

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2026
 05-Aug-2026 1:02:07 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		07/31/2026	0.00000%	2,785,367,788.12	0.00	22,980,522.25	0.00	2,762,387,265.87	22,980,522.25	0.00
1M-1	30711XQS6	08/24/2026	4.48056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	08/24/2026	6.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	08/24/2026	6.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XQV9	08/24/2026	6.38056%	410,961.31	2,112.30	10,487.33	0.00	400,473.98	12,599.63	0.00
1M-CH		07/31/2026	0.00000%	76,787,551.98	0.00	1,959,542.42	0.00	74,828,009.57	1,959,542.42	0.00
1M-2	30711XQX5	08/24/2026	6.38056%	410,961.31	2,112.30	10,487.33	0.00	400,473.98	12,599.63	0.00
1M-2H		07/31/2026	0.00000%	76,787,551.98	0.00	1,959,542.42	0.00	74,828,009.57	1,959,542.42	0.00
1B-1	30711XQW7	08/24/2026	7.88056%	33,552,596.00	212,999.56	0.00	0.00	33,552,596.00	212,999.56	0.00
1B-1H		07/31/2026	0.00000%	48,892,076.00	0.00	0.00	0.00	48,892,076.00	0.00	0.00
1B-2H		07/31/2026	0.00000%	79,209,120.80	0.00	0.00	92,042.49	79,117,078.31	0.00	3,327,593.69
1A-I1	30711XQZ0	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XRK2	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XRM8	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XRP1	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XRR7	08/24/2026	1.80000%	0.00	595.89	0.00	0.00	0.00	595.89	0.00
1C-I2	30711XRT3	08/24/2026	1.40000%	0.00	463.47	0.00	0.00	0.00	463.47	0.00
1C-I3	30711XRV8	08/24/2026	1.00000%	0.00	331.05	0.00	0.00	0.00	331.05	0.00

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Series 2017-C06



Distribution Date: 25-Aug-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	08/24/2026	0.60000%	0.00	198.63	0.00	0.00	0.00	198.63	0.00
1E-A1	30711XQY3	08/24/2026	4.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	08/24/2026	4.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	08/24/2026	5.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	08/24/2026	5.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	08/24/2026	4.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XRJ5	08/24/2026	4.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XRL0	08/24/2026	5.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XRN6	08/24/2026	5.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XRQ9	08/24/2026	4.58056%	410,961.31	1,516.40	10,487.33	0.00	400,473.98	12,003.73	0.00
1E-C2	30711XRS5	08/24/2026	4.98056%	410,961.31	1,648.83	10,487.33	0.00	400,473.98	12,136.16	0.00
1E-C3	30711XRU0	08/24/2026	5.38056%	410,961.31	1,781.25	10,487.33	0.00	400,473.98	12,268.58	0.00
1E-C4	30711XRW6	08/24/2026	5.78056%	410,961.31	1,913.67	10,487.33	0.00	400,473.98	12,401.00	0.00
1E-D1	30711XRY2	08/24/2026	4.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XRZ9	08/24/2026	4.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XSA3	08/24/2026	5.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XSB1	08/24/2026	5.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XSC9	08/24/2026	6.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XSD7	08/24/2026	4.58056%	410,961.31	1,516.40	10,487.33	0.00	400,473.98	12,003.73	0.00
1E-F2	30711XSE5	08/24/2026	4.98056%	410,961.31	1,648.83	10,487.33	0.00	400,473.98	12,136.16	0.00
1E-F3	30711XSF2	08/24/2026	5.38056%	410,961.31	1,781.25	10,487.33	0.00	400,473.98	12,268.58	0.00
1E-F4	30711XSG0	08/24/2026	5.78056%	410,961.31	1,913.67	10,487.33	0.00	400,473.98	12,401.00	0.00
1E-F5	30711XSH8	08/24/2026	6.38056%	410,961.31	2,112.30	10,487.33	0.00	400,473.98	12,599.63	0.00
1X-1	30711XSJ4	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XSK1	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

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
1X-3	30711XSL9	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XSM7	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XSN5	08/24/2026	1.80000%	0.00	595.89	0.00	0.00	0.00	595.89	0.00
1Y-2	30711XSP0	08/24/2026	1.40000%	0.00	463.47	0.00	0.00	0.00	463.47	0.00
1Y-3	30711XSQ8	08/24/2026	1.00000%	0.00	331.05	0.00	0.00	0.00	331.05	0.00
1Y-4	30711XSR6	08/24/2026	0.60000%	0.00	198.63	0.00	0.00	0.00	198.63	0.00
2A-H		07/31/2026	0.00000%	1,912,124,468.47	0.00	16,060,156.33	0.00	1,896,155,695.89	16,060,156.33	0.00
2M-1	30711XSS4	08/24/2026	4.48056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	08/24/2026	6.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	08/24/2026	6.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XSV7	08/24/2026	6.53056%	525,334.46	2,763.64	12,503.82	0.00	512,830.64	15,267.46	0.00
2M-CH		07/31/2026	0.00000%	82,646,838.52	0.00	1,967,130.30	0.00	80,679,708.22	1,967,130.30	0.00
2M-2	30711XSX3	08/24/2026	6.53056%	525,334.46	2,763.64	12,503.82	0.00	512,830.64	15,267.46	0.00
2M-2H		07/31/2026	0.00000%	82,646,838.52	0.00	1,967,130.30	0.00	80,679,708.22	1,967,130.30	0.00
2B-1	30711XSW5	08/24/2026	8.18056%	19,121,000.00	126,005.39	0.00	0.00	19,121,000.00	126,005.39	0.00
2B-1H		07/31/2026	0.00000%	58,424,765.00	0.00	0.00	0.00	58,424,765.00	0.00	0.00
2B-2H		07/31/2026	0.00000%	74,977,578.10	0.00	0.00	192,905.24	74,784,672.86	0.00	2,761,092.14
2A-I1	30711XSZ8	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C06



Distribution Date: 25-Aug-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	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XTM6	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XTP9	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XTR5	08/24/2026	1.80000%	0.00	761.73	0.00	0.00	0.00	761.73	0.00
2C-I2	30711XTT1	08/24/2026	1.40000%	0.00	592.46	0.00	0.00	0.00	592.46	0.00
2C-I3	30711XTV6	08/24/2026	1.00000%	0.00	423.19	0.00	0.00	0.00	423.19	0.00
2C-I4	30711XTX2	08/24/2026	0.60000%	0.00	253.91	0.00	0.00	0.00	253.91	0.00
2E-A1	30711XS1	08/24/2026	4.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	08/24/2026	5.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	08/24/2026	5.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	08/24/2026	5.93056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	08/24/2026	4.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XTJ3	08/24/2026	5.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XTL8	08/24/2026	5.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XTN4	08/24/2026	5.93056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XTQ7	08/24/2026	4.73056%	525,334.46	2,001.91	12,503.82	0.00	512,830.64	14,505.73	0.00
2E-C2	30711XTS3	08/24/2026	5.13056%	525,334.46	2,171.18	12,503.82	0.00	512,830.64	14,675.00	0.00
2E-C3	30711XTU8	08/24/2026	5.53056%	525,334.46	2,340.46	12,503.82	0.00	512,830.64	14,844.28	0.00
2E-C4	30711XTW4	08/24/2026	5.93056%	525,334.46	2,509.73	12,503.82	0.00	512,830.64	15,013.55	0.00
2E-D1	30711XTY0	08/24/2026	4.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XTZ7	08/24/2026	5.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XUA0	08/24/2026	5.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XUB8	08/24/2026	5.93056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XUC6	08/24/2026	6.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XUD4	08/24/2026	4.73056%	525,334.46	2,001.91	12,503.82	0.00	512,830.64	14,505.73	0.00

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2E-F2	30711XUE2	08/24/2026	5.13056%	525,334.46	2,171.18	12,503.82	0.00	512,830.64	14,675.00	0.00
2E-F3	30711XUF9	08/24/2026	5.53056%	525,334.46	2,340.46	12,503.82	0.00	512,830.64	14,844.28	0.00
2E-F4	30711XUG7	08/24/2026	5.93056%	525,334.46	2,509.73	12,503.82	0.00	512,830.64	15,013.55	0.00
2E-F5	30711XUH5	08/24/2026	6.53056%	525,334.46	2,763.64	12,503.82	0.00	512,830.64	15,267.46	0.00
2X-1	30711XUJ1	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XUK8	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XUL6	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XUM4	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XUN2	08/24/2026	1.80000%	0.00	761.73	0.00	0.00	0.00	761.73	0.00
2Y-2	30711XUP7	08/24/2026	1.40000%	0.00	592.46	0.00	0.00	0.00	592.46	0.00
2Y-3	30711XUQ5	08/24/2026	1.00000%	0.00	423.19	0.00	0.00	0.00	423.19	0.00
2Y-4	30711XUR3	08/24/2026	0.60000%	0.00	253.91	0.00	0.00	0.00	253.91	0.00
Totals				5,340,837,426.96	392,640.29	47,146,926.67	284,947.73	5,293,496,936.33	47,539,566.96	6,088,685.83

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	2,785,367,788.12	8,024,672.54	14,955,849.71	0.00	0.00	22,980,522.25	2,762,387,265.87	0.17414736	22,980,522.25
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	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.76039363	10,487.33
1M-CH	98,406,939.33	76,787,551.98	684,472.64	1,275,069.78	0.00	0.00	1,959,542.42	74,828,009.57	0.76039363	1,959,542.42
1M-2	1,580,000.00	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.25346454	10,487.33
1M-2H	295,220,818.00	76,787,551.98	684,472.64	1,275,069.78	0.00	0.00	1,959,542.42	74,828,009.57	0.25346454	1,959,542.42
1B-1	33,552,596.00	33,552,596.00	0.00	0.00	0.00	0.00	0.00	33,552,596.00	1.00000000	0.00
1B-1H	48,892,076.00	48,892,076.00	0.00	0.00	0.00	0.00	0.00	48,892,076.00	1.00000000	0.00
1B-2H	82,444,672.00	79,209,120.80	0.00	0.00	0.00	92,042.49	92,042.49	79,117,078.31	0.95963846	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.76039363	10,487.33
1E-C2	526,666.67	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.76039363	10,487.33
1E-C3	526,666.67	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.76039363	10,487.33
1E-C4	526,666.67	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.76039363	10,487.33
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	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.38019682	10,487.33
1E-F2	1,053,333.33	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.38019682	10,487.33
1E-F3	1,053,333.33	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.38019682	10,487.33
1E-F4	1,053,333.33	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.38019682	10,487.33
1E-F5	1,053,333.33	410,961.31	3,663.25	6,824.08	0.00	0.00	10,487.33	400,473.98	0.38019682	10,487.33
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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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2026
 05-Aug-2026 1:02:08 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	1,912,124,468.47	5,115,866.16	10,944,290.17	0.00	0.00	16,060,156.33	1,896,155,695.89	0.12768713	16,060,156.33
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	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.63843133	12,503.82
2M-CH	126,371,788.30	82,646,838.52	626,617.52	1,340,512.78	0.00	0.00	1,967,130.30	80,679,708.22	0.63843132	1,967,130.30
2M-2	2,400,000.00	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.21367943	12,503.82
2M-2H	377,574,250.00	82,646,838.52	626,617.52	1,340,512.78	0.00	0.00	1,967,130.30	80,679,708.22	0.21367905	1,967,130.30
2B-1	19,121,000.00	19,121,000.00	0.00	0.00	0.00	0.00	0.00	19,121,000.00	1.00000000	0.00
2B-1H	58,424,765.00	58,424,765.00	0.00	0.00	0.00	0.00	0.00	58,424,765.00	1.00000000	0.00
2B-2H	77,545,765.00	74,977,578.10	0.00	0.00	0.00	192,905.24	192,905.24	74,784,672.86	0.96439403	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.63843133	12,503.82
2E-C2	803,266.72	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.63843133	12,503.82
2E-C3	803,266.72	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.63843133	12,503.82
2E-C4	803,266.72	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.63843133	12,503.82
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	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.31921567	12,503.82

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Aug-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	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.31921567	12,503.82
2E-F3	1,606,533.42	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.31921567	12,503.82
2E-F4	1,606,533.42	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.31921567	12,503.82
2E-F5	1,606,533.42	525,334.46	3,983.02	8,520.80	0.00	0.00	12,503.82	512,830.64	0.31921567	12,503.82
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	5,340,837,426.96	15,846,827.99	31,300,098.68	0.00	284,947.73	47,431,874.40	5,293,496,936.33	0.16179488	47,146,926.67

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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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	175.596108283	0.505894150	0.942851790	0.000000000	0.000000000	1.448745940	174.147362344	0.174147362	1.448745940
1M-1	156,644,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	8,245,344.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	98,406,939.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	98,406,939.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	526,666.67	780.306279871	6.955537931	12.957113842	0.000000000	0.000000000	19.912651773	760.393628099	0.760393628	19.912651773
1M-CH	98,406,939.33	780.306272127	6.955532249	12.957112463	0.000000000	0.000000000	19.912644711	760.393627517	0.760393628	19.912644711
1M-2	1,580,000.00	260.102094937	2.318512658	4.319037975	0.000000000	0.000000000	6.637550633	253.464544304	0.253464544	6.637550633
1M-2H	295,220,818.00	260.102090700	2.318510749	4.319037487	0.000000000	0.000000000	6.637548237	253.464542497	0.253464542	6.637548237
1B-1	33,552,596.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	48,892,076.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	82,444,672.00	960.754878132	0.000000000	0.000000000	0.000000000	1.116415261	1.116415261	959.638462871	0.959638463	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	526,666.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	526,666.67	780.306279871	6.955537931	12.957113842	0.000000000	0.000000000	19.912651773	760.393628099	0.760393628	19.912651773
1E-C2	526,666.67	780.306279871	6.955537931	12.957113842	0.000000000	0.000000000	19.912651773	760.393628099	0.760393628	19.912651773
1E-C3	526,666.67	780.306279871	6.955537931	12.957113842	0.000000000	0.000000000	19.912651773	760.393628099	0.760393628	19.912651773
1E-C4	526,666.67	780.306279871	6.955537931	12.957113842	0.000000000	0.000000000	19.912651773	760.393628099	0.760393628	19.912651773
1E-D1	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,053,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	1,053,333.33	390.153143640	3.477768998	6.478556983	0.000000000	0.000000000	9.956325981	380.196817659	0.380196818	9.956325981
1E-F2	1,053,333.33	390.153143640	3.477768998	6.478556983	0.000000000	0.000000000	9.956325981	380.196817659	0.380196818	9.956325981
1E-F3	1,053,333.33	390.153143640	3.477768998	6.478556983	0.000000000	0.000000000	9.956325981	380.196817659	0.380196818	9.956325981
1E-F4	1,053,333.33	390.153143640	3.477768998	6.478556983	0.000000000	0.000000000	9.956325981	380.196817659	0.380196818	9.956325981
1E-F5	1,053,333.33	390.153143640	3.477768998	6.478556983	0.000000000	0.000000000	9.956325981	380.196817659	0.380196818	9.956325981
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Connecticut Avenue Securities

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Series 2017-C06



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-H	14,850,014,032.00	128.762468800	0.344502446	0.736988541	0.000000000	0.000000000	1.081490987	127.687131595	0.127687132	1.081490987
2M-1	117,869,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	6,204,224.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	124,830,673.40	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	126,371,788.30	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	803,266.72	653.997541439	4.958527349	10.607684581	0.000000000	0.000000000	15.566211930	638.431329509	0.638431330	15.566211930
2M-CH	126,371,788.30	653.997538785	4.958523801	10.607690198	0.000000000	0.000000000	15.566213998	638.431324786	0.638431325	15.566213998
2M-2	2,400,000.00	218.889358333	1.659591667	3.550333333	0.000000000	0.000000000	5.209925000	213.679433333	0.213679433	5.209925000
2M-2H	377,574,250.00	218.888969574	1.659587538	3.550328922	0.000000000	0.000000000	5.209916460	213.679053113	0.213679053	5.209916460
2B-1	19,121,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-1H	58,424,765.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	77,545,765.00	966.881661429	0.000000000	0.000000000	0.000000000	2.487630885	2.487630885	964.394030544	0.964394031	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	793,466.57	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	803,266.72	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	803,266.72	653.997541439	4.958527349	10.607684581	0.000000000	0.000000000	15.566211930	638.431329509	0.638431330	15.566211930
2E-C2	803,266.72	653.997541439	4.958527349	10.607684581	0.000000000	0.000000000	15.566211930	638.431329509	0.638431330	15.566211930
2E-C3	803,266.72	653.997541439	4.958527349	10.607684581	0.000000000	0.000000000	15.566211930	638.431329509	0.638431330	15.566211930
2E-C4	803,266.72	653.997541439	4.958527349	10.607684581	0.000000000	0.000000000	15.566211930	638.431329509	0.638431330	15.566211930
2E-D1	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	1,596,733.27	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	1,606,533.42	326.998774791	2.479263706	5.303842356	0.000000000	0.000000000	7.783106062	319.215668729	0.319215669	7.783106062

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Series 2017-C06



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	1,606,533.42	326.998774791	2.479263706	5.303842356	0.000000000	0.000000000	7.783106062	319.215668729	0.319215669	7.783106062
2E-F3	1,606,533.42	326.998774791	2.479263706	5.303842356	0.000000000	0.000000000	7.783106062	319.215668729	0.319215669	7.783106062
2E-F4	1,606,533.42	326.998774791	2.479263706	5.303842356	0.000000000	0.000000000	7.783106062	319.215668729	0.319215669	7.783106062
2E-F5	1,606,533.42	326.998774791	2.479263706	5.303842356	0.000000000	0.000000000	7.783106062	319.215668729	0.319215669	7.783106062
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Distribution Date: 25-Aug-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,785,367,788.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,762,387,265.87
1M-1	N/A	N/A	4.48056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	07/27/26 - 08/24/26	29	6.38056 %	410,961.31	2,112.30	0.00	0.00	0.00	0.00	2,112.30	0.00	0.00	400,473.98
1M-CH	N/A	N/A	0.00000 %	76,787,551.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,828,009.57
1M-2	07/27/26 - 08/24/26	29	6.38056 %	410,961.31	2,112.30	0.00	0.00	0.00	0.00	2,112.30	0.00	0.00	400,473.98
1M-2H	N/A	N/A	0.00000 %	76,787,551.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,828,009.57
1B-1	07/27/26 - 08/24/26	29	7.88056 %	33,552,596.00	212,999.56	0.00	0.00	0.00	0.00	212,999.56	0.00	0.00	33,552,596.00
1B-1H	N/A	N/A	0.00000 %	48,892,076.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	48,892,076.00
1B-2H	N/A	N/A	0.00000 %	79,209,120.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,117,078.31
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	07/27/26 - 08/24/26	29	1.80000 %	410,961.31	595.89	0.00	0.00	0.00	0.00	595.89	0.00	0.00	400,473.98
1C-I2	07/27/26 - 08/24/26	29	1.40000 %	410,961.31	463.47	0.00	0.00	0.00	0.00	463.47	0.00	0.00	400,473.98
1C-I3	07/27/26 - 08/24/26	29	1.00000 %	410,961.31	331.05	0.00	0.00	0.00	0.00	331.05	0.00	0.00	400,473.98

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	07/27/26 - 08/24/26	29	0.60000 %	410,961.31	198.63	0.00	0.00	0.00	0.00	198.63	0.00	0.00	400,473.98
1E-A1	N/A	N/A	4.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	07/27/26 - 08/24/26	29	4.58056 %	410,961.31	1,516.40	0.00	0.00	0.00	0.00	1,516.40	0.00	0.00	400,473.98
1E-C2	07/27/26 - 08/24/26	29	4.98056 %	410,961.31	1,648.83	0.00	0.00	0.00	0.00	1,648.83	0.00	0.00	400,473.98
1E-C3	07/27/26 - 08/24/26	29	5.38056 %	410,961.31	1,781.25	0.00	0.00	0.00	0.00	1,781.25	0.00	0.00	400,473.98
1E-C4	07/27/26 - 08/24/26	29	5.78056 %	410,961.31	1,913.67	0.00	0.00	0.00	0.00	1,913.67	0.00	0.00	400,473.98
1E-D1	N/A	N/A	4.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	07/27/26 - 08/24/26	29	4.58056 %	410,961.31	1,516.40	0.00	0.00	0.00	0.00	1,516.40	0.00	0.00	400,473.98
1E-F2	07/27/26 - 08/24/26	29	4.98056 %	410,961.31	1,648.83	0.00	0.00	0.00	0.00	1,648.83	0.00	0.00	400,473.98
1E-F3	07/27/26 - 08/24/26	29	5.38056 %	410,961.31	1,781.25	0.00	0.00	0.00	0.00	1,781.25	0.00	0.00	400,473.98
1E-F4	07/27/26 - 08/24/26	29	5.78056 %	410,961.31	1,913.67	0.00	0.00	0.00	0.00	1,913.67	0.00	0.00	400,473.98
1E-F5	07/27/26 - 08/24/26	29	6.38056 %	410,961.31	2,112.30	0.00	0.00	0.00	0.00	2,112.30	0.00	0.00	400,473.98
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	07/27/26 - 08/24/26	29	1.80000 %	410,961.30	595.89	0.00	0.00	0.00	0.00	595.89	0.00	0.00	400,473.98
1Y-2	07/27/26 - 08/24/26	29	1.40000 %	410,961.30	463.47	0.00	0.00	0.00	0.00	463.47	0.00	0.00	400,473.98
1Y-3	07/27/26 - 08/24/26	29	1.00000 %	410,961.30	331.05	0.00	0.00	0.00	0.00	331.05	0.00	0.00	400,473.98
1Y-4	07/27/26 - 08/24/26	29	0.60000 %	410,961.30	198.63	0.00	0.00	0.00	0.00	198.63	0.00	0.00	400,473.98
2A-H	N/A	N/A	0.00000 %	1,912,124,468.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,896,155,695.89
2M-1	N/A	N/A	4.48056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	07/27/26 - 08/24/26	29	6.53056 %	525,334.46	2,763.64	0.00	0.00	0.00	0.00	2,763.64	0.00	0.00	512,830.64
2M-CH	N/A	N/A	0.00000 %	82,646,838.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,679,708.22
2M-2	07/27/26 - 08/24/26	29	6.53056 %	525,334.46	2,763.64	0.00	0.00	0.00	0.00	2,763.64	0.00	0.00	512,830.64
2M-2H	N/A	N/A	0.00000 %	82,646,838.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,679,708.22
2B-1	07/27/26 - 08/24/26	29	8.18056 %	19,121,000.00	126,005.39	0.00	0.00	0.00	0.00	126,005.39	0.00	0.00	19,121,000.00
2B-1H	N/A	N/A	0.00000 %	58,424,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,424,765.00
2B-2H	N/A	N/A	0.00000 %	74,977,578.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,784,672.86
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	07/27/26 - 08/24/26	29	1.80000 %	525,334.46	761.73	0.00	0.00	0.00	0.00	761.73	0.00	0.00	512,830.64
2C-I2	07/27/26 - 08/24/26	29	1.40000 %	525,334.46	592.46	0.00	0.00	0.00	0.00	592.46	0.00	0.00	512,830.64
2C-I3	07/27/26 - 08/24/26	29	1.00000 %	525,334.46	423.19	0.00	0.00	0.00	0.00	423.19	0.00	0.00	512,830.64
2C-I4	07/27/26 - 08/24/26	29	0.60000 %	525,334.46	253.91	0.00	0.00	0.00	0.00	253.91	0.00	0.00	512,830.64
2E-A1	N/A	N/A	4.73056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.93056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.73056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.93056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	07/27/26 - 08/24/26	29	4.73056 %	525,334.46	2,001.91	0.00	0.00	0.00	0.00	2,001.91	0.00	0.00	512,830.64
2E-C2	07/27/26 - 08/24/26	29	5.13056 %	525,334.46	2,171.18	0.00	0.00	0.00	0.00	2,171.18	0.00	0.00	512,830.64
2E-C3	07/27/26 - 08/24/26	29	5.53056 %	525,334.46	2,340.46	0.00	0.00	0.00	0.00	2,340.46	0.00	0.00	512,830.64
2E-C4	07/27/26 - 08/24/26	29	5.93056 %	525,334.46	2,509.73	0.00	0.00	0.00	0.00	2,509.73	0.00	0.00	512,830.64
2E-D1	N/A	N/A	4.73056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.93056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	07/27/26 - 08/24/26	29	4.73056 %	525,334.46	2,001.91	0.00	0.00	0.00	0.00	2,001.91	0.00	0.00	512,830.64

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Aug-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2E-F2	07/27/26 - 08/24/26	29	5.13056 %	525,334.46	2,171.18	0.00	0.00	0.00	0.00	2,171.18	0.00	0.00	512,830.64
2E-F3	07/27/26 - 08/24/26	29	5.53056 %	525,334.46	2,340.46	0.00	0.00	0.00	0.00	2,340.46	0.00	0.00	512,830.64
2E-F4	07/27/26 - 08/24/26	29	5.93056 %	525,334.46	2,509.73	0.00	0.00	0.00	0.00	2,509.73	0.00	0.00	512,830.64
2E-F5	07/27/26 - 08/24/26	29	6.53056 %	525,334.46	2,763.64	0.00	0.00	0.00	0.00	2,763.64	0.00	0.00	512,830.64
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	07/27/26 - 08/24/26	29	1.80000 %	525,334.45	761.73	0.00	0.00	0.00	0.00	761.73	0.00	0.00	512,830.63
2Y-2	07/27/26 - 08/24/26	29	1.40000 %	525,334.45	592.46	0.00	0.00	0.00	0.00	592.46	0.00	0.00	512,830.63
2Y-3	07/27/26 - 08/24/26	29	1.00000 %	525,334.45	423.19	0.00	0.00	0.00	0.00	423.19	0.00	0.00	512,830.63
2Y-4	07/27/26 - 08/24/26	29	0.60000 %	525,334.45	253.91	0.00	0.00	0.00	0.00	253.91	0.00	0.00	512,830.63
Totals					392,640.29	0.00	0.00	0.00	0.00	392,640.29	0.00	0.00	

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

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	175.596108283	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	174.147362344
1M-1	156,644,000.00	4.48056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	8,245,344.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	526,666.67	6.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	98,406,939.33	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	526,666.67	6.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	98,406,939.33	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	526,666.67	6.38056 %	780.306279871	4.010696177	0.000000000	0.000000000	0.000000000	0.000000000	4.010696177	0.000000000	0.000000000	760.393628099
1M-CH	98,406,939.33	0.00000 %	780.306272127	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	760.393627517
1M-2	1,580,000.00	6.38056 %	260.102094937	1.336898734	0.000000000	0.000000000	0.000000000	0.000000000	1.336898734	0.000000000	0.000000000	253.464544304
1M-2H	295,220,818.00	0.00000 %	260.102090700	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	253.464542497
1B-1	33,552,596.00	7.88056 %	1000.000000000	6.348228912	0.000000000	0.000000000	0.000000000	0.000000000	6.348228912	0.000000000	0.000000000	1000.000000000
1B-1H	48,892,076.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	82,444,672.00	0.00000 %	960.754878132	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	959.638462871
1A-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.80000 %	780.306279871	1.131436702	0.000000000	0.000000000	0.000000000	0.000000000	1.131436702	0.000000000	0.000000000	760.393628099
1C-I2	0.00	1.40000 %	780.306279871	0.880006324	0.000000000	0.000000000	0.000000000	0.000000000	0.880006324	0.000000000	0.000000000	760.393628099
1C-I3	0.00	1.00000 %	780.306279871	0.628575945	0.000000000	0.000000000	0.000000000	0.000000000	0.628575945	0.000000000	0.000000000	760.393628099

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.6000 %	780.306279871	0.377145567	0.000000000	0.000000000	0.000000000	0.000000000	0.377145567	0.000000000	0.000000000	760.393628099
1E-A1	526,666.67	4.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	526,666.67	4.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	526,666.67	5.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	526,666.67	5.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	526,666.67	4.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	526,666.67	4.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	526,666.67	5.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	526,666.67	5.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	526,666.67	4.58056 %	780.306279871	2.879240488	0.000000000	0.000000000	0.000000000	0.000000000	2.879240488	0.000000000	0.000000000	760.393628099
1E-C2	526,666.67	4.98056 %	780.306279871	3.130689854	0.000000000	0.000000000	0.000000000	0.000000000	3.130689854	0.000000000	0.000000000	760.393628099
1E-C3	526,666.67	5.38056 %	780.306279871	3.382120232	0.000000000	0.000000000	0.000000000	0.000000000	3.382120232	0.000000000	0.000000000	760.393628099
1E-C4	526,666.67	5.78056 %	780.306279871	3.633550610	0.000000000	0.000000000	0.000000000	0.000000000	3.633550610	0.000000000	0.000000000	760.393628099
1E-D1	1,053,333.33	4.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,053,333.33	4.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,053,333.33	5.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,053,333.33	5.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,053,333.33	6.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	1,053,333.33	4.58056 %	390.153143640	1.439620258	0.000000000	0.000000000	0.000000000	0.000000000	1.439620258	0.000000000	0.000000000	380.196817659
1E-F2	1,053,333.33	4.98056 %	390.153143640	1.565344942	0.000000000	0.000000000	0.000000000	0.000000000	1.565344942	0.000000000	0.000000000	380.196817659
1E-F3	1,053,333.33	5.38056 %	390.153143640	1.691060132	0.000000000	0.000000000	0.000000000	0.000000000	1.691060132	0.000000000	0.000000000	380.196817659
1E-F4	1,053,333.33	5.78056 %	390.153143640	1.816775322	0.000000000	0.000000000	0.000000000	0.000000000	1.816775322	0.000000000	0.000000000	380.196817659
1E-F5	1,053,333.33	6.38056 %	390.153143640	2.005348108	0.000000000	0.000000000	0.000000000	0.000000000	2.005348108	0.000000000	0.000000000	380.196817659
1X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	1.8000 %	390.153134146	0.565718356	0.000000000	0.000000000	0.000000000	0.000000000	0.565718356	0.000000000	0.000000000	380.196817659
1Y-2	0.00	1.4000 %	390.153134146	0.440003166	0.000000000	0.000000000	0.000000000	0.000000000	0.440003166	0.000000000	0.000000000	380.196817659
1Y-3	0.00	1.0000 %	390.153134146	0.314287976	0.000000000	0.000000000	0.000000000	0.000000000	0.314287976	0.000000000	0.000000000	380.196817659
1Y-4	0.00	0.6000 %	390.153134146	0.188572785	0.000000000	0.000000000	0.000000000	0.000000000	0.188572785	0.000000000	0.000000000	380.196817659
2A-H	14,850,014,032.00	0.0000 %	128.762468800	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	127.687131595
2M-1	117,869,000.00	4.48056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	6,204,224.00	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	793,466.57	6.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	124,830,673.40	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	803,266.72	6.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	126,371,788.30	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	803,266.72	6.53056 %	653.997541439	3.440501058	0.000000000	0.000000000	0.000000000	0.000000000	3.440501058	0.000000000	0.000000000	638.431329509
2M-CH	126,371,788.30	0.0000 %	653.997538785	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	638.431324786
2M-2	2,400,000.00	6.53056 %	218.889358333	1.151516667	0.000000000	0.000000000	0.000000000	0.000000000	1.151516667	0.000000000	0.000000000	213.679433333
2M-2H	377,574,250.00	0.0000 %	218.888969574	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	213.679053113
2B-1	19,121,000.00	8.18056 %	1000.000000000	6.589895403	0.000000000	0.000000000	0.000000000	0.000000000	6.589895403	0.000000000	0.000000000	1000.000000000
2B-1H	58,424,765.00	0.0000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	77,545,765.00	0.0000 %	966.881661429	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	964.394030544
2A-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.4000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

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2B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	1.80000 %	653.997541439	0.948290252	0.000000000	0.000000000	0.000000000	0.000000000	0.948290252	0.000000000	0.000000000	638.431329509
2C-I2	0.00	1.40000 %	653.997541439	0.737563234	0.000000000	0.000000000	0.000000000	0.000000000	0.737563234	0.000000000	0.000000000	638.431329509
2C-I3	0.00	1.00000 %	653.997541439	0.526836217	0.000000000	0.000000000	0.000000000	0.000000000	0.526836217	0.000000000	0.000000000	638.431329509
2C-I4	0.00	0.60000 %	653.997541439	0.316096751	0.000000000	0.000000000	0.000000000	0.000000000	0.316096751	0.000000000	0.000000000	638.431329509
2E-A1	793,466.57	4.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	793,466.57	5.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	793,466.57	5.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	793,466.57	5.93056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	803,266.72	4.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	803,266.72	5.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	803,266.72	5.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	803,266.72	5.93056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	803,266.72	4.73056 %	653.997541439	2.492210806	0.000000000	0.000000000	0.000000000	0.000000000	2.492210806	0.000000000	0.000000000	638.431329509
2E-C2	803,266.72	5.13056 %	653.997541439	2.702937824	0.000000000	0.000000000	0.000000000	0.000000000	2.702937824	0.000000000	0.000000000	638.431329509
2E-C3	803,266.72	5.53056 %	653.997541439	2.913677290	0.000000000	0.000000000	0.000000000	0.000000000	2.913677290	0.000000000	0.000000000	638.431329509
2E-C4	803,266.72	5.93056 %	653.997541439	3.124404307	0.000000000	0.000000000	0.000000000	0.000000000	3.124404307	0.000000000	0.000000000	638.431329509
2E-D1	1,596,733.27	4.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	1,596,733.27	5.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	1,596,733.27	5.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	1,596,733.27	5.93056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	1,596,733.27	6.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	1,606,533.42	4.73056 %	326.998774791	1.246105419	0.000000000	0.000000000	0.000000000	0.000000000	1.246105419	0.000000000	0.000000000	319.215668729

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Interest Distribution Factors Statement

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2E-F2	1,606,533.42	5.13056 %	326.998774791	1.351468929	0.000000000	0.000000000	0.000000000	0.000000000	1.351468929	0.000000000	0.000000000	319.215668729
2E-F3	1,606,533.42	5.53056 %	326.998774791	1.456838663	0.000000000	0.000000000	0.000000000	0.000000000	1.456838663	0.000000000	0.000000000	319.215668729
2E-F4	1,606,533.42	5.93056 %	326.998774791	1.562202173	0.000000000	0.000000000	0.000000000	0.000000000	1.562202173	0.000000000	0.000000000	319.215668729
2E-F5	1,606,533.42	6.53056 %	326.998774791	1.720250550	0.000000000	0.000000000	0.000000000	0.000000000	1.720250550	0.000000000	0.000000000	319.215668729
2X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	1.80000 %	326.998768566	0.474145132	0.000000000	0.000000000	0.000000000	0.000000000	0.474145132	0.000000000	0.000000000	319.215662504
2Y-2	0.00	1.40000 %	326.998768566	0.368781622	0.000000000	0.000000000	0.000000000	0.000000000	0.368781622	0.000000000	0.000000000	319.215662504
2Y-3	0.00	1.00000 %	326.998768566	0.263418112	0.000000000	0.000000000	0.000000000	0.000000000	0.263418112	0.000000000	0.000000000	319.215662504
2Y-4	0.00	0.60000 %	326.998768566	0.158048377	0.000000000	0.000000000	0.000000000	0.000000000	0.158048377	0.000000000	0.000000000	319.215662504

(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	670,986.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(284,947.73)
Total Deposits	386,038.70
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	366,872.04
Total Withdrawals (Pool Distribution Amount)	386,038.70
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

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

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Connecticut Avenue Securities
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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.730560%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	25,042,594.48
Total Principal Reduction Cumulative	13,489,756,904.95
Scheduled Principal Current	8,712,808.43
Scheduled Principal Cumulative	1,530,618,538.15
Unscheduled Principal Current	16,237,743.56
Unscheduled Principal Cumulative	11,955,810,771.44
Senior Reduction Amount	22,980,522.25
Subordinate Reduction Amount	1,970,029.74
Calculated Tranche Write-Down Amount	92,042.49
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	47,974.98
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	493,990.10
Group 2	
Total Principal Reduction Current	18,141,311.94
Total Principal Reduction Cumulative	13,379,474,363.67
Scheduled Principal Current	5,746,466.70
Scheduled Principal Cumulative	1,219,928,444.38
Unscheduled Principal Current	12,201,940.00
Unscheduled Principal Cumulative	12,156,787,397.38
Senior Reduction Amount	15968772.58
Subordinate Reduction Amount	1,979,634.12
Calculated Tranche Write-Down Amount	192,905.24
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	77,674.20
Recovery Principal on Previously Liquidated Loan Current	91,383.75
Recovery Principal on Previously Liquidated Loan Cumulative	355,858.51
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	18219
Period Reference Pool Removal Loan Count	102
Period Ending Loan Count	18117
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	2,999,177,499.71
Period PIF Loan Count Current	101
PIF Loan Count Cumulative	51055
Period PIF Loan UPB Current	14,311,065.98
PIF Loan UPB Cumulative	11,469,103,577.82
Period Partial Prepayment Amount	1,986,367.55
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	99,131.98
Credit Event Amount Cumulative	15,017,927.12
Total Active Modified Loan Count	448
Total Active Modified Loan UPB	106,615,556.49
<u>Group 2</u>	
At Issuance Loan Count	66489
Period Beginning Loan Count	13753
Period Reference Pool Removal Loan Count	77
Period Ending Loan Count	13676
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,129,678,672.61
Period PIF Loan Count Current	76
PIF Loan Count Cumulative	52530
Period PIF Loan UPB Current	11,020,424.86
PIF Loan UPB Cumulative	11,840,714,601.61
Period Partial Prepayment Amount	1,326,236.98
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	101,521.49
Credit Event Amount Cumulative	33,211,352.41
Total Active Modified Loan Count	614
Total Active Modified Loan UPB	139,462,179.79

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	92.102020%
Subordinate Percentage	7.897980%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	89.026291%
Subordinate Percentage	10.973709%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.900000 %	7.900000 %
1M-1	0.00	0.00	2.800000 %	7.900000 %	7.900000 %
1M-1H	0.00	0.00	2.800000 %	7.900000 %	7.900000 %
1M-2A	0.00	0.00	2.200000 %	7.900000 %	7.900000 %
1M-2B	0.00	0.00	1.600000 %	7.900000 %	7.900000 %
1M-2C	0.00	0.00	1.000000 %	5.350000 %	5.390000 %
1M-2	0.00	0.00	1.000000 %	5.350000 %	5.390000 %
1M-2H	0.00	0.00	1.000000 %	5.350000 %	5.390000 %
1B-1	0.00	0.00	0.500000 %	2.620000 %	2.640000 %
1B-1H	0.00	0.00	0.500000 %	2.620000 %	2.640000 %
1B-2H	92,042.49	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.970000 %	10.970000 %
2M-1	0.00	0.00	3.450000 %	10.970000 %	10.970000 %
2M-1H	0.00	0.00	3.450000 %	10.970000 %	10.970000 %
2M-2A	0.00	0.00	2.640000 %	10.970000 %	10.970000 %
2M-2B	0.00	0.00	1.820000 %	10.970000 %	10.970000 %
2M-2C	0.00	0.00	1.000000 %	7.100000 %	7.150000 %
2M-2	0.00	0.00	1.000000 %	7.100000 %	7.150000 %
2M-2H	0.00	0.00	1.000000 %	7.100000 %	7.150000 %
2B-1	0.00	0.00	0.500000 %	3.490000 %	3.510000 %
2B-1H	0.00	0.00	0.500000 %	3.490000 %	3.510000 %
2B-2H	192,905.24	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	417	73,432,838.40	1.311609 %	1.431759 %
60 Days	127	23,446,069.67	0.399459 %	0.457140 %
90 Days	52	10,323,580.03	0.163558 %	0.201284 %
120 Days	32	5,009,368.49	0.100651 %	0.097670 %
150 Days	27	5,057,922.37	0.084924 %	0.098617 %
180+ Days	152	33,272,405.88	0.478093 %	0.648730 %
Totals	807	150,542,184.84	2.538295 %	2.935200 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	156	28,530,931.45	0.861070 %	0.951292 %
60 Days	48	9,253,489.22	0.264945 %	0.308534 %
90 Days	25	5,395,621.76	0.137992 %	0.179903 %
120 Days	14	1,922,489.54	0.077275 %	0.064101 %
150 Days	14	2,607,405.58	0.077275 %	0.086937 %
180+ Days	61	13,403,083.08	0.336700 %	0.446892 %
Totals	318	61,113,020.63	1.755257 %	2.037659 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	261	44,901,906.95	1.908453 %	2.108389 %
60 Days	79	14,192,580.45	0.577654 %	0.666419 %
90 Days	27	4,927,958.27	0.197426 %	0.231394 %
120 Days	18	3,086,878.95	0.131617 %	0.144946 %
150 Days	13	2,450,516.79	0.095057 %	0.115065 %
180+ Days	91	19,869,322.80	0.665399 %	0.932973 %
Totals	489	89,429,164.21	3.575607 %	4.199186 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	170	46,672,533.55	47,974.98	0.102791
Group 2	314	76,811,599.26	77,674.20	0.101123

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	258,230.12	161.39	0.062499
Group 1	0043741717	611,641.22	700.84	0.114584
Group 1	0043741842	229,956.84	191.63	0.083333
Group 1	0043741847	264,636.83	287.79	0.108749
Group 1	0043741912	207,254.95	151.12	0.072915
Group 1	0043742392	353,977.11	372.55	0.105247
Group 1	0043742802	191,016.45	318.36	0.166666
Group 1	0043743198	355,517.98	296.26	0.083332
Group 1	0043743312	508,994.43	530.20	0.104166
Group 1	0043744171	507,238.96	475.54	0.093751
Group 1	0043744667	106,519.47	99.86	0.093748
Group 1	0043744717	315,267.82	229.88	0.072916
Group 1	0043744990	261,769.96	272.68	0.104168
Group 1	0043745711	221,224.67	134.58	0.060834
Group 1	0043746280	187,776.60	215.16	0.114583
Group 1	0043747774	176,378.16	8.11	0.004598
Group 1	0043748067	103,715.44	86.43	0.083334
Group 1	0043748080	379,229.07	412.41	0.108750
Group 1	0043748397	345,120.00	544.49	0.157768
Group 1	0043748595	366,073.33	190.66	0.052082
Group 1	0043748648	331,101.00	241.43	0.072917
Group 1	0043748842	70,024.24	43.77	0.062507
Group 1	0043748939	383,183.47	344.19	0.089824
Group 1	0043749513	134,446.89	196.07	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749583	387,064.98	161.28	0.041667
Group 1	0043749652	210,904.47	230.86	0.109462
Group 1	0043750320	416,486.40	209.40	0.050278
Group 1	0043750649	222,267.37	185.22	0.083332
Group 1	0043751192	163,662.92	176.82	0.108039
Group 1	0043752088	362,885.41	264.60	0.072916
Group 1	0043752245	360,258.79	187.63	0.052082
Group 1	0043752294	366,845.15	267.49	0.072916
Group 1	0043753088	445,468.84	78.03	0.017516
Group 1	0043753875	165,208.55	120.46	0.072914
Group 1	0043754729	147,108.10	76.62	0.052084
Group 1	0043755872	129,744.95	119.83	0.092358
Group 1	0043755940	284,568.07	357.29	0.125555
Group 1	0043756317	61,415.70	47.49	0.077326
Group 1	0043756688	181,118.20	283.00	0.156252
Group 1	0043756717	212,623.68	31.52	0.014824
Group 1	0043759310	446,127.34	604.13	0.135416
Group 1	0043760194	402,688.55	377.52	0.093750
Group 1	0043760203	260,482.04	271.34	0.104168
Group 1	0043760364	234,476.99	184.61	0.078733
Group 1	0043760736	93,271.92	87.19	0.093479
Group 1	0043760860	716,776.49	671.98	0.093750
Group 1	0043762233	300,063.86	115.39	0.038455
Group 1	0043762790	284,163.42	291.95	0.102740
Group 1	0043763774	491,564.31	665.66	0.135417
Group 1	0043763800	320,392.93	533.99	0.166667
Group 1	0043763835	299,817.91	403.50	0.134582
Group 1	0043763845	106,005.94	66.25	0.062496
Group 1	0043763905	467,343.03	486.82	0.104168
Group 1	0043764021	517,554.72	646.94	0.124999
Group 1	0043764055	177,103.43	129.14	0.072918
Group 1	0043764158	239,195.95	298.99	0.124998
Group 1	0043764167	184,087.12	261.23	0.141906
Group 1	0043764254	301,998.61	251.67	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764855	358,857.16	560.71	0.156249
Group 1	0043764972	76,925.13	96.16	0.125005
Group 1	0043765137	104,311.70	119.52	0.114580
Group 1	0043765220	102,952.15	139.41	0.135412
Group 1	0043765354	139,472.24	191.01	0.136952
Group 1	0043765419	291,508.82	60.73	0.020833
Group 1	0043765536	252,879.69	79.02	0.031248
Group 1	0043766893	446,925.64	248.31	0.055560
Group 1	0043766912	251,003.55	209.17	0.083333
Group 1	0043767061	223,930.40	209.93	0.093748
Group 1	0043767420	274,832.63	85.89	0.031252
Group 1	0043768433	199,119.69	196.80	0.098835
Group 1	0043769931	259,659.00	241.27	0.092918
Group 1	0043770001	270,414.26	309.85	0.114583
Group 1	0043770312	130,156.60	108.46	0.083330
Group 1	0043770597	119,674.00	87.26	0.072915
Group 1	0043770741	463,528.21	531.13	0.114584
Group 1	0043771610	292,975.26	109.99	0.037542
Group 1	0043772916	159,395.64	182.64	0.114583
Group 1	0043773016	471,376.25	404.91	0.085900
Group 1	0043773020	105,833.53	164.15	0.155102
Group 1	0043773441	279,173.43	378.05	0.135418
Group 1	0043774274	223,035.03	160.77	0.072083
Group 1	0043774329	99,105.02	102.68	0.103607
Group 1	0043774415	160,302.00	140.86	0.087872
Group 1	0043774796	188,934.75	37.94	0.020081
Group 1	0043775080	212,867.85	349.38	0.164130
Group 1	0043775184	76,134.39	103.10	0.135418
Group 1	0043775241	338,915.19	344.82	0.101742
Group 1	0043775434	409,731.07	119.70	0.029214
Group 1	0043775529	282,716.44	235.60	0.083334
Group 1	0043775602	334,126.95	347.36	0.103960
Group 1	0043775696	214,763.96	290.83	0.135418
Group 1	0043776577	360,771.28	676.45	0.187501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043777194	189,502.24	172.59	0.091075
Group 1	0043778473	157,206.26	180.13	0.114582
Group 1	0043778552	163,619.48	257.63	0.157457
Group 1	0043778634	207,477.45	151.29	0.072919
Group 1	0043779195	300,135.04	30.18	0.010055
Group 1	0043779563	367,529.75	191.42	0.052083
Group 1	0043779869	89,372.42	122.36	0.136910
Group 1	0043780403	261,072.34	326.34	0.125000
Group 1	0043780956	148,043.77	246.74	0.166667
Group 1	0043780965	202,092.76	356.19	0.176251
Group 1	0043780989	81,523.36	67.26	0.082504
Group 1	0043781355	153,367.96	226.86	0.147919
Group 1	0043781479	583,529.85	422.34	0.072377
Group 1	0043781481	368,559.85	268.74	0.072916
Group 1	0043781760	541,040.38	732.66	0.135417
Group 1	0043782461	278,305.68	490.51	0.176249
Group 1	0043782557	315,844.42	263.20	0.083332
Group 1	0043782594	135,167.95	98.56	0.072917
Group 1	0043782631	409,156.81	383.58	0.093749
Group 1	0043782785	350,922.94	584.87	0.166666
Group 1	0043783003	468,528.40	1,032.50	0.220371
Group 1	0043783174	637,482.49	1,162.64	0.182380
Group 1	0043783362	144,796.39	38.23	0.026403
Group 1	0043783379	151,525.29	189.41	0.125002
Group 1	0043784458	187,546.30	125.29	0.066805
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	508,341.07	435.60	0.085690
Group 1	0043785411	369,045.16	149.82	0.040597
Group 1	0043786176	246,970.48	282.99	0.114585
Group 1	0043787598	363,556.29	42.36	0.011652
Group 1	0043787893	118,344.18	11.34	0.009582
Group 1	0043788068	218,804.57	250.71	0.114582
Group 1	0043788753	287,634.73	64.99	0.022595
Group 1	0043789927	921,051.30	1,439.14	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043789964	134,928.20	56.90	0.042171
Group 1	0043790121	462,126.10	465.09	0.100641
Group 1	0043790122	236,062.90	256.20	0.108530
Group 1	0043790258	214,246.77	290.13	0.135419
Group 1	0043790596	42,802.02	71.34	0.166674
Group 1	0043790968	205,844.30	235.86	0.114582
Group 1	0043791487	213,092.43	244.17	0.114584
Group 1	0043791538	168,582.03	193.17	0.114585
Group 1	0043791539	213,589.23	244.74	0.114584
Group 1	0043792284	208,731.39	304.40	0.145833
Group 1	0043793126	146,780.63	47.54	0.032388
Group 1	0043793703	445,816.17	417.95	0.093749
Group 1	0043793732	167,053.21	278.42	0.166665
Group 1	0043794587	576,094.87	780.13	0.135417
Group 1	0043794733	283,952.40	443.68	0.156252
Group 1	0043795102	121,906.25	126.99	0.104170
Group 1	0043795127	363,347.95	530.64	0.146042
Group 1	0043796276	197,983.21	309.35	0.156251
Group 1	0043797519	256,002.46	295.30	0.115350
Group 1	0043798216	266,123.76	277.21	0.104166
Group 1	0043798430	323,803.81	370.78	0.114508
Group 1	0043798623	112,284.90	175.45	0.156254
Group 1	0043798654	729,393.07	1,139.68	0.156250
Group 1	0043798671	357,260.13	339.38	0.094995
Group 1	0043800581	345,543.72	321.07	0.092917
Group 1	0043801398	391,848.31	653.08	0.166667
Group 1	0043802030	352,934.98	441.17	0.125000
Group 1	0043803568	141,841.53	147.75	0.104166
Group 1	0043803742	90,763.53	91.01	0.100272
Group 1	0043803952	223,324.26	248.61	0.111322
Group 1	0043804873	197,291.67	184.96	0.093750
Group 1	0043805962	88,313.09	101.19	0.114581
Group 1	0043806018	317,960.14	165.60	0.052082
Group 1	0043806227	145,648.83	174.80	0.120015

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Series 2017-C06



Distribution Date: 25-Aug-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043807086	163,048.82	169.84	0.104165
Group 1	0043807423	228,861.40	166.88	0.072917
Group 1	0043807449	119,945.82	129.17	0.107690
Group 1	0043807864	455,881.67	854.78	0.187500
Group 1	0043807946	252,060.99	288.82	0.114583
Group 1	0043808710	339,996.11	247.91	0.072916
Group 1	0043808946	363,189.24	605.32	0.166668
Group 1	0043809028	387,883.30	444.45	0.114583
Group 1	0043809723	104,849.60	76.45	0.072914
Group 1	0043809932	137,848.87	172.31	0.124999
Group 2	0043810044	321,321.13	167.35	0.052082
Group 2	0043810102	51,678.62	37.68	0.072912
Group 2	0043810251	351,501.49	73.23	0.020833
Group 2	0043810407	209,450.07	206.17	0.098434
Group 2	0043810453	190,661.41	297.91	0.156251
Group 2	0043810574	305,788.32	127.41	0.041666
Group 2	0043811156	198,542.44	162.89	0.082043
Group 2	0043811403	243,173.07	383.01	0.157505
Group 2	0043811525	471,814.39	491.47	0.104166
Group 2	0043811535	375,544.55	23.38	0.006226
Group 2	0043811670	335,882.46	79.68	0.023723
Group 2	0043811782	239,233.93	299.04	0.124999
Group 2	0043811806	54,990.59	29.40	0.053464
Group 2	0043811815	80,112.88	76.77	0.095827
Group 2	0043811841	268,712.59	219.54	0.081701
Group 2	0043812754	163,145.05	137.83	0.084483
Group 2	0043812792	154,053.09	160.47	0.104165
Group 2	0043813264	229,736.58	67.11	0.029212
Group 2	0043813521	330,155.72	102.52	0.031052
Group 2	0043813782	140,947.44	269.12	0.190936
Group 2	0043813786	182,088.86	303.48	0.166666
Group 2	0043814470	321,748.98	253.85	0.078897
Group 2	0043814648	63,271.18	48.39	0.076480
Group 2	0043814923	360,336.30	290.77	0.080694

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043815303	629,616.78	821.78	0.130521
Group 2	0043815695	115,364.63	10.92	0.009466
Group 2	0043816311	245,742.03	18.86	0.007675
Group 2	0043816704	371,062.36	43.58	0.011745
Group 2	0043817320	316,064.07	550.15	0.174063
Group 2	0043817615	238,775.58	323.34	0.135416
Group 2	0043817628	325,344.56	372.79	0.114583
Group 2	0043817703	136,068.92	113.39	0.083333
Group 2	0043818005	259,350.12	324.19	0.125001
Group 2	0043818038	166,720.55	56.03	0.033607
Group 2	0043818101	57,542.90	83.92	0.145839
Group 2	0043818187	107,273.32	134.09	0.124998
Group 2	0043818399	196,001.95	184.43	0.094096
Group 2	0043818878	356,236.95	408.19	0.114584
Group 2	0043819354	171,984.74	178.43	0.103748
Group 2	0043819497	216,905.00	305.40	0.140799
Group 2	0043819524	110,343.91	4.57	0.004142
Group 2	0043819859	167,884.31	0.10	0.000060
Group 2	0043820014	159,257.30	144.20	0.090545
Group 2	0043820188	183,495.14	189.76	0.103414
Group 2	0043820355	72,918.24	101.89	0.139732
Group 2	0043820372	384,135.60	723.36	0.188309
Group 2	0043820387	209,018.45	21.77	0.010415
Group 2	0043820602	186,998.45	60.22	0.032203
Group 2	0043820611	153,915.18	304.62	0.197914
Group 2	0043820657	114,520.67	202.80	0.177086
Group 2	0043820673	157,760.21	90.58	0.057416
Group 2	0043820681	337,660.55	316.56	0.093751
Group 2	0043820847	164,789.62	120.16	0.072917
Group 2	0043820917	158,561.98	148.65	0.093749
Group 2	0043821021	223,724.66	16.97	0.007585
Group 2	0043821132	279,186.12	298.38	0.106875
Group 2	0043821151	162,900.08	248.66	0.152646
Group 2	0043822458	349,810.16	63.60	0.018181

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822869	83,748.58	113.41	0.135417
Group 2	0043823143	291,104.03	207.26	0.071198
Group 2	0043823352	326,926.86	476.77	0.145834
Group 2	0043823447	372,658.32	381.59	0.102397
Group 2	0043823922	91,593.26	90.70	0.099025
Group 2	0043824039	147,867.20	184.83	0.124997
Group 2	0043825098	263,602.89	48.56	0.018422
Group 2	0043825176	176,568.04	296.60	0.167981
Group 2	0043825279	213,058.16	23.87	0.011204
Group 2	0043825287	326,644.76	81.11	0.024831
Group 2	0043825438	135,372.47	155.11	0.114580
Group 2	0043825446	227,829.98	94.93	0.041667
Group 2	0043825485	116,092.89	15.76	0.013575
Group 2	0043825631	57,556.62	71.95	0.125007
Group 2	0043825634	219,312.35	297.62	0.135706
Group 2	0043825814	168,039.97	192.55	0.114586
Group 2	0043826034	229,002.41	262.40	0.114584
Group 2	0043826576	219,544.16	140.04	0.063787
Group 2	0043826580	248,785.38	466.47	0.187499
Group 2	0043826648	106,732.71	159.84	0.149757
Group 2	0043827245	182,639.34	95.12	0.052081
Group 2	0043827505	224,230.98	45.50	0.020292
Group 2	0043827637	237,929.85	24.78	0.010415
Group 2	0043827787	104,841.43	76.45	0.072920
Group 2	0043827802	409,977.11	597.88	0.145833
Group 2	0043827804	265,999.26	360.21	0.135418
Group 2	0043827981	310,510.26	225.63	0.072664
Group 2	0043828142	163,407.48	386.49	0.236519
Group 2	0043828289	226,359.50	259.37	0.114583
Group 2	0043828323	188,127.63	208.79	0.110983
Group 2	0043828648	530,522.78	773.68	0.145834
Group 2	0043828910	404,864.87	307.50	0.075951
Group 2	0043829651	344,357.74	430.45	0.125001
Group 2	0043830207	228,358.82	160.38	0.070232

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Modification Loss Detail

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Group 2	0043830267	307,226.46	192.02	0.062501
Group 2	0043830309	114,114.26	63.66	0.055786
Group 2	0043830410	292,446.00	271.73	0.092916
Group 2	0043830677	84,044.60	43.77	0.052079
Group 2	0043830710	280,616.41	286.55	0.102114
Group 2	0043830983	308,482.94	696.19	0.225682
Group 2	0043830994	324,190.45	659.92	0.203559
Group 2	0043831029	528,872.40	881.45	0.166666
Group 2	0043831073	328,642.84	361.78	0.110083
Group 2	0043831210	228,871.11	21.33	0.009320
Group 2	0043831247	274,589.64	128.68	0.046863
Group 2	0043832066	162,652.07	98.99	0.060860
Group 2	0043832263	261,673.15	206.83	0.079041
Group 2	0043832303	207,352.82	129.60	0.062502
Group 2	0043832345	401,187.06	733.30	0.182783
Group 2	0043832851	402,702.22	377.53	0.093749
Group 2	0043832918	136,771.85	242.20	0.177083
Group 2	0043833297	213,706.16	422.96	0.197917
Group 2	0043833611	73,047.00	38.05	0.052090
Group 2	0043833703	268,597.97	124.21	0.046244
Group 2	0043834118	130,833.15	56.29	0.043024
Group 2	0043834339	164,124.64	17.87	0.010888
Group 2	0043834485	498,187.13	913.74	0.183413
Group 2	0043834759	188,821.82	254.17	0.134608
Group 2	0043834766	182,540.69	233.03	0.127659
Group 2	0043834924	233,321.32	180.88	0.077524
Group 2	0043835081	335,250.63	208.19	0.062100
Group 2	0043835089	294,274.85	137.52	0.046732
Group 2	0043835181	285,787.41	178.62	0.062501
Group 2	0043835305	256,677.72	187.16	0.072916
Group 2	0043835927	380,738.04	457.31	0.120111
Group 2	0043836074	84,490.78	119.41	0.141329
Group 2	0043836143	536,101.76	1,883.70	0.351370
Group 2	0043836349	194,627.48	344.55	0.177030

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043836376	158,003.29	80.76	0.051113
Group 2	0043836552	161,331.43	33.61	0.020833
Group 2	0043836588	109,257.56	253.50	0.232021
Group 2	0043836906	116,065.03	157.17	0.135415
Group 2	0043837149	214,504.29	295.58	0.137797
Group 2	0043837233	410,740.67	470.64	0.114583
Group 2	0043837618	111,586.82	197.60	0.177082
Group 2	0043837686	377,224.50	471.53	0.125000
Group 2	0043837742	151,956.96	332.41	0.218753
Group 2	0043837815	285,977.77	668.34	0.233703
Group 2	0043838248	258,438.73	74.60	0.028866
Group 2	0043838810	198,609.02	289.64	0.145834
Group 2	0043838891	371,555.11	625.98	0.168476
Group 2	0043840095	227,660.94	189.72	0.083334
Group 2	0043840199	413,950.76	733.04	0.177084
Group 2	0043840550	284,348.55	207.34	0.072918
Group 2	0043840884	225,414.48	258.29	0.114584
Group 2	0043840986	321,824.11	608.99	0.189231
Group 2	0043841036	207,382.79	194.42	0.093749
Group 2	0043841424	352,141.98	89.89	0.025527
Group 2	0043841869	160,340.87	283.90	0.177060
Group 2	0043841923	133,155.79	83.22	0.062498
Group 2	0043841961	142,766.13	104.10	0.072916
Group 2	0043842399	374,333.22	113.90	0.030427
Group 2	0043842635	208,952.47	282.96	0.135418
Group 2	0043842691	276,672.11	145.56	0.052611
Group 2	0043842714	131,206.26	109.34	0.083334
Group 2	0043842734	262,185.03	147.29	0.056178
Group 2	0043842919	223,982.01	46.66	0.020832
Group 2	0043843425	139,316.29	101.58	0.072913
Group 2	0043843491	176,156.86	146.80	0.083335
Group 2	0043843776	328,583.66	641.45	0.195217
Group 2	0043843910	265,173.26	360.35	0.135892
Group 2	0043843951	170,913.62	166.76	0.097570

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043844107	391,774.34	285.67	0.072917
Group 2	0043844351	351,944.89	439.93	0.125000
Group 2	0043844516	284,593.40	436.81	0.153486
Group 2	0043844621	365,291.60	266.36	0.072917
Group 2	0043844635	264,528.55	315.23	0.119167
Group 2	0043844687	118,772.46	91.66	0.077173
Group 2	0043844901	284,744.03	138.26	0.048556
Group 2	0043844934	267,087.93	361.68	0.135416
Group 2	0043845098	333,645.38	382.30	0.114583
Group 2	0043845145	274,309.74	181.53	0.066177
Group 2	0043845163	216,656.85	39.39	0.018181
Group 2	0043845191	353,947.42	479.30	0.135416
Group 2	0043845401	321,011.57	114.99	0.035821
Group 2	0043845635	72,381.58	63.26	0.087398
Group 2	0043845908	544,353.16	31.75	0.005833
Group 2	0043846610	237,229.34	148.27	0.062501
Group 2	0043846727	192,695.15	240.87	0.125001
Group 2	0043846785	303,631.03	474.42	0.156249
Group 2	0043846856	97,329.64	18.43	0.018936
Group 2	0043846913	175,616.92	40.63	0.023136
Group 2	0043847345	173,810.05	187.26	0.107738
Group 2	0043847434	193,157.96	90.44	0.046822
Group 2	0043847472	213,716.86	267.15	0.125002
Group 2	0043847635	206,487.62	236.60	0.114583
Group 2	0043847797	450,496.77	398.56	0.088471
Group 2	0043847835	138,307.94	152.14	0.110001
Group 2	0043847861	189,622.32	22.66	0.011950
Group 2	0043848445	207,895.94	64.97	0.031251
Group 2	0043848491	270,013.11	527.90	0.195509
Group 2	0043848608	384,786.92	174.57	0.045368
Group 2	0043848927	205,433.40	47.04	0.022898
Group 2	0043848946	271,991.71	198.33	0.072918
Group 2	0043849038	167,923.90	50.00	0.029775
Group 2	0043849048	279,680.11	349.60	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849270	221,127.68	54.25	0.024533
Group 2	0043849415	554,302.76	868.26	0.156640
Group 2	0043849854	169,027.38	165.72	0.098043
Group 2	0043849984	61,330.63	14.40	0.023479
Group 2	0043850435	86,186.31	134.67	0.156255
Group 2	0043851625	205,342.30	192.51	0.093751
Group 2	0043851696	227,649.95	49.14	0.021586
Group 2	0043852384	317,213.96	330.43	0.104166
Group 2	0043852910	435,504.00	849.68	0.195103
Group 2	0043853072	350,047.89	242.62	0.069311
Group 2	0043853250	132,132.05	192.69	0.145831
Group 2	0043853666	67,325.16	72.27	0.107345
Group 2	0043853690	244,756.14	254.95	0.104165
Group 2	0043853744	242,838.57	303.55	0.125001
Group 2	0043854076	290,230.35	156.77	0.054016
Group 2	0043854594	406,779.84	155.67	0.038269
Group 2	0043854633	217,990.32	68.12	0.031249
Group 2	0043854730	325,723.32	373.22	0.114582
Group 2	0043855655	166,772.44	40.40	0.024225
Group 2	0043855733	135,863.81	54.64	0.040217
Group 2	0043855917	276,504.96	259.22	0.093749
Group 2	0043856088	246,539.03	334.39	0.135634
Group 2	0043856237	484,087.65	636.26	0.131435
Group 2	0043856611	301,638.49	585.14	0.193987
Group 2	0043856921	83,582.10	74.69	0.089361
Group 2	0043857079	171,574.81	268.09	0.156253
Group 2	0043857123	221,021.19	23.02	0.010415
Group 2	0043857612	118,061.12	135.28	0.114585
Group 2	0043857750	179,470.40	37.39	0.020834
Group 2	0043857889	311,837.90	617.18	0.197917
Group 2	0043858295	159,654.86	22.19	0.013899
Group 2	0043858379	237,074.44	245.34	0.103486
Group 2	0043858888	189,299.42	121.11	0.063978
Group 2	0043859091	335,756.42	489.64	0.145832

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Modification Loss Detail

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Group 2	0043859262	283,990.67	4.67	0.001644
Group 2	0043859317	309,324.30	579.98	0.187499
Group 2	0043859453	383,342.80	757.57	0.197622
Group 2	0043859477	548,838.36	918.16	0.167292
Group 2	0043859698	235,415.33	367.84	0.156252
Group 2	0043859952	278,211.49	22.89	0.008228
Group 2	0043860139	335,178.48	314.23	0.093750
Group 2	0043860145	359,614.96	449.52	0.125000
Group 2	0043860484	315,030.89	99.18	0.031483
Group 2	0043860539	335,091.77	130.82	0.039040
Group 2	0043860730	157,116.26	188.08	0.119708
Group 2	0043860810	441,236.46	694.66	0.157435
Group 2	0043860909	160,282.45	213.58	0.133252
Group 2	0043860964	75,650.41	85.60	0.113152
Group 2	0043861265	404,411.34	421.26	0.104166
Group 2	0043861595	380,336.62	534.38	0.140502
Group 2	0043861739	329,017.34	58.06	0.017646
Group 2	0043861777	259,028.34	378.59	0.146158
Group 2	0043862024	135,725.08	169.66	0.125003
Group 2	0043862050	147,210.99	168.68	0.114584
Group 2	0043862156	389,309.11	405.53	0.104167
Group 2	0043862174	404,382.95	294.86	0.072916
Group 2	0043862302	215,331.81	224.30	0.104165
Group 2	0043862332	164,644.70	171.50	0.104164
Group 2	0043862372	65,287.49	27.20	0.041662
Group 2	0043862402	151,524.45	86.12	0.056836
Group 2	0043862569	122,340.19	114.36	0.093477
Group 2	0043862745	330,995.30	513.22	0.155054
Group 2	0043863485	542,178.73	722.12	0.133189
Group 2	0043864022	73,399.32	36.28	0.049428
Group 2	0043864325	47,875.09	20.84	0.043530
Group 2	0043864328	286,146.10	704.64	0.246252
Group 2	0043864378	291,756.81	224.08	0.076804
Group 2	0043864416	210,202.72	284.65	0.135417

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Modification Loss Detail

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Group 2	0043864581	159,320.97	30.93	0.019414
Group 2	0043864646	276,599.91	115.25	0.041667
Group 2	0043864678	352,191.55	440.24	0.125000
Group 2	0043864887	414,459.23	604.42	0.145833
Group 2	0043865090	125,397.45	6.28	0.005008
Group 2	0043865233	338,347.54	352.45	0.104168
Group 2	0043865301	263,964.80	164.86	0.062455
Group 2	0043866060	275,720.36	402.09	0.145833
Group 2	0043866253	308,023.17	324.26	0.105271
Group 2	0043866523	69,737.77	7.26	0.010410
Group 2	0043866777	118,866.44	86.67	0.072914
Group 2	0043866972	252,656.05	394.78	0.156252
Group 2	0043867128	327,982.04	136.66	0.041667
Group 2	0043867968	108,123.33	146.42	0.135419
Group 2	0043868265	114,986.64	119.78	0.104169
Group 2	0043868526	411,193.01	40.74	0.009908
Group 2	0043868645	186,149.82	58.00	0.031158
Group 2	0043868749	454,461.20	710.10	0.156251
Group 2	0043868918	384,257.83	400.27	0.104167
Group 2	0043869266	196,249.52	204.43	0.104168
Group 2	0043869317	269,837.80	252.77	0.093675
Group 2	0043869329	487,202.72	462.55	0.094940
Group 2	0043869417	124,983.43	65.10	0.052087
Group 2	0043869700	263,680.33	466.93	0.177082
Group 2	0043870200	252,097.91	263.36	0.104467
Group 2	0043870813	233,975.00	237.42	0.101472
Group 2	0043870820	304,701.40	63.48	0.020834
Group 2	0043871134	206,821.20	336.20	0.162556
Group 2	0043871323	250,489.71	234.83	0.093748
Group 2	0043871515	336,373.98	545.70	0.162230
Group 2	0043871516	522,099.92	660.02	0.126416
Group 2	0043872042	84,159.25	42.70	0.050737
Group 2	0043872770	62,630.01	97.86	0.156251
Group 2	0043872963	116,287.32	109.02	0.093751

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043873014	430,389.38	318.02	0.073891
Group 2	0043873126	192,117.20	140.09	0.072919
Group 2	0043873279	150,514.20	219.50	0.145833
Group 2	0043873365	187,774.13	90.71	0.048308
Group 2	0043873557	166,136.07	189.98	0.114352
Group 2	0043873581	185,356.20	231.70	0.125003
Group 2	0043873736	594,016.89	742.52	0.125000
Group 2	0043874082	257,520.81	103.44	0.040168
Group 2	0043874292	106,116.10	224.29	0.211363
Group 2	0043874333	2,475.95	4.38	0.176902
Group 2	0043874392	212,753.74	35.98	0.016912
Group 2	0043874431	414,943.98	530.47	0.127841
Group 2	0043874656	362,346.67	179.91	0.049651
Group 2	0043874740	59,595.02	99.33	0.166675
Group 2	0043874891	188,347.40	72.43	0.038456
Group 2	0043876004	140,634.56	86.38	0.061422
Group 2	0043876037	201,048.26	299.96	0.149198
Group 2	0043876148	264,666.22	264.79	0.100047

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	200,653.47	284,762.73	141.918

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043808520	99,131.98	92,042.49	92.848
0043817915	101,521.49	192,720.24	189.832

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	194,488.40	185.00	13,624.29	7.005

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043874657	194,488.40	185.00	13,624.29	7.005

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
292	48,229,279.53	6,088,687.78	12.624

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043742205	138,694.20	9,613.06	6.931
0043744767	279,880.76	134,794.29	48.161
0043745347	42,747.05	57,355.99	134.175
0043745732	113,413.43	6,048.78	5.333
0043748235	236,456.67	5,705.17	2.413
0043748989	93,876.81	2,266.74	2.415
0043749119	484,739.87	135,602.51	27.974
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	41,192.88	18.878
0043753384	171,134.77	123,106.25	71.935
0043753464	421,608.41	89,036.91	21.118
0043754948	59,978.59	110,962.68	185.004
0043754962	43,717.86	15,641.15	35.777
0043755447	98,663.60	1,033.55	1.048
0043755584	138,453.24	46,320.27	33.456
0043757206	394,835.05	14,947.38	3.786
0043757745	251,134.73	60,698.86	24.170
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,361.66)	(2.237)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043760065	82,926.95	178,567.56	215.331
0043760662	404,982.26	(96,386.53)	(23.800)
0043760735	80,853.98	33,057.27	40.885
0043761639	119,763.60	(3,195.84)	(2.668)
0043762840	275,700.84	48,186.40	17.478
0043763486	241,805.72	53,714.96	22.214
0043763585	270,612.35	106,537.04	39.369
0043763628	60,974.93	2,083.50	3.417
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043765802	153,908.26	17,896.82	11.628
0043768226	90,358.69	14,618.47	16.178
0043768673	185,814.42	108,356.63	58.314
0043770913	141,882.16	7,214.13	5.085
0043771012	159,027.24	15,889.79	9.992
0043773149	93,865.70	121.29	0.129
0043773268	258,768.31	37,920.47	14.654
0043774244	199,518.10	68,182.14	34.173
0043774878	389,655.58	78,876.14	20.243
0043774952	162,561.29	45,304.89	27.869
0043775162	164,527.69	60,863.15	36.993
0043775539	87,284.75	11,099.83	12.717
0043775612	185,393.31	1,077.88	0.581
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	70,381.80	32.847
0043777025	346,257.10	42,973.84	12.411
0043777646	70,722.49	65,296.06	92.327
0043778567	110,943.12	18,165.75	16.374

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Cumulative Realized Loss Detail

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
0043808520	99,131.98	92,042.49	92.848
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	12,084.46	11.193
0043811262	195,074.13	(28,937.01)	(14.834)
0043811835	192,103.09	909.06	0.473
0043811848	141,918.33	(11,010.35)	(7.758)
0043812140	145,484.55	8,220.38	5.650
0043812265	160,633.04	60,374.72	37.585
0043812998	79,566.22	5,197.81	6.533
0043813056	85,145.20	60,973.85	71.612
0043813185	121,583.56	57,835.61	47.569
0043813228	118,930.20	32,496.01	27.324
0043813259	118,673.05	271.60	0.229
0043814501	241,745.45	22,182.86	9.176
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	42,731.95	22.177

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043815552	82,645.11	58,774.48	71.117
0043816428	380,543.91	4,043.25	1.062
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)
0043817626	205,905.21	20,252.21	9.836
0043817915	101,521.49	192,720.24	189.832
0043818105	80,915.32	2,236.01	2.763
0043818151	135,286.75	51,543.18	38.099
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043818730	103,164.15	1,053.30	1.021
0043819112	200,019.79	96,660.79	48.326
0043819351	314,438.26	36,085.60	11.476
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	26,559.68	14.331
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043820989	327,922.28	110,750.63	33.773
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	64,950.14	21.545
0043823400	351,441.08	38,570.04	10.975
0043823580	103,861.64	1,061.59	1.022
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043823967	54,336.76	7,114.72	13.094

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043824052	169,797.13	(26,387.94)	(15.541)
0043824513	25,095.26	2,795.69	11.140
0043824583	153,561.26	5,499.91	3.582
0043824612	53,209.66	14,572.04	27.386
0043824709	144,626.32	5,022.26	3.473
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043825863	176,287.95	15,882.61	9.009
0043825917	93,851.05	3,662.94	3.903
0043825931	114,328.07	3,828.98	3.349
0043826268	280,813.04	46,610.32	16.598
0043826383	280,146.60	(47,200.18)	(16.848)
0043828003	82,338.41	329.82	0.401
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829552	130,348.22	1,623.11	1.245
0043829582	29,980.74	2,666.71	8.895
0043829607	298,382.23	(14,013.74)	(4.697)
0043829865	88,584.40	68,776.70	77.640
0043830055	42,776.45	15,916.32	37.208
0043831472	215,140.63	42,786.16	19.888
0043831887	73,550.97	3,126.44	4.251
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832381	257,067.67	5,730.77	2.229
0043832426	294,057.73	7,900.87	2.687
0043832899	56,253.65	35,252.83	62.668

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043833985	222,343.50	16,812.90	7.562
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
0043835551	336,708.81	80,312.16	23.852
0043836050	70,111.32	13,427.97	19.152
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	15,538.43	17.535
0043836478	152,277.81	38,352.05	25.186
0043836482	129,145.00	2,404.58	1.862
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,358.15	15.346
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	7,437.73	6.891
0043841292	96,719.04	3,107.29	3.213
0043841477	116,127.25	474.90	0.409
0043841646	77,075.46	188,767.60	244.913
0043841669	62,052.08	(968.30)	(1.560)
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	29,788.32	26.727
0043842522	155,292.35	(6,662.14)	(4.290)
0043842993	246,201.64	(2,954.99)	(1.200)
0043843716	70,212.39	4,115.97	5.862
0043844619	310,519.93	32,556.20	10.484
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043845833	248,908.04	881.79	0.354
0043846117	263,007.74	10,422.18	3.963
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846872	83,155.92	8,821.32	10.608
0043846889	132,435.31	146.17	0.110
0043847058	67,383.52	110,958.69	164.667
0043847062	81,376.64	21,231.53	26.090
0043847623	157,465.79	83,684.88	53.145
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,694.83	9.013
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851088	196,637.91	19,311.84	9.821
0043851226	104,043.59	12,679.42	12.187
0043851342	85,534.30	11,483.54	13.426
0043851506	54,270.51	2,985.37	5.501
0043852747	80,207.97	795.81	0.992
0043853762	122,287.01	(8,579.20)	(7.016)
0043853813	257,438.09	23,127.16	8.984
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043855235	116,303.15	20,763.39	17.853
0043856009	139,270.84	(2,084.01)	(1.496)
0043856145	336,492.44	50,306.10	14.950
0043856292	194,039.12	15,764.83	8.125
0043857153	137,664.75	2,054.32	1.492
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,594.30	2.647
0043859004	110,857.09	2,035.68	1.836
0043859259	91,963.66	30,073.06	32.701
0043859845	28,989.51	15,528.99	53.568
0043860115	145,061.73	33,430.84	23.046
0043860297	46,453.96	4,510.78	9.710
0043860831	227,894.23	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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,305.67	3.469
0043865933	70,016.97	143,655.36	205.172
0043866686	212,647.92	63,494.14	29.859
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868130	390,288.75	(3,723.48)	(0.954)
0043868357	38,446.10	123,017.39	319.974
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043868935	94,909.50	(839.02)	(0.884)
0043869451	348,679.71	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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043874224	148,193.02	3,097.12	2.090
0043874281	100,310.03	28,431.44	28.344
0043874657	194,488.40	13,624.29	7.005
0043875182	66,636.11	78,559.05	117.893
0043875869	96,389.58	10,131.75	10.511
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Credit-Linked Notes

Series 2017-C06



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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	1	99,131.98	92,042.49	0.003 %	0	0.00	0.00	0.000 %	1	99,131.98	92,042.49	0.003 %
Group 2	2	296,009.89	192,905.24	0.009 %	0	0.00	0.00	0.000 %	2	296,009.89	192,905.24	0.009 %
Total	3	395,141.87	284,947.73	0.006 %	0	0.00	0.00	0.000 %	3	395,141.87	284,947.73	0.006 %

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	0043808520	105,000.00	4.750 %	CA	75.00	360	99,131.98	07/31/2026	92,042.49	92,042.49
Group 2	0043817915	105,000.00	4.250 %	IL	95.00	360	101,521.49	07/31/2026	192,720.24	192,720.24
Group 2	0043874657	228,000.00	5.250 %	AZ	95.00	360	194,488.40	03/31/2026	185.00	13,624.29

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

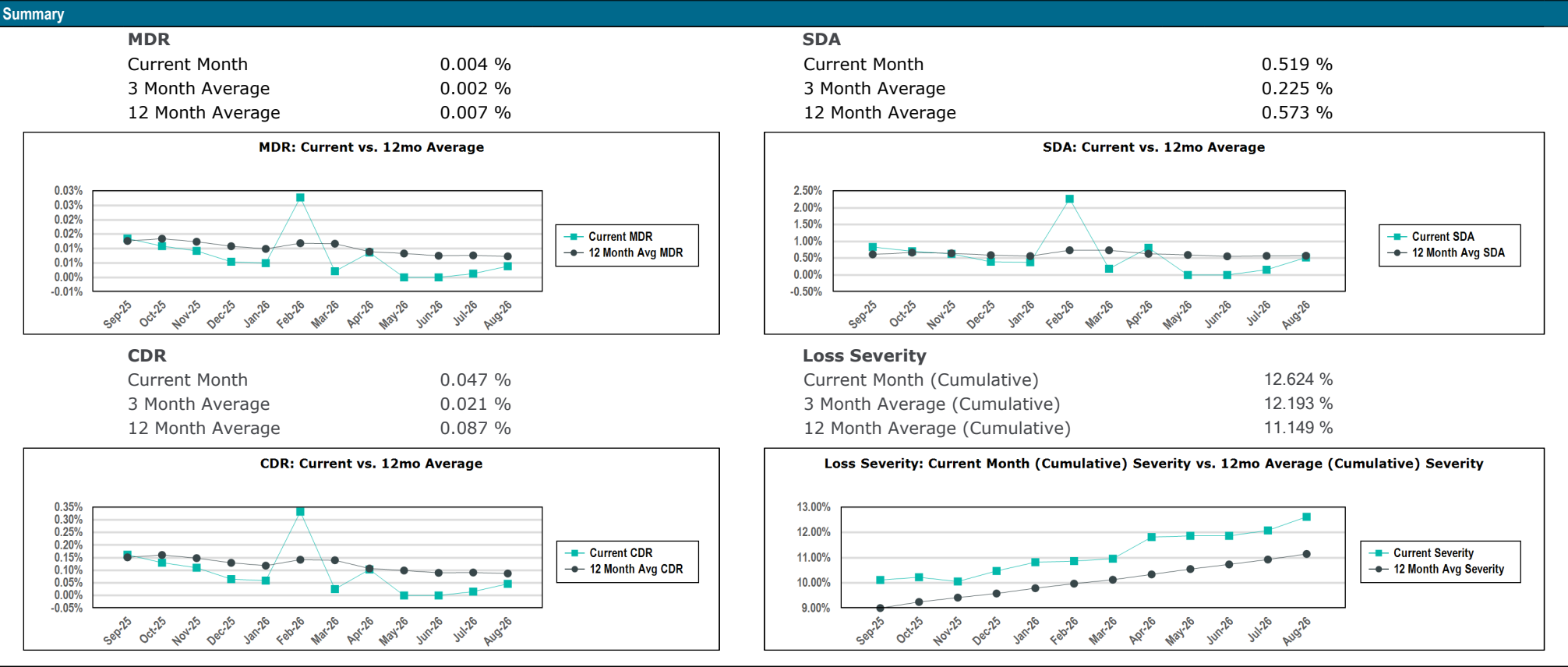
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

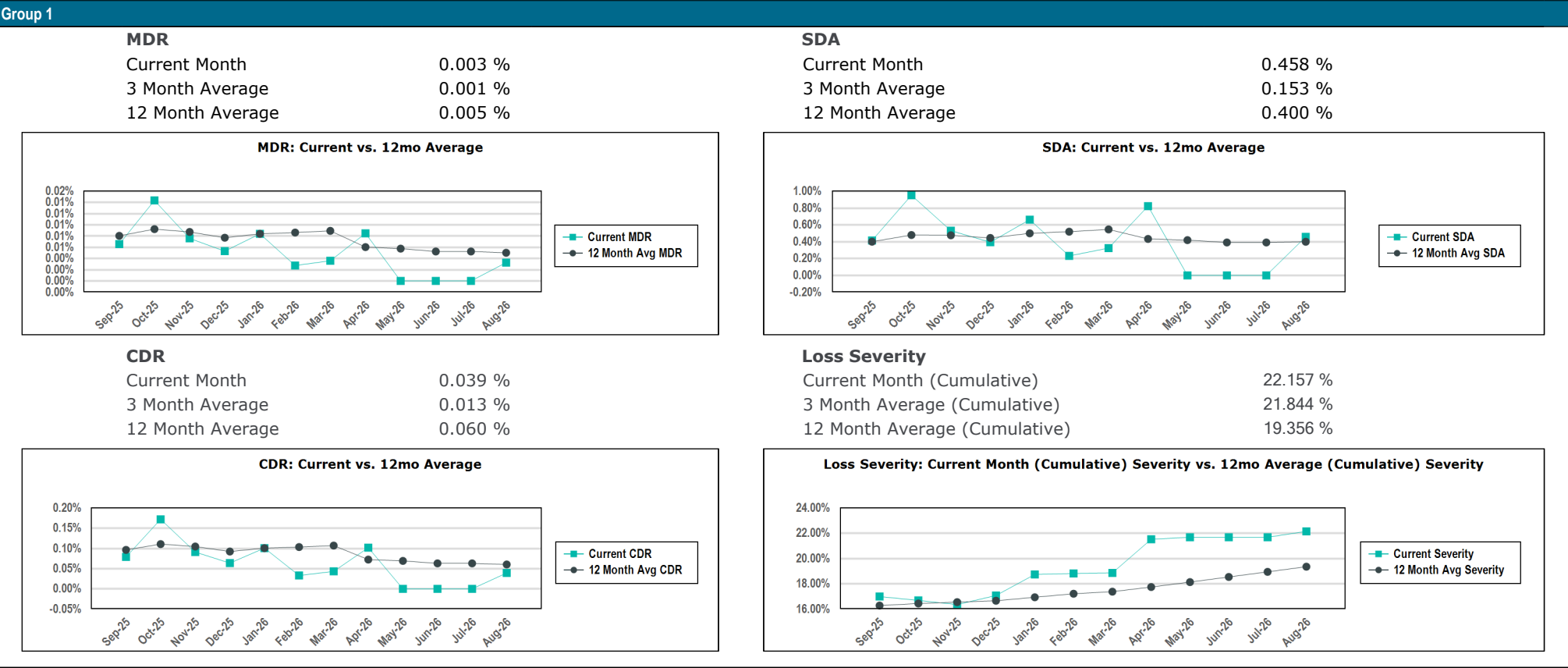
Distribution Date: 25-Aug-2026
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Realized Loss Report - Collateral



Distribution Date: 25-Aug-2026
05-Aug-2026 1:02:09 PM

Realized Loss Report - Collateral

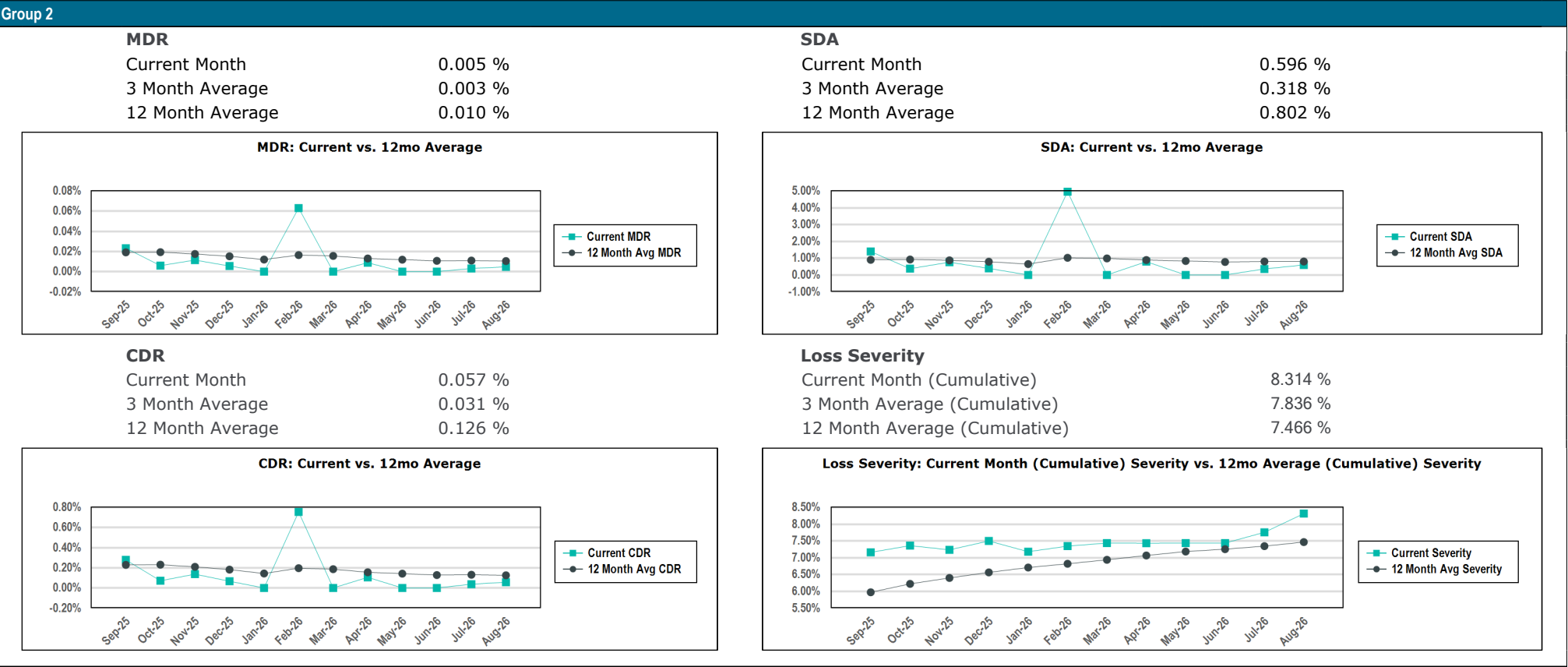


Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



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Realized Loss Report - Collateral



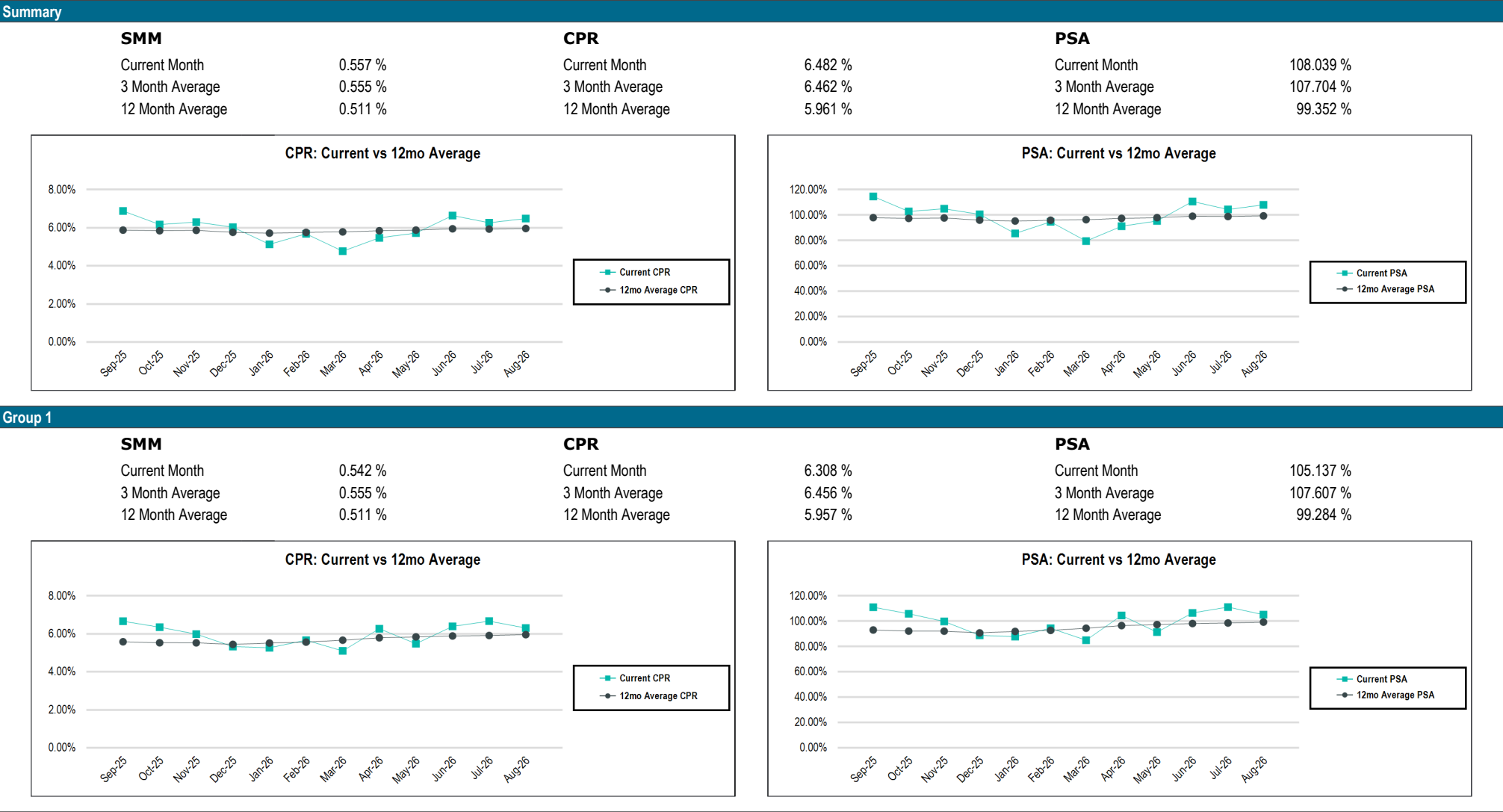
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS}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

Connecticut Avenue Securities
Credit-Linked Notes
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Prepayment Rates

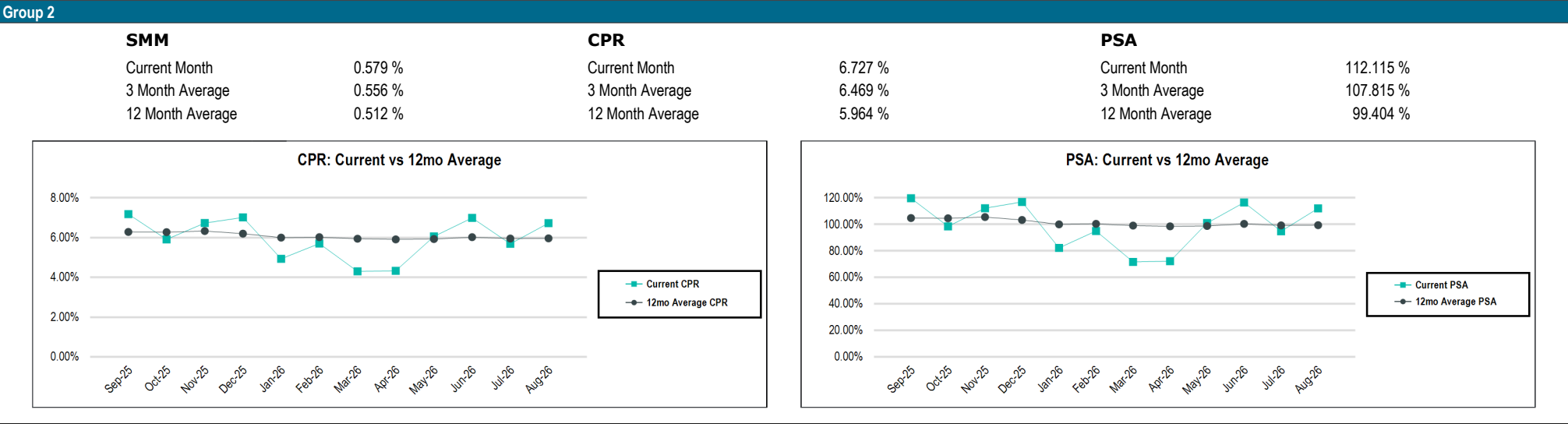


Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



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Prepayment Rates



Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
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Connecticut Avenue Securities
Credit-Linked Notes
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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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

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

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

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Connecticut Avenue Securities
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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XQW7	44,547,596	9,555,000	34,992,596
1B-1H	N/A	37,897,076	(9,555,000)	47,452,076
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025				

Bond Retirement Detail – Effective October 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XSW5	19,316,000	195,000	19,121,000
2B-1H	N/A	58,229,765	(195,000)	58,424,765
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-sep-2025				

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



Supplemental Reporting

Bond Retirement Detail – Effective March 2026				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XQX5	58,077,267	56,497,267	1,580,000
1M-2H	N/A	238,723,551	(56,497,267)	295,220,818
1M-2C	30711XQV9	19,359,089	18,832,422	526,667
1M-2CH	N/A	79,574,517	(18,832,422)	98,406,939
1B-1	30711XQW7	34,992,596	1,440,000	33,552,596
1B-1H	N/A	47,452,076	(1,440,000)	48,892,076
2M-2	30711XSX3	103,305,970	100,905,970	2,400,000
2M-2H	N/A	276,668,280	(100,905,970)	377,574,250
2M-2C	30711XSV7	34,575,936	33,772,670	803,267
2M-2CH	N/A	92,599,119	(33,772,670)	126,371,788

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