4	03/25/26 - 04/26/26	33	0.60000 %	570,904.75	314.00	0.00	0.00	0.00	0.00	314.00	0.00	561,511.24
2E-A1	N/A	N/A	4.77638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.17638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.57638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.97638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.77638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.17638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.57638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.97638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	03/25/26 - 04/26/26	33	4.77638 %	570,904.75	2,499.62	0.00	0.00	0.00	0.00	2,499.62	0.00	561,511.24
2E-C2	03/25/26 - 04/26/26	33	5.17638 %	570,904.75	2,708.95	0.00	0.00	0.00	0.00	2,708.95	0.00	561,511.24
2E-C3	03/25/26 - 04/26/26	33	5.57638 %	570,904.75	2,918.28	0.00	0.00	0.00	0.00	2,918.28	0.00	561,511.24
2E-C4	03/25/26 - 04/26/26	33	5.97638 %	570,904.75	3,127.62	0.00	0.00	0.00	0.00	3,127.62	0.00	561,511.24
2E-D1	N/A	N/A	4.77638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.17638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.57638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.97638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.57638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	03/25/26 - 04/26/26	33	4.77638 %	570,904.75	2,499.62	0.00	0.00	0.00	0.00	2,499.62	0.00	561,511.24

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-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	03/25/26 - 04/26/26	33	5.17638 %	570,904.75	2,708.95	0.00	0.00	0.00	0.00	2,708.95	0.00	561,511.24
2E-F3	03/25/26 - 04/26/26	33	5.57638 %	570,904.75	2,918.28	0.00	0.00	0.00	0.00	2,918.28	0.00	561,511.24
2E-F4	03/25/26 - 04/26/26	33	5.97638 %	570,904.75	3,127.62	0.00	0.00	0.00	0.00	3,127.62	0.00	561,511.24
2E-F5	03/25/26 - 04/26/26	33	6.57638 %	570,904.75	3,441.61	0.00	0.00	0.00	0.00	3,441.61	0.00	561,511.24
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	03/25/26 - 04/26/26	33	1.80000 %	570,904.74	941.99	0.00	0.00	0.00	0.00	941.99	0.00	561,511.23
2Y-2	03/25/26 - 04/26/26	33	1.40000 %	570,904.74	732.66	0.00	0.00	0.00	0.00	732.66	0.00	561,511.23
2Y-3	03/25/26 - 04/26/26	33	1.00000 %	570,904.74	523.33	0.00	0.00	0.00	0.00	523.33	0.00	561,511.23
2Y-4	03/25/26 - 04/26/26	33	0.60000 %	570,904.74	314.00	0.00	0.00	0.00	0.00	314.00	0.00	561,511.23
Totals					455,182.58	0.00	0.00	0.00	0.00	455,182.58	0.00	

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

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Series 2017-C06



Distribution Date: 27-Apr-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 %	181.37306118	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	179.93166858
1M-1	156,644,000.00	4.52638 %	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	6.42638 %	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	6.42638 %	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	6.42638 %	859.95398190	5.06586073	0.00000000	0.00000000	0.00000000	0.00000000	5.06586073	0.00000000	839.93796304
1M-CH	98,406,939.33	0.00000 %	859.95398054	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	839.93795522
1M-2	1,580,000.00	6.42638 %	286.65132911	1.68862025	0.00000000	0.00000000	0.00000000	0.00000000	1.68862025	0.00000000	279.97932278
1M-2H	295,220,818.00	0.00000 %	286.65132684	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	279.97931840
1B-1	33,552,596.00	7.92638 %	1000.00000000	7.26584822	0.00000000	0.00000000	0.00000000	0.00000000	7.26584822	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 %	966.47595893	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	961.03737158
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 %	859.95398190	1.41892404	0.00000000	0.00000000	0.00000000	0.00000000	1.41892404	0.00000000	839.93796304
1C-I2	0.00	1.40000 %	859.95398190	1.10360126	0.00000000	0.00000000	0.00000000	0.00000000	1.10360126	0.00000000	839.93796304
1C-I3	0.00	1.00000 %	859.95398190	0.78829746	0.00000000	0.00000000	0.00000000	0.00000000	0.78829746	0.00000000	839.93796304

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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 %	859.95398190	0.47297468	0.00000000	0.00000000	0.00000000	0.00000000	0.47297468	0.00000000	839.93796304
1E-A1	526,666.67	4.62638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	526,666.67	5.02638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	526,666.67	5.42638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	526,666.67	5.82638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	526,666.67	4.62638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	526,666.67	5.02638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	526,666.67	5.42638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	526,666.67	5.82638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	526,666.67	4.62638 %	859.95398190	3.64693669	0.00000000	0.00000000	0.00000000	0.00000000	3.64693669	0.00000000	839.93796304
1E-C2	526,666.67	5.02638 %	859.95398190	3.96225947	0.00000000	0.00000000	0.00000000	0.00000000	3.96225947	0.00000000	839.93796304
1E-C3	526,666.67	5.42638 %	859.95398190	4.27756326	0.00000000	0.00000000	0.00000000	0.00000000	4.27756326	0.00000000	839.93796304
1E-C4	526,666.67	5.82638 %	859.95398190	4.59288605	0.00000000	0.00000000	0.00000000	0.00000000	4.59288605	0.00000000	839.93796304
1E-D1	1,053,333.33	4.62638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,053,333.33	5.02638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,053,333.33	5.42638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,053,333.33	5.82638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,053,333.33	6.42638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	1,053,333.33	4.62638 %	429.97699503	1.82346836	0.00000000	0.00000000	0.00000000	0.00000000	1.82346836	0.00000000	419.96898551
1E-F2	1,053,333.33	5.02638 %	429.97699503	1.98112975	0.00000000	0.00000000	0.00000000	0.00000000	1.98112975	0.00000000	419.96898551
1E-F3	1,053,333.33	5.42638 %	429.97699503	2.13878165	0.00000000	0.00000000	0.00000000	0.00000000	2.13878165	0.00000000	419.96898551
1E-F4	1,053,333.33	5.82638 %	429.97699503	2.29644305	0.00000000	0.00000000	0.00000000	0.00000000	2.29644305	0.00000000	419.96898551
1E-F5	1,053,333.33	6.42638 %	429.97699503	2.53293039	0.00000000	0.00000000	0.00000000	0.00000000	2.53293039	0.00000000	419.96898551
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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Credit-Linked Notes

Series 2017-C06



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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 %	429.97699503	0.70946203	0.00000000	0.00000000	0.00000000	0.00000000	0.70946203	0.00000000	419.96897601
1Y-2	0.00	1.40000 %	429.97699503	0.55180063	0.00000000	0.00000000	0.00000000	0.00000000	0.55180063	0.00000000	419.96897601
1Y-3	0.00	1.00000 %	429.97699503	0.39414874	0.00000000	0.00000000	0.00000000	0.00000000	0.39414874	0.00000000	419.96897601
1Y-4	0.00	0.60000 %	429.97699503	0.23648734	0.00000000	0.00000000	0.00000000	0.00000000	0.23648734	0.00000000	419.96897601
2A-H	14,850,014,032.00	0.00000 %	132.71125548	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	131.88696639
2M-1	117,869,000.00	4.52638 %	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	6.57638 %	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	6.57638 %	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	6.57638 %	710.72874773	4.28451710	0.00000000	0.00000000	0.00000000	0.00000000	4.28451710	0.00000000	699.03461207
2M-CH	126,371,788.30	0.00000 %	710.72874269	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	699.03460921
2M-2	2,400,000.00	6.57638 %	237.87697917	1.43400417	0.00000000	0.00000000	0.00000000	0.00000000	1.43400417	0.00000000	233.96301667
2M-2H	377,574,250.00	0.00000 %	237.87655596	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	233.96260113
2B-1	19,121,000.00	8.22638 %	1000.00000000	7.54084828	0.00000000	0.00000000	0.00000000	0.00000000	7.54084828	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 %	968.49597241	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	968.32266456
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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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 %	710.72874773	1.17269890	0.00000000	0.00000000	0.00000000	0.00000000	1.17269890	0.00000000	699.03461207
2C-I2	0.00	1.40000 %	710.72874773	0.91210053	0.00000000	0.00000000	0.00000000	0.00000000	0.91210053	0.00000000	699.03461207
2C-I3	0.00	1.00000 %	710.72874773	0.65150216	0.00000000	0.00000000	0.00000000	0.00000000	0.65150216	0.00000000	699.03461207
2C-I4	0.00	0.60000 %	710.72874773	0.39090378	0.00000000	0.00000000	0.00000000	0.00000000	0.39090378	0.00000000	699.03461207
2E-A1	793,466.57	4.77638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	793,466.57	5.17638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	793,466.57	5.57638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	793,466.57	5.97638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	803,266.72	4.77638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	803,266.72	5.17638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	803,266.72	5.57638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	803,266.72	5.97638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	803,266.72	4.77638 %	710.72874773	3.11181820	0.00000000	0.00000000	0.00000000	0.00000000	3.11181820	0.00000000	699.03461207
2E-C2	803,266.72	5.17638 %	710.72874773	3.37241657	0.00000000	0.00000000	0.00000000	0.00000000	3.37241657	0.00000000	699.03461207
2E-C3	803,266.72	5.57638 %	710.72874773	3.63301495	0.00000000	0.00000000	0.00000000	0.00000000	3.63301495	0.00000000	699.03461207
2E-C4	803,266.72	5.97638 %	710.72874773	3.89362577	0.00000000	0.00000000	0.00000000	0.00000000	3.89362577	0.00000000	699.03461207
2E-D1	1,596,733.27	4.77638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	1,596,733.27	5.17638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	1,596,733.27	5.57638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	1,596,733.27	5.97638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	1,596,733.27	6.57638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	1,606,533.42	4.77638 %	355.36437829	1.55590912	0.00000000	0.00000000	0.00000000	0.00000000	1.55590912	0.00000000	349.51731038

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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	5.17638 %	355.36437829	1.68620831	0.00000000	0.00000000	0.00000000	0.00000000	1.68620831	0.00000000	349.51731038
2E-F3	1,606,533.42	5.57638 %	355.36437829	1.81650750	0.00000000	0.00000000	0.00000000	0.00000000	1.81650750	0.00000000	349.51731038
2E-F4	1,606,533.42	5.97638 %	355.36437829	1.94681291	0.00000000	0.00000000	0.00000000	0.00000000	1.94681291	0.00000000	349.51731038
2E-F5	1,606,533.42	6.57638 %	355.36437829	2.14225858	0.00000000	0.00000000	0.00000000	0.00000000	2.14225858	0.00000000	349.51731038
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 %	355.36437207	0.58634946	0.00000000	0.00000000	0.00000000	0.00000000	0.58634946	0.00000000	349.51730416
2Y-2	0.00	1.40000 %	355.36437207	0.45605027	0.00000000	0.00000000	0.00000000	0.00000000	0.45605027	0.00000000	349.51730416
2Y-3	0.00	1.00000 %	355.36437207	0.32575108	0.00000000	0.00000000	0.00000000	0.00000000	0.32575108	0.00000000	349.51730416
2Y-4	0.00	0.60000 %	355.36437207	0.19545189	0.00000000	0.00000000	0.00000000	0.00000000	0.19545189	0.00000000	349.51730416

(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	895,010.04
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(461,821.84)
Total Deposits	433,188.20
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	414,021.54
Total Withdrawals (Pool Distribution Amount)	433,188.20
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

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

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.776380%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	25,292,521.01
Total Principal Reduction Cumulative	13,390,019,246.80
Scheduled Principal Current	8,522,253.85
Scheduled Principal Cumulative	1,495,970,995.86
Unscheduled Principal Current	16,321,884.61
Unscheduled Principal Cumulative	11,890,835,988.15
Senior Reduction Amount	22,863,880.90
Subordinate Reduction Amount	1,980,257.56
Calculated Tranche Write-Down Amount	448,382.55
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	48,739.83
Recovery Principal on Previously Liquidated Loan Current	182,724.15
Recovery Principal on Previously Liquidated Loan Cumulative	470,700.02
Group 2	
Total Principal Reduction Current	13,741,345.92
Total Principal Reduction Cumulative	13,309,094,883.04
Scheduled Principal Current	5,608,744.92
Scheduled Principal Cumulative	1,196,958,738.27
Unscheduled Principal Current	8,119,161.71
Unscheduled Principal Cumulative	12,109,682,271.79
Senior Reduction Amount	12,240,704.56
Subordinate Reduction Amount	1,487,202.07
Calculated Tranche Write-Down Amount	13,439.29
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	78,260.06
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	220,114.59
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	18600
Period Reference Pool Removal Loan Count	97
Period Ending Loan Count	18503
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	3,098,915,157.86
Period PIF Loan Count Current	95
PIF Loan Count Cumulative	50670
Period PIF Loan UPB Current	14,359,115.87
PIF Loan UPB Cumulative	11,413,235,690.82
Period Partial Prepayment Amount	2,213,860.95
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	265,658.40
Credit Event Amount Cumulative	14,918,795.14
Total Active Modified Loan Count	448
Total Active Modified Loan UPB	107,572,136.88
<u>Group 2</u>	
At Issuance Loan Count	66489
Period Beginning Loan Count	14052
Period Reference Pool Removal Loan Count	54
Period Ending Loan Count	13998
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,200,058,153.24
Period PIF Loan Count Current	53
PIF Loan Count Cumulative	52210
Period PIF Loan UPB Current	6,534,277.08
PIF Loan UPB Cumulative	11,799,070,367.96
Period Partial Prepayment Amount	1,435,126.98
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	194,488.40
Credit Event Amount Cumulative	33,042,447.40
Total Active Modified Loan Count	612
Total Active Modified Loan UPB	139,151,184.82

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	92.087472%
Subordinate Percentage	7.912528%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	89.021793%
Subordinate Percentage	10.978207%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.910000 %	7.900000 %
1M-1	0.00	0.00	2.800000 %	7.910000 %	7.900000 %
1M-1H	0.00	0.00	2.800000 %	7.910000 %	7.900000 %
1M-2A	0.00	0.00	2.200000 %	7.910000 %	7.900000 %
1M-2B	0.00	0.00	1.600000 %	7.910000 %	7.900000 %
1M-2C	0.00	0.00	1.000000 %	5.190000 %	5.220000 %
1M-2	0.00	0.00	1.000000 %	5.190000 %	5.220000 %
1M-2H	0.00	0.00	1.000000 %	5.190000 %	5.220000 %
1B-1	0.00	0.00	0.500000 %	2.550000 %	2.560000 %
1B-1H	0.00	0.00	0.500000 %	2.550000 %	2.560000 %
1B-2H	448,382.55	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 %	6.900000 %	6.940000 %
2M-2	0.00	0.00	1.000000 %	6.900000 %	6.940000 %
2M-2H	0.00	0.00	1.000000 %	6.900000 %	6.940000 %
2B-1	0.00	0.00	0.500000 %	3.390000 %	3.410000 %
2B-1H	0.00	0.00	0.500000 %	3.390000 %	3.410000 %
2B-2H	13,439.29	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	553	99,760,293.84	1.701486 %	1.882634 %
60 Days	138	25,781,027.14	0.424602 %	0.486529 %
90 Days	44	7,709,857.32	0.135380 %	0.145497 %
120 Days	30	5,587,143.34	0.092305 %	0.105438 %
150 Days	34	6,566,692.35	0.104612 %	0.123924 %
180+ Days	155	33,558,694.93	0.476908 %	0.633306 %
Totals	954	178,963,708.92	2.935294 %	3.377328 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	234	43,438,465.07	1.264660 %	1.401731 %
60 Days	59	11,183,128.08	0.318867 %	0.360872 %
90 Days	17	3,189,998.84	0.091877 %	0.102939 %
120 Days	12	2,036,008.57	0.064854 %	0.065701 %
150 Days	17	3,601,196.69	0.091877 %	0.116208 %
180+ Days	64	15,062,715.04	0.345890 %	0.486064 %
Totals	403	78,511,512.29	2.178025 %	2.533516 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	319	56,321,828.77	2.278897 %	2.560015 %
60 Days	79	14,597,899.06	0.564366 %	0.663523 %
90 Days	27	4,519,858.48	0.192885 %	0.205443 %
120 Days	18	3,551,134.77	0.128590 %	0.161411 %
150 Days	17	2,965,495.66	0.121446 %	0.134792 %
180+ Days	91	18,495,979.89	0.650093 %	0.840704 %
Totals	551	100,452,196.63	3.936277 %	4.565888 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	175	48,360,857.33	48,739.83	0.100784
Group 2	310	76,439,968.32	78,260.06	0.102381

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	259,613.16	162.26	0.062501
Group 1	0043741717	614,917.93	704.59	0.114583
Group 1	0043741842	231,184.16	192.65	0.083332
Group 1	0043741847	266,054.54	289.33	0.108748
Group 1	0043741912	208,361.12	151.93	0.072917
Group 1	0043742392	353,977.11	372.55	0.105247
Group 1	0043742802	191,267.52	318.78	0.166667
Group 1	0043743198	357,415.47	297.85	0.083334
Group 1	0043743312	511,602.32	532.92	0.104167
Group 1	0043744171	509,815.94	477.95	0.093750
Group 1	0043744667	107,088.00	100.40	0.093755
Group 1	0043744717	317,194.69	231.29	0.072917
Group 1	0043744990	263,080.14	274.04	0.104166
Group 1	0043745711	222,686.90	135.47	0.060834
Group 1	0043746280	189,523.14	217.16	0.114582
Group 1	0043747774	178,029.84	8.11	0.004555
Group 1	0043748067	104,271.25	86.89	0.083331
Group 1	0043748080	381,253.13	414.61	0.108749
Group 1	0043748397	345,120.00	544.49	0.157768
Group 1	0043748595	368,027.16	191.68	0.052083
Group 1	0043748648	333,307.36	243.04	0.072918
Group 1	0043748842	70,254.76	43.91	0.062501
Group 1	0043748939	383,657.12	344.19	0.089713
Group 1	0043749513	135,122.41	197.05	0.145831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749583	389,017.32	162.09	0.041667
Group 1	0043749652	211,210.33	230.86	0.109303
Group 1	0043750320	417,622.25	209.40	0.050141
Group 1	0043750649	223,449.26	186.21	0.083334
Group 1	0043751192	164,055.86	176.82	0.107780
Group 1	0043752088	364,816.34	266.01	0.072916
Group 1	0043752245	362,082.96	188.58	0.052082
Group 1	0043752294	368,791.48	268.91	0.072917
Group 1	0043753088	447,514.53	78.03	0.017436
Group 1	0043753875	165,842.27	120.93	0.072919
Group 1	0043754729	147,723.78	76.94	0.052084
Group 1	0043755872	130,080.94	119.83	0.092120
Group 1	0043755940	285,295.63	357.44	0.125288
Group 1	0043756317	61,415.70	47.49	0.077326
Group 1	0043756688	182,088.95	284.51	0.156248
Group 1	0043756717	211,151.59	31.52	0.014928
Group 1	0043758962	400,546.36	208.62	0.052084
Group 1	0043759310	448,524.06	607.38	0.135417
Group 1	0043760194	404,837.84	379.54	0.093751
Group 1	0043760203	261,867.14	272.78	0.104167
Group 1	0043760364	235,154.32	184.61	0.078506
Group 1	0043760736	93,525.58	87.19	0.093226
Group 1	0043760860	708,341.09	664.07	0.093750
Group 1	0043762233	300,911.36	115.39	0.038347
Group 1	0043762790	284,809.09	291.95	0.102507
Group 1	0043763774	494,034.70	669.01	0.135418
Group 1	0043763800	322,098.11	536.83	0.166667
Group 1	0043763835	301,418.13	405.66	0.134584
Group 1	0043763845	106,555.37	66.60	0.062503
Group 1	0043763905	468,521.42	488.04	0.104166
Group 1	0043764021	520,317.10	650.40	0.125001
Group 1	0043764055	178,048.68	129.83	0.072918
Group 1	0043764158	240,483.13	300.60	0.124998
Group 1	0043764167	184,476.58	261.31	0.141649

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764254	303,990.61	253.33	0.083335
Group 1	0043764596	127,832.86	111.33	0.087090
Group 1	0043764855	360,781.70	563.72	0.156250
Group 1	0043764972	77,337.57	96.67	0.124997
Group 1	0043765137	104,870.54	120.16	0.114579
Group 1	0043765220	103,501.71	140.16	0.135418
Group 1	0043765354	140,076.49	191.77	0.136904
Group 1	0043765419	292,602.43	60.96	0.020834
Group 1	0043765536	255,156.21	79.74	0.031251
Group 1	0043766893	448,855.39	248.71	0.055410
Group 1	0043766912	252,360.53	210.30	0.083333
Group 1	0043767061	212,718.34	199.42	0.093748
Group 1	0043767420	276,096.31	86.28	0.031250
Group 1	0043768433	199,567.60	196.80	0.098613
Group 1	0043769931	261,044.90	242.55	0.092915
Group 1	0043770001	271,862.94	311.51	0.114583
Group 1	0043770312	130,848.68	109.04	0.083333
Group 1	0043770597	120,312.73	87.73	0.072918
Group 1	0043770741	466,011.45	533.97	0.114583
Group 1	0043771610	293,962.63	110.10	0.037454
Group 1	0043772916	160,466.88	183.87	0.114584
Group 1	0043773016	472,964.81	404.91	0.085611
Group 1	0043773020	106,232.10	164.40	0.154755
Group 1	0043773441	280,663.45	380.07	0.135418
Group 1	0043774259	676,652.58	235.42	0.034792
Group 1	0043774274	223,594.06	161.17	0.072082
Group 1	0043774329	99,298.42	102.68	0.103405
Group 1	0043774415	162,284.67	140.86	0.086798
Group 1	0043774796	189,574.31	37.94	0.020013
Group 1	0043775080	204,039.06	145.44	0.071280
Group 1	0043775184	76,516.39	103.62	0.135422
Group 1	0043775241	339,488.56	344.82	0.101570
Group 1	0043775434	411,899.11	119.70	0.029061
Group 1	0043775529	284,242.28	236.87	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775602	335,729.76	347.36	0.103464
Group 1	0043775696	216,206.71	292.78	0.135417
Group 1	0043776577	362,704.02	680.07	0.187500
Group 1	0043777194	189,866.89	172.59	0.090901
Group 1	0043778473	157,996.14	181.04	0.114585
Group 1	0043778552	134,805.87	140.42	0.104165
Group 1	0043778634	208,306.98	151.89	0.072916
Group 1	0043779195	301,440.44	30.18	0.010012
Group 1	0043779563	368,380.15	191.86	0.052082
Group 1	0043779869	89,372.42	122.36	0.136910
Group 1	0043780403	259,548.03	324.44	0.125002
Group 1	0043780956	148,836.90	248.06	0.166666
Group 1	0043780962	270,571.21	310.61	0.114798
Group 1	0043780965	202,362.64	356.66	0.176248
Group 1	0043780989	81,944.58	67.60	0.082495
Group 1	0043781355	154,139.67	228.00	0.147918
Group 1	0043781479	585,092.69	422.34	0.072183
Group 1	0043781481	370,404.77	270.09	0.072918
Group 1	0043781760	541,040.38	732.66	0.135417
Group 1	0043782461	279,796.64	493.14	0.176249
Group 1	0043782557	317,103.90	264.25	0.083332
Group 1	0043782594	136,072.68	99.22	0.072917
Group 1	0043782631	411,340.60	385.63	0.093750
Group 1	0043782785	353,686.98	589.48	0.166667
Group 1	0043783003	470,601.27	1,035.72	0.220084
Group 1	0043783174	640,038.15	1,166.10	0.182192
Group 1	0043783362	144,796.39	38.23	0.026403
Group 1	0043783379	152,280.79	190.35	0.124999
Group 1	0043784458	189,473.97	126.50	0.066764
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	509,953.59	435.60	0.085420
Group 1	0043785411	369,918.83	149.82	0.040501
Group 1	0043786176	248,294.30	284.50	0.114582
Group 1	0043787598	364,790.51	42.36	0.011612

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Modification Loss Detail

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Group 1	0043787893	118,788.15	11.38	0.009580
Group 1	0043788068	219,972.37	252.05	0.114583
Group 1	0043788753	288,999.33	64.99	0.022488
Group 1	0043789927	925,732.74	1,446.46	0.156250
Group 1	0043789964	134,928.20	56.90	0.042171
Group 1	0043790121	462,911.47	465.09	0.100471
Group 1	0043790122	236,543.38	256.20	0.108310
Group 1	0043790258	215,065.02	291.23	0.135415
Group 1	0043790596	43,031.20	71.72	0.166670
Group 1	0043790968	206,871.56	237.04	0.114583
Group 1	0043791487	214,159.00	245.39	0.114583
Group 1	0043791538	169,429.09	194.14	0.114585
Group 1	0043791539	214,658.25	245.96	0.114582
Group 1	0043792284	209,776.14	305.92	0.145832
Group 1	0043793126	147,629.66	47.71	0.032317
Group 1	0043793703	448,585.56	420.55	0.093750
Group 1	0043793732	167,944.81	279.91	0.166668
Group 1	0043794587	581,147.58	786.97	0.135417
Group 1	0043794733	285,388.08	445.92	0.156250
Group 1	0043795102	122,464.49	127.57	0.104169
Group 1	0043795127	363,852.37	530.64	0.145839
Group 1	0043796276	198,977.96	310.90	0.156248
Group 1	0043797519	256,502.37	295.30	0.115126
Group 1	0043798216	267,467.44	278.61	0.104166
Group 1	0043798430	324,479.70	370.78	0.114269
Group 1	0043798623	112,284.90	175.45	0.156254
Group 1	0043798654	733,362.22	1,145.88	0.156250
Group 1	0043798671	359,557.21	339.38	0.094388
Group 1	0043800581	347,482.74	322.87	0.092917
Group 1	0043801398	394,479.06	657.47	0.166668
Group 1	0043802030	354,154.01	442.69	0.124999
Group 1	0043803568	142,601.41	148.54	0.104164
Group 1	0043803742	90,982.34	91.01	0.100030
Group 1	0043803952	223,964.84	248.61	0.111004

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043804873	198,352.55	185.96	0.093752
Group 1	0043805962	88,717.49	101.66	0.114588
Group 1	0043806018	319,572.85	166.44	0.052082
Group 1	0043806227	145,851.37	174.80	0.119848
Group 1	0043806483	72,761.71	60.03	0.082502
Group 1	0043807086	163,922.31	170.75	0.104165
Group 1	0043807423	230,095.50	167.78	0.072918
Group 1	0043807449	120,192.11	129.17	0.107470
Group 1	0043807864	458,323.96	859.36	0.187501
Group 1	0043807946	253,363.10	290.31	0.114583
Group 1	0043808710	341,704.42	249.16	0.072917
Group 1	0043808946	365,134.93	608.56	0.166667
Group 1	0043809028	389,530.57	446.34	0.114584
Group 1	0043809723	105,088.75	76.63	0.072919
Group 1	0043809932	138,767.43	173.46	0.125001
Group 2	0043810044	323,042.55	168.25	0.052083
Group 2	0043810102	51,943.29	37.88	0.072926
Group 2	0043810251	353,121.21	73.57	0.020834
Group 2	0043810407	209,450.07	206.17	0.098434
Group 2	0043810453	191,634.85	299.43	0.156250
Group 2	0043810574	307,282.47	128.03	0.041665
Group 2	0043811156	193,818.95	162.89	0.084042
Group 2	0043811403	243,996.62	383.78	0.157289
Group 2	0043811525	474,377.18	494.14	0.104166
Group 2	0043811670	337,124.52	79.68	0.023635
Group 2	0043811782	240,504.45	300.63	0.125000
Group 2	0043811806	55,770.46	29.56	0.053003
Group 2	0043811815	80,948.06	77.46	0.095691
Group 2	0043811841	269,444.79	219.69	0.081534
Group 2	0043812652	312,820.27	391.03	0.125001
Group 2	0043812754	161,563.15	137.83	0.085310
Group 2	0043812792	154,878.40	161.33	0.104166
Group 2	0043813264	229,736.58	67.11	0.029212
Group 2	0043813521	330,155.72	102.52	0.031052

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043813782	140,947.44	269.12	0.190936
Group 2	0043813786	182,860.29	304.77	0.166668
Group 2	0043814470	322,846.14	253.85	0.078629
Group 2	0043814648	63,330.85	48.39	0.076408
Group 2	0043814923	361,342.08	290.77	0.080469
Group 2	0043815303	630,910.77	821.78	0.130253
Group 2	0043815695	115,857.63	10.92	0.009425
Group 2	0043816311	246,396.19	18.86	0.007654
Group 2	0043816704	372,723.94	43.58	0.011692
Group 2	0043817320	317,275.79	551.42	0.173798
Group 2	0043817615	240,050.99	325.07	0.135417
Group 2	0043817628	326,972.93	374.66	0.114584
Group 2	0043817703	136,930.14	114.11	0.083334
Group 2	0043818005	260,739.55	325.92	0.124998
Group 2	0043818038	166,720.55	56.03	0.033607
Group 2	0043818101	57,848.89	84.36	0.145828
Group 2	0043818187	110,828.10	138.54	0.125004
Group 2	0043818399	197,352.24	185.70	0.094096
Group 2	0043818878	358,710.63	411.02	0.114583
Group 2	0043819354	172,150.35	178.43	0.103648
Group 2	0043819497	218,184.87	306.60	0.140523
Group 2	0043819524	110,714.46	4.57	0.004128
Group 2	0043819859	168,423.51	0.10	0.000059
Group 2	0043820014	159,564.74	144.20	0.090371
Group 2	0043820188	184,052.53	189.76	0.103101
Group 2	0043820355	73,493.98	102.13	0.138964
Group 2	0043820372	385,069.40	724.53	0.188156
Group 2	0043820387	209,799.03	21.85	0.010415
Group 2	0043820602	187,440.37	60.22	0.032128
Group 2	0043820611	153,915.18	304.62	0.197914
Group 2	0043820657	115,096.07	203.82	0.177087
Group 2	0043820673	158,473.45	90.96	0.057398
Group 2	0043820681	339,182.26	317.98	0.093749
Group 2	0043820847	164,789.62	120.16	0.072917

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Group 2	0043820917	159,449.69	149.48	0.093747
Group 2	0043821021	224,490.66	16.97	0.007559
Group 2	0043821132	279,186.12	298.38	0.106875
Group 2	0043821151	163,261.70	248.77	0.152375
Group 2	0043822458	351,235.24	63.75	0.018150
Group 2	0043822869	84,196.07	114.02	0.135422
Group 2	0043823143	292,100.94	207.26	0.070955
Group 2	0043823352	328,442.80	478.98	0.145834
Group 2	0043823447	374,101.77	381.59	0.102002
Group 2	0043824039	148,608.36	185.76	0.125000
Group 2	0043824515	43,286.77	58.62	0.135422
Group 2	0043825098	265,008.25	48.56	0.018324
Group 2	0043825176	176,789.29	296.96	0.167974
Group 2	0043825279	214,101.29	23.87	0.011149
Group 2	0043825287	328,207.44	81.27	0.024762
Group 2	0043825438	136,053.46	155.89	0.114580
Group 2	0043825446	228,790.57	95.33	0.041667
Group 2	0043825485	116,627.68	15.76	0.013513
Group 2	0043825631	57,822.94	72.28	0.125002
Group 2	0043825634	220,333.90	298.68	0.135558
Group 2	0043825814	168,866.62	193.49	0.114582
Group 2	0043826034	230,241.29	263.82	0.114584
Group 2	0043826535	317,688.35	532.30	0.167554
Group 2	0043826576	220,388.62	140.31	0.063665
Group 2	0043826580	250,037.10	468.82	0.187500
Group 2	0043826648	107,276.64	160.23	0.149362
Group 2	0043827245	183,365.95	95.50	0.052082
Group 2	0043827505	225,624.61	45.50	0.020166
Group 2	0043827637	240,353.50	25.04	0.010418
Group 2	0043827787	105,504.25	76.93	0.072916
Group 2	0043827802	411,992.47	600.82	0.145833
Group 2	0043827804	267,979.97	362.89	0.135417
Group 2	0043827981	311,708.47	225.63	0.072385
Group 2	0043828142	164,097.44	387.78	0.236311

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828289	227,501.27	260.68	0.114584
Group 2	0043828323	188,127.63	208.79	0.110983
Group 2	0043828648	533,326.58	777.77	0.145834
Group 2	0043828910	406,445.65	307.98	0.075774
Group 2	0043829651	344,357.74	430.45	0.125001
Group 2	0043830207	228,852.16	160.38	0.070080
Group 2	0043830267	308,764.16	192.98	0.062501
Group 2	0043830309	114,573.64	63.80	0.055685
Group 2	0043830410	294,006.87	273.18	0.092916
Group 2	0043830677	84,427.86	43.97	0.052080
Group 2	0043830710	281,101.63	286.55	0.101938
Group 2	0043830983	310,108.45	699.75	0.225647
Group 2	0043830994	325,387.42	661.54	0.203308
Group 2	0043831029	531,684.61	886.14	0.166666
Group 2	0043831073	329,878.09	363.14	0.110083
Group 2	0043831210	229,871.29	21.33	0.009279
Group 2	0043831247	275,310.51	128.68	0.046740
Group 2	0043832066	156,554.89	95.81	0.061199
Group 2	0043832263	262,987.58	207.79	0.079011
Group 2	0043832303	209,761.61	131.10	0.062500
Group 2	0043832345	402,841.80	735.54	0.182588
Group 2	0043832851	405,407.35	380.07	0.093750
Group 2	0043832918	137,494.98	243.48	0.177083
Group 2	0043833297	214,846.78	425.22	0.197918
Group 2	0043833611	73,900.38	38.49	0.052084
Group 2	0043833703	269,796.07	124.71	0.046224
Group 2	0043834118	131,224.33	56.33	0.042926
Group 2	0043834339	164,744.72	17.87	0.010847
Group 2	0043834485	500,170.29	916.43	0.183224
Group 2	0043834759	189,335.75	254.76	0.134555
Group 2	0043834766	183,670.25	233.03	0.126874
Group 2	0043834924	233,321.32	180.88	0.077524
Group 2	0043835081	336,148.78	208.19	0.061934
Group 2	0043835089	294,274.85	137.52	0.046732

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043835181	287,179.06	179.49	0.062501
Group 2	0043835305	256,937.84	187.35	0.072916
Group 2	0043835927	380,738.04	457.31	0.120111
Group 2	0043836074	84,715.52	119.50	0.141060
Group 2	0043836143	536,491.68	1,884.80	0.351320
Group 2	0043836349	195,151.54	345.26	0.176919
Group 2	0043836376	158,508.02	80.76	0.050950
Group 2	0043836552	162,699.19	33.90	0.020836
Group 2	0043836588	109,257.56	253.50	0.232021
Group 2	0043836906	116,684.66	158.01	0.135416
Group 2	0043837149	215,011.45	295.74	0.137546
Group 2	0043837233	413,516.55	473.82	0.114583
Group 2	0043837618	112,180.17	198.65	0.177081
Group 2	0043837686	379,237.84	474.05	0.125001
Group 2	0043837742	152,725.76	334.09	0.218752
Group 2	0043837815	286,670.18	669.49	0.233540
Group 2	0043838248	259,161.02	74.60	0.028785
Group 2	0043838810	199,665.12	291.18	0.145834
Group 2	0043838891	372,458.85	626.54	0.168217
Group 2	0043840095	228,877.81	190.73	0.083333
Group 2	0043840199	416,045.96	736.75	0.177084
Group 2	0043840550	285,753.75	208.36	0.072916
Group 2	0043840884	226,562.96	259.60	0.114582
Group 2	0043840986	322,768.96	610.17	0.189042
Group 2	0043841036	208,249.72	195.23	0.093748
Group 2	0043841424	353,829.08	90.22	0.025498
Group 2	0043841869	161,431.47	285.04	0.176570
Group 2	0043841923	133,830.14	83.64	0.062497
Group 2	0043841961	143,099.86	104.34	0.072914
Group 2	0043842399	375,910.66	113.90	0.030300
Group 2	0043842635	210,070.14	284.47	0.135417
Group 2	0043842691	278,448.19	146.48	0.052606
Group 2	0043842714	131,862.60	109.89	0.083337
Group 2	0043842734	263,315.70	147.88	0.056161

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043842919	225,540.43	46.99	0.020834
Group 2	0043843425	140,455.61	102.42	0.072920
Group 2	0043843491	176,963.53	147.47	0.083334
Group 2	0043843776	329,523.04	642.53	0.194988
Group 2	0043843910	258,795.28	357.69	0.138213
Group 2	0043843951	171,106.73	166.76	0.097460
Group 2	0043844107	393,934.49	287.24	0.072916
Group 2	0043844351	353,686.52	442.11	0.125001
Group 2	0043844516	285,796.85	438.44	0.153410
Group 2	0043844621	366,969.11	267.58	0.072916
Group 2	0043844635	264,528.55	315.23	0.119167
Group 2	0043844687	119,343.06	91.96	0.077055
Group 2	0043844901	286,145.82	138.70	0.048472
Group 2	0043844934	268,849.82	364.07	0.135418
Group 2	0043845098	335,452.66	384.37	0.114582
Group 2	0043845145	274,847.39	181.53	0.066048
Group 2	0043845163	217,633.06	39.39	0.018099
Group 2	0043845191	355,730.66	481.72	0.135417
Group 2	0043845908	546,746.54	31.75	0.005807
Group 2	0043846610	241,408.92	150.88	0.062500
Group 2	0043846727	193,712.74	242.14	0.125000
Group 2	0043846785	305,150.74	476.80	0.156251
Group 2	0043846856	97,726.76	18.43	0.018859
Group 2	0043846913	176,323.87	40.63	0.023043
Group 2	0043847345	174,192.12	187.26	0.107502
Group 2	0043847434	194,043.27	90.63	0.046706
Group 2	0043847472	214,856.86	268.57	0.124999
Group 2	0043847635	207,946.96	238.27	0.114582
Group 2	0043847797	450,496.77	398.56	0.088471
Group 2	0043847835	138,594.20	152.14	0.109774
Group 2	0043848445	210,281.21	65.71	0.031249
Group 2	0043848491	271,256.77	529.98	0.195379
Group 2	0043848608	386,575.63	175.32	0.045352
Group 2	0043848927	206,058.42	47.04	0.022828

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043848946	273,385.42	199.34	0.072915
Group 2	0043849038	168,367.44	50.00	0.029697
Group 2	0043849048	281,350.44	351.69	0.125001
Group 2	0043849270	222,222.91	54.25	0.024412
Group 2	0043849415	554,302.76	868.26	0.156640
Group 2	0043849854	169,736.22	166.09	0.097852
Group 2	0043849984	61,523.75	14.42	0.023438
Group 2	0043850435	86,536.17	135.21	0.156247
Group 2	0043851625	206,402.12	193.50	0.093749
Group 2	0043852384	318,907.00	332.19	0.104165
Group 2	0043852910	435,504.00	849.68	0.195103
Group 2	0043853072	351,653.55	243.45	0.069230
Group 2	0043853250	132,800.48	193.67	0.145835
Group 2	0043853666	67,431.90	72.27	0.107175
Group 2	0043853690	246,271.89	256.53	0.104165
Group 2	0043853744	244,164.13	305.21	0.125002
Group 2	0043854076	290,950.80	156.77	0.053882
Group 2	0043854594	408,220.14	155.67	0.038134
Group 2	0043854633	220,349.37	68.86	0.031250
Group 2	0043854730	327,353.58	375.09	0.114583
Group 2	0043855655	167,726.88	40.40	0.024087
Group 2	0043855733	136,255.91	54.64	0.040101
Group 2	0043855917	277,908.47	260.54	0.093750
Group 2	0043856088	246,539.03	334.39	0.135634
Group 2	0043856237	485,632.68	637.23	0.131216
Group 2	0043856611	302,439.47	585.97	0.193748
Group 2	0043856921	83,582.10	74.69	0.089361
Group 2	0043857079	172,458.13	269.47	0.156252
Group 2	0043857123	222,436.66	23.17	0.010416
Group 2	0043857612	118,651.25	135.95	0.114579
Group 2	0043857750	180,140.60	37.53	0.020834
Group 2	0043857889	313,498.24	620.47	0.197918
Group 2	0043858295	160,390.44	22.26	0.013879
Group 2	0043858379	238,151.48	246.23	0.103392

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Modification Loss Detail

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Group 2	0043858888	189,883.85	121.11	0.063781
Group 2	0043859091	337,617.09	492.36	0.145834
Group 2	0043859262	284,918.27	4.67	0.001639
Group 2	0043859317	310,969.12	583.07	0.187501
Group 2	0043859453	384,773.96	759.81	0.197469
Group 2	0043859477	550,084.11	919.85	0.167220
Group 2	0043859698	237,348.27	370.86	0.156251
Group 2	0043859952	278,876.29	22.89	0.008208
Group 2	0043860139	335,836.07	314.85	0.093751
Group 2	0043860145	361,541.50	451.93	0.125001
Group 2	0043860484	317,858.92	99.77	0.031388
Group 2	0043860539	335,840.09	130.82	0.038953
Group 2	0043860730	157,456.56	188.08	0.119449
Group 2	0043860810	416,609.52	390.57	0.093750
Group 2	0043860909	160,992.12	214.24	0.133075
Group 2	0043860964	75,844.01	85.60	0.112863
Group 2	0043861265	406,684.54	423.63	0.104167
Group 2	0043861595	380,679.10	534.38	0.140375
Group 2	0043861739	330,104.01	58.06	0.017588
Group 2	0043861777	259,344.11	378.72	0.146030
Group 2	0043862024	136,404.41	170.51	0.125003
Group 2	0043862050	148,320.45	169.95	0.114583
Group 2	0043862156	391,257.62	407.56	0.104167
Group 2	0043862174	406,416.32	296.35	0.072918
Group 2	0043862302	216,383.45	225.40	0.104167
Group 2	0043862332	165,280.08	172.17	0.104169
Group 2	0043862372	65,531.31	27.30	0.041659
Group 2	0043862402	152,223.43	86.12	0.056575
Group 2	0043862569	122,682.02	114.36	0.093217
Group 2	0043862745	330,995.30	513.22	0.155054
Group 2	0043863485	544,816.65	725.14	0.133098
Group 2	0043864325	48,138.44	20.95	0.043520
Group 2	0043864328	286,332.68	704.93	0.246193
Group 2	0043864378	292,300.67	224.08	0.076661

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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	159,806.09	30.93	0.019355
Group 2	0043864646	280,340.57	116.81	0.041667
Group 2	0043864678	353,954.31	442.44	0.124999
Group 2	0043864887	416,679.62	607.66	0.145834
Group 2	0043865090	125,750.26	6.28	0.004994
Group 2	0043865233	339,899.09	354.06	0.104166
Group 2	0043865301	265,269.03	165.54	0.062405
Group 2	0043866060	275,720.36	402.09	0.145833
Group 2	0043866253	308,697.56	324.26	0.105041
Group 2	0043866523	69,933.26	7.28	0.010410
Group 2	0043866777	119,672.48	87.26	0.072916
Group 2	0043866972	254,064.75	396.98	0.156252
Group 2	0043867128	331,621.03	138.18	0.041668
Group 2	0043867917	164,719.10	173.49	0.105325
Group 2	0043867968	110,444.51	149.56	0.135416
Group 2	0043868265	116,711.97	121.57	0.104162
Group 2	0043868526	412,384.82	40.74	0.009879
Group 2	0043868645	186,634.44	58.00	0.031077
Group 2	0043868749	457,095.92	714.21	0.156249
Group 2	0043868918	386,606.00	402.71	0.104165
Group 2	0043869266	197,296.95	205.52	0.104168
Group 2	0043869317	270,535.00	252.77	0.093433
Group 2	0043869329	488,552.61	462.55	0.094678
Group 2	0043869417	126,505.79	65.89	0.052085
Group 2	0043869700	265,149.21	469.54	0.177085
Group 2	0043870200	252,635.13	263.36	0.104245
Group 2	0043870813	229,991.22	237.42	0.103230
Group 2	0043870820	308,127.30	64.19	0.020832
Group 2	0043871134	207,101.83	336.43	0.162447
Group 2	0043871323	252,272.25	236.51	0.093752
Group 2	0043871515	336,373.98	545.70	0.162230
Group 2	0043871516	522,099.92	660.02	0.126416
Group 2	0043872042	84,576.61	42.70	0.050487

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043872770	62,972.01	98.39	0.156244
Group 2	0043872963	116,872.49	109.57	0.093752
Group 2	0043873014	430,936.26	318.02	0.073797
Group 2	0043873126	193,101.63	140.80	0.072915
Group 2	0043873279	151,479.17	220.91	0.145835
Group 2	0043873365	188,479.79	90.93	0.048244
Group 2	0043873581	186,345.05	232.93	0.124999
Group 2	0043873736	596,990.04	746.24	0.125000
Group 2	0043874082	258,387.95	103.44	0.040033
Group 2	0043874292	106,500.20	224.89	0.211164
Group 2	0043874333	46,630.88	82.58	0.177093
Group 2	0043874392	213,416.58	35.98	0.016859
Group 2	0043874431	416,659.01	532.42	0.127783
Group 2	0043874656	363,918.00	180.23	0.049525
Group 2	0043874740	59,914.63	99.86	0.166670
Group 2	0043874891	189,165.29	72.51	0.038332
Group 2	0043876004	144,555.26	87.60	0.060600
Group 2	0043876037	202,104.12	301.50	0.149181
Group 2	0043876148	260,493.63	264.79	0.101649

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	460,146.80	461,901.84	100.381

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043745347	42,747.05	34,065.91	79.692
0043808275	222,911.35	414,396.64	185.902
0043874657	194,488.40	13,439.29	6.910

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	169,595.18	(80.00)	26,333.77	15.527

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043780618	93,354.75	(330.00)	24,433.29	26.173
0043793014	76,240.43	250.00	1,900.48	2.493

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
289	47,961,242.54	5,668,706.28	11.819

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	34,065.91	79.692
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: 27-Apr-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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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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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	34,467.83	61.272
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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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
Group 1	4	435,253.58	448,382.55	0.014 %	0	0.00	0.00	0.000 %	4	435,253.58	448,382.55	0.014 %
Group 2	1	194,488.40	13,439.29	0.001 %	0	0.00	0.00	0.000 %	1	194,488.40	13,439.29	0.001 %
Total	5	629,741.98	461,821.84	0.009 %	0	0.00	0.00	0.000 %	5	629,741.98	461,821.84	0.009 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043745347	47,000.00	4.000 %	NY	70.00	360	42,747.05	03/31/2026	34,065.91	34,065.91
Group 1	0043780618	96,000.00	4.500 %	DE	72.00	360	93,354.75	02/28/2021	(330.00)	24,433.29
Group 1	0043793014	90,000.00	4.625 %	CA	74.00	300	76,240.43	09/30/2025	250.00	1,900.48
Group 1	0043808275	229,000.00	5.125 %	MN	73.00	360	222,911.35	03/31/2026	414,396.64	414,396.64
Group 2	0043874657	228,000.00	5.250 %	AZ	95.00	360	194,488.40	03/31/2026	13,439.29	13,439.29

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

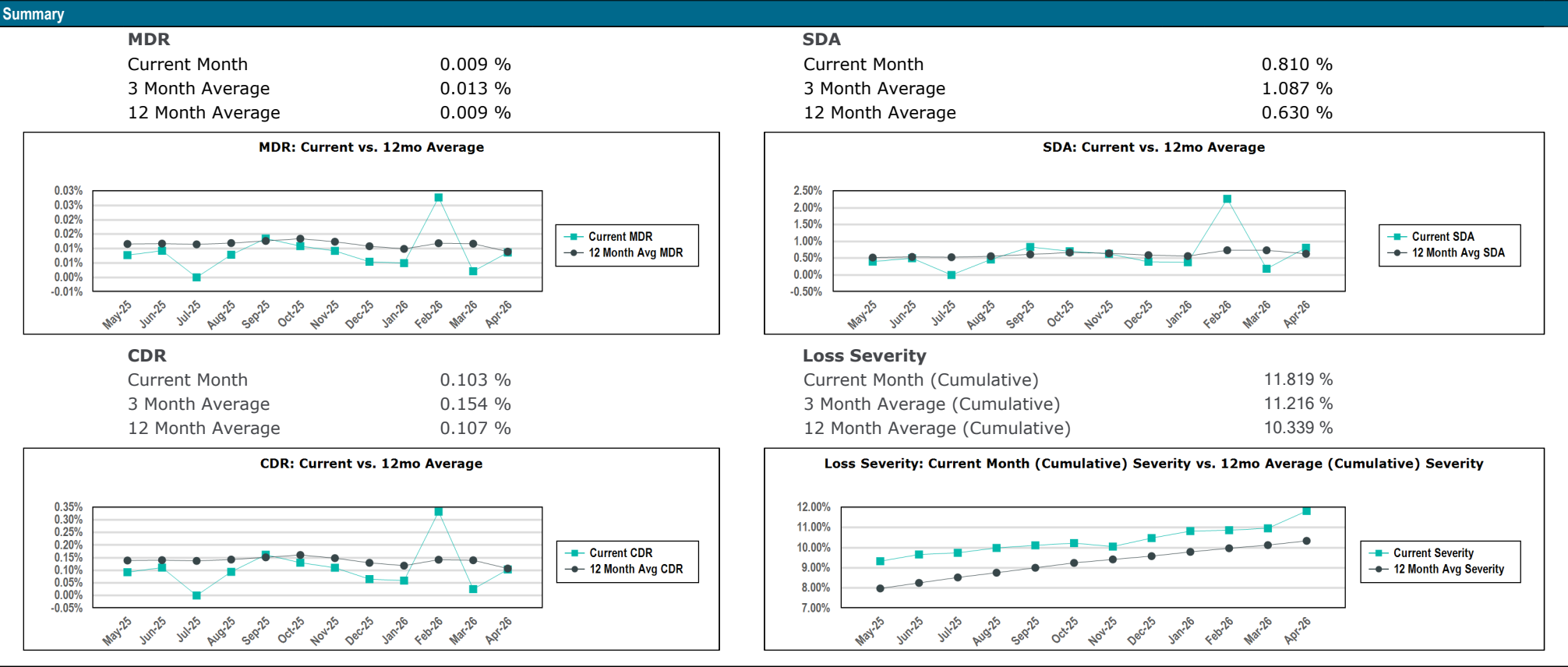
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

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

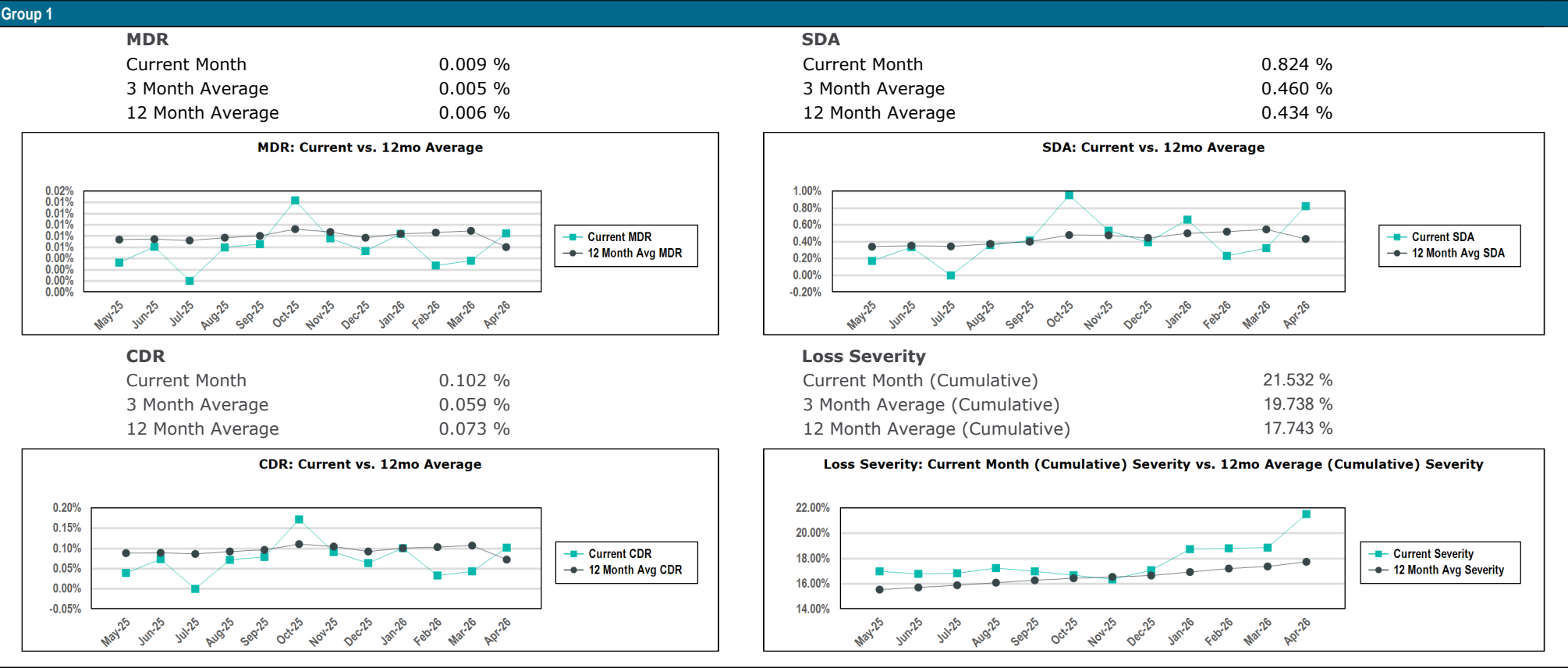
Distribution Date: 27-Apr-2026
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Realized Loss Report - Collateral



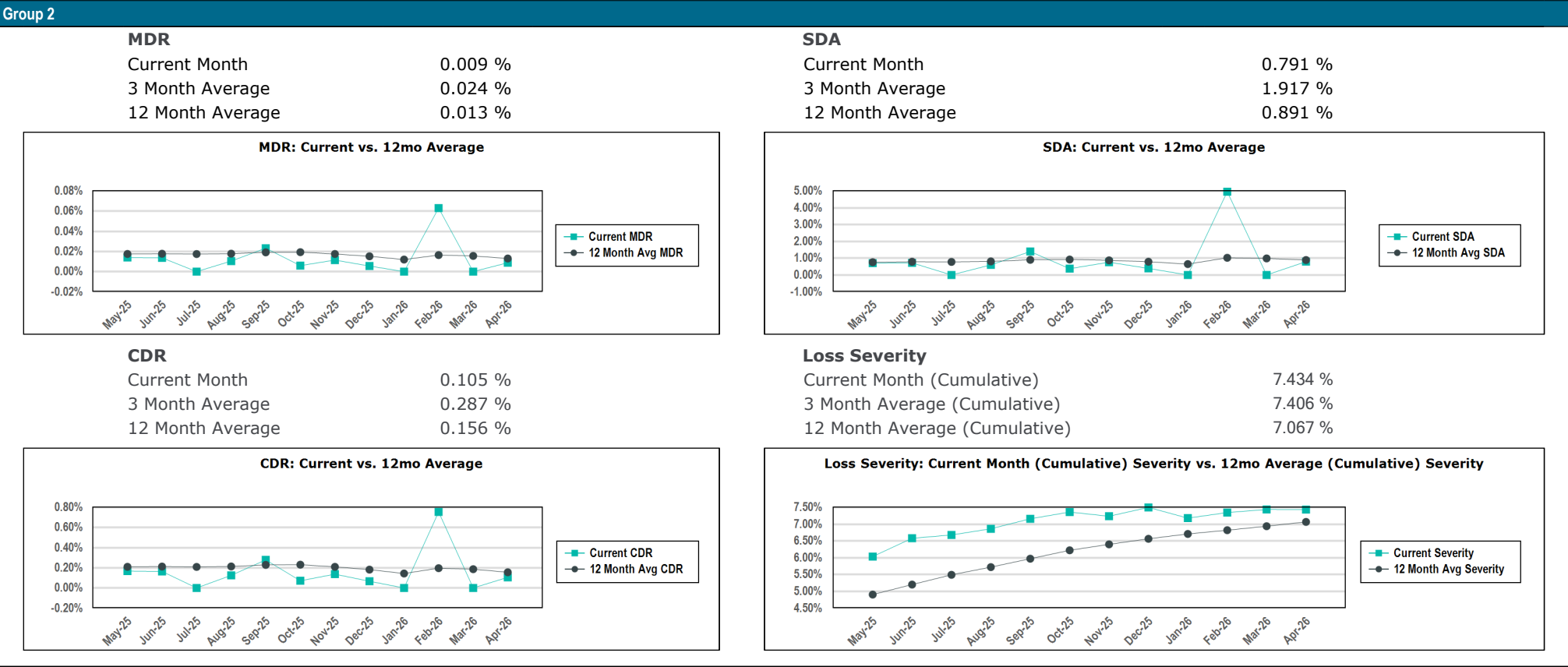
Distribution Date: 27-Apr-2026
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Realized Loss Report - Collateral



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08-Apr-2026 3:20:50 PM

Realized Loss Report - Collateral



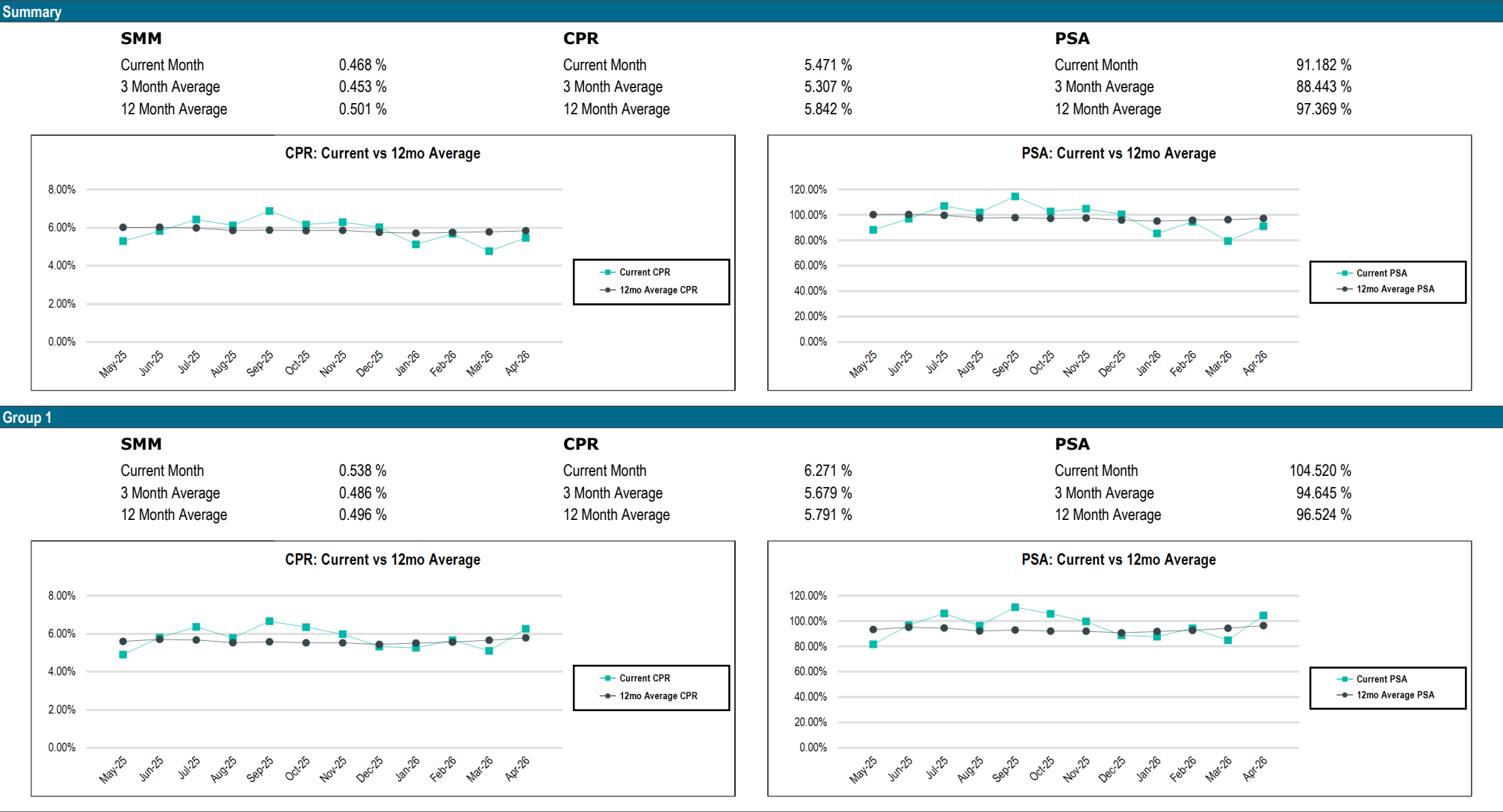
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities
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Prepayment Rates



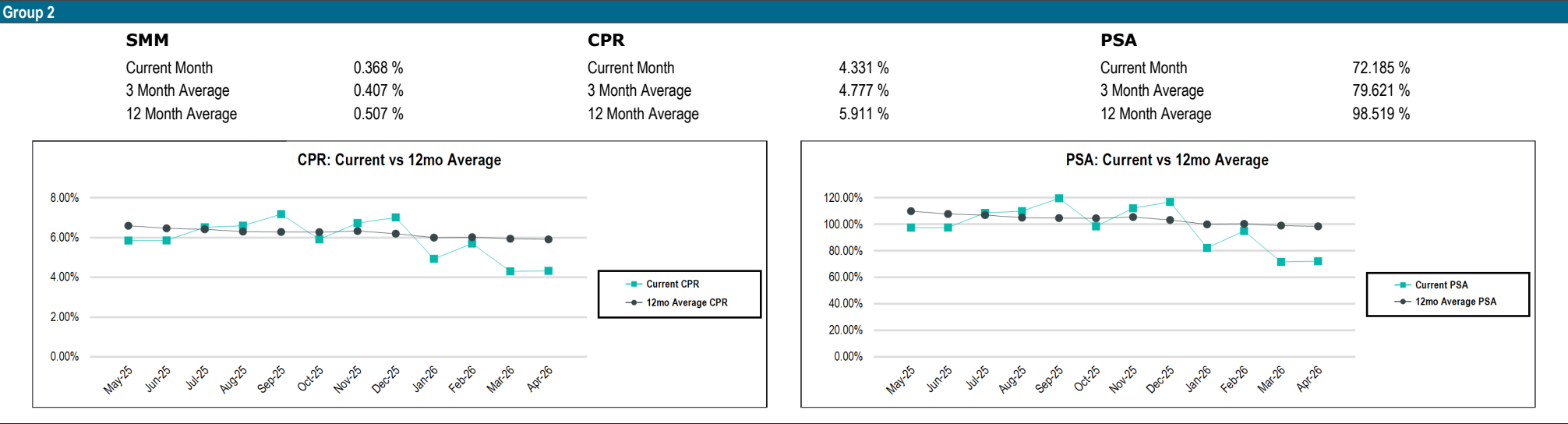
Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
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Telephone: 1-866-846-4526

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Prepayment Rates



Calculation Methodology:

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
186	35,202,831.36

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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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Series 2017-C06



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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

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

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

Bond Retirement Detail – Effective October 2025

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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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>