

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-Oct-2024
04-Oct-2024 10:18:42 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		09/30/2024	0.00000 %	3,287,525,199.76	0.00	28,098,863.13	0.00	3,259,427,773.67	28,098,863.13	0.00
1M-1	30711XQS6	10/24/2024	6.14460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	10/24/2024	8.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	10/24/2024	8.04460 %	4,148,736.59	27,812.44	474,205.53	0.00	3,674,531.06	502,017.97	0.00
1M-BH		09/30/2024	0.00000 %	17,053,163.50	0.00	1,949,196.87	0.00	15,103,966.64	1,949,196.87	0.00
1M-2C	30711XQV9	10/24/2024	8.04460 %	19,359,089.00	129,780.11	0.00	0.00	19,359,089.00	129,780.11	0.00
1M-CH		09/30/2024	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	10/24/2024	8.04460 %	23,507,825.59	157,592.54	474,205.53	0.00	23,033,620.06	631,798.07	0.00
1M-2H		09/30/2024	0.00000 %	96,627,680.50	0.00	1,949,196.87	0.00	94,678,483.64	1,949,196.87	0.00
1B-1	30711XQW7	10/24/2024	9.54460 %	44,547,596.00	354,324.15	0.00	0.00	44,547,596.00	354,324.15	0.00
1B-1H		09/30/2024	0.00000 %	37,897,076.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		09/30/2024	0.00000 %	80,954,298.01	0.00	0.00	1,437.04	80,952,860.97	0.00	1,491,811.03
1A-I1	30711XQZ0	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	10/24/2024	1.80000 %	0.00	6,223.10	0.00	0.00	0.00	6,223.10	0.00
1B-I2	30711XRK2	10/24/2024	1.40000 %	0.00	4,840.19	0.00	0.00	0.00	4,840.19	0.00
1B-I3	30711XRM8	10/24/2024	1.00000 %	0.00	3,457.28	0.00	0.00	0.00	3,457.28	0.00
1B-I4	30711XRP1	10/24/2024	0.60000 %	0.00	2,074.37	0.00	0.00	0.00	2,074.37	0.00
1C-I1	30711XRR7	10/24/2024	1.80000 %	0.00	29,038.63	0.00	0.00	0.00	29,038.63	0.00
1C-I2	30711XRT3	10/24/2024	1.40000 %	0.00	22,585.60	0.00	0.00	0.00	22,585.60	0.00
1C-I3	30711XRV8	10/24/2024	1.00000 %	0.00	16,132.57	0.00	0.00	0.00	16,132.57	0.00
1C-I4	30711XRX4	10/24/2024	0.60000 %	0.00	9,679.54	0.00	0.00	0.00	9,679.54	0.00
1E-A1	30711XQY3	10/24/2024	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	10/24/2024	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	10/24/2024	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	10/24/2024	7.44460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	10/24/2024	6.24460 %	4,148,736.59	21,589.33	474,205.53	0.00	3,674,531.06	495,794.86	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
1E-B2	30711XRJ5	10/24/2024	6.64460 %	4,148,736.59	22,972.25	474,205.53	0.00	3,674,531.06	497,177.78	0.00
1E-B3	30711XRL0	10/24/2024	7.04460 %	4,148,736.59	24,355.16	474,205.53	0.00	3,674,531.06	498,560.69	0.00
1E-B4	30711XRN6	10/24/2024	7.44460 %	4,148,736.59	25,738.07	474,205.53	0.00	3,674,531.06	499,943.60	0.00
1E-C1	30711XRQ9	10/24/2024	6.24460 %	19,359,089.00	100,741.47	0.00	0.00	19,359,089.00	100,741.47	0.00
1E-C2	30711XRS5	10/24/2024	6.64460 %	19,359,089.00	107,194.50	0.00	0.00	19,359,089.00	107,194.50	0.00
1E-C3	30711XRU0	10/24/2024	7.04460 %	19,359,089.00	113,647.53	0.00	0.00	19,359,089.00	113,647.53	0.00
1E-C4	30711XRW6	10/24/2024	7.44460 %	19,359,089.00	120,100.56	0.00	0.00	19,359,089.00	120,100.56	0.00
1E-D1	30711XRY2	10/24/2024	6.24460 %	4,148,736.59	21,589.33	474,205.53	0.00	3,674,531.06	495,794.86	0.00
1E-D2	30711XRZ9	10/24/2024	6.64460 %	4,148,736.59	22,972.25	474,205.53	0.00	3,674,531.06	497,177.78	0.00
1E-D3	30711XSA3	10/24/2024	7.04460 %	4,148,736.59	24,355.16	474,205.53	0.00	3,674,531.06	498,560.69	0.00
1E-D4	30711XSB1	10/24/2024	7.44460 %	4,148,736.59	25,738.07	474,205.53	0.00	3,674,531.06	499,943.60	0.00
1E-D5	30711XSC9	10/24/2024	8.04460 %	4,148,736.59	27,812.44	474,205.53	0.00	3,674,531.06	502,017.97	0.00
1E-F1	30711XSD7	10/24/2024	6.24460 %	23,507,825.59	122,330.81	474,205.53	0.00	23,033,620.06	596,536.34	0.00
1E-F2	30711XSE5	10/24/2024	6.64460 %	23,507,825.59	130,166.75	474,205.53	0.00	23,033,620.06	604,372.28	0.00
1E-F3	30711XSF2	10/24/2024	7.04460 %	23,507,825.59	138,002.69	474,205.53	0.00	23,033,620.06	612,208.22	0.00
1E-F4	30711XSG0	10/24/2024	7.44460 %	23,507,825.59	145,838.63	474,205.53	0.00	23,033,620.06	620,044.16	0.00
1E-F5	30711XSH8	10/24/2024	8.04460 %	23,507,825.59	157,592.54	474,205.53	0.00	23,033,620.06	631,798.07	0.00
1X-1	30711XSJ4	10/24/2024	1.80000 %	0.00	6,223.10	0.00	0.00	0.00	6,223.10	0.00
1X-2	30711XSK1	10/24/2024	1.40000 %	0.00	4,840.19	0.00	0.00	0.00	4,840.19	0.00
1X-3	30711XSL9	10/24/2024	1.00000 %	0.00	3,457.28	0.00	0.00	0.00	3,457.28	0.00
1X-4	30711XSM7	10/24/2024	0.60000 %	0.00	2,074.37	0.00	0.00	0.00	2,074.37	0.00
1Y-1	30711XSN5	10/24/2024	1.80000 %	0.00	35,261.74	0.00	0.00	0.00	35,261.74	0.00
1Y-2	30711XSP0	10/24/2024	1.40000 %	0.00	27,425.80	0.00	0.00	0.00	27,425.80	0.00
1Y-3	30711XSQ8	10/24/2024	1.00000 %	0.00	19,589.85	0.00	0.00	0.00	19,589.85	0.00
1Y-4	30711XSR6	10/24/2024	0.60000 %	0.00	11,753.91	0.00	0.00	0.00	11,753.91	0.00
2A-H		09/30/2024	0.00000 %	2,263,232,946.89	0.00	17,004,133.83	0.00	2,246,228,813.06	17,004,133.83	0.00
2M-1	30711XSS4	10/24/2024	6.14460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	10/24/2024	8.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	10/24/2024	8.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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2M-BH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XSV7	10/24/2024	8.19460 %	34,181,864.09	233,422.25	570,124.11	0.00	33,611,739.98	803,546.36	0.00
2M-CH		09/30/2024	0.00000 %	91,543,738.63	0.00	1,526,870.88	0.00	90,016,867.75	1,526,870.88	0.00
2M-2	30711XSX3	10/24/2024	8.19460 %	34,181,864.09	233,422.25	570,124.11	0.00	33,611,739.98	803,546.36	0.00
2M-2H		09/30/2024	0.00000 %	91,543,738.63	0.00	1,526,870.88	0.00	90,016,867.75	1,526,870.88	0.00
2B-1	30711XSW5	10/24/2024	9.84460 %	19,316,000.00	158,465.24	0.00	0.00	19,316,000.00	158,465.24	0.00
2B-1H		09/30/2024	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		09/30/2024	0.00000 %	76,494,929.74	0.00	0.00	56,372.58	76,438,557.16	0.00	1,107,207.84
2A-I1	30711XSZ8	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XTK0	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XTM6	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XTP9	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XTR5	10/24/2024	1.80000 %	0.00	51,272.80	0.00	0.00	0.00	51,272.80	0.00
2C-I2	30711XTT1	10/24/2024	1.40000 %	0.00	39,878.84	0.00	0.00	0.00	39,878.84	0.00
2C-I3	30711XTV6	10/24/2024	1.00000 %	0.00	28,484.89	0.00	0.00	0.00	28,484.89	0.00
2C-I4	30711XTX2	10/24/2024	0.60000 %	0.00	17,090.93	0.00	0.00	0.00	17,090.93	0.00
2E-A1	30711XSY1	10/24/2024	6.39460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	10/24/2024	6.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	10/24/2024	7.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	10/24/2024	6.39460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XTJ3	10/24/2024	6.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XTL8	10/24/2024	7.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XTN4	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XTQ7	10/24/2024	6.39460 %	34,181,864.09	182,149.46	570,124.11	0.00	33,611,739.98	752,273.57	0.00
2E-C2	30711XTS3	10/24/2024	6.79460 %	34,181,864.09	193,543.41	570,124.11	0.00	33,611,739.98	763,667.52	0.00
2E-C3	30711XTU8	10/24/2024	7.19460 %	34,181,864.09	204,937.37	570,124.11	0.00	33,611,739.98	775,061.48	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	10/24/2024	7.59460 %	34,181,864.09	216,331.32	570,124.11	0.00	33,611,739.98	786,455.43	0.00
2E-D1	30711XTY0	10/24/2024	6.39460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XTZ7	10/24/2024	6.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XUA0	10/24/2024	7.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XUB8	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XUC6	10/24/2024	8.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XUD4	10/24/2024	6.39460 %	34,181,864.09	182,149.46	570,124.11	0.00	33,611,739.98	752,273.57	0.00
2E-F2	30711XUE2	10/24/2024	6.79460 %	34,181,864.09	193,543.41	570,124.11	0.00	33,611,739.98	763,667.52	0.00
2E-F3	30711XUF9	10/24/2024	7.19460 %	34,181,864.09	204,937.37	570,124.11	0.00	33,611,739.98	775,061.48	0.00
2E-F4	30711XUG7	10/24/2024	7.59460 %	34,181,864.09	216,331.32	570,124.11	0.00	33,611,739.98	786,455.43	0.00
2E-F5	30711XUH5	10/24/2024	8.19460 %	34,181,864.09	233,422.25	570,124.11	0.00	33,611,739.98	803,546.36	0.00
2X-1	30711XUJ1	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XUK8	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XUL6	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XUM4	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XUN2	10/24/2024	1.80000 %	0.00	51,272.80	0.00	0.00	0.00	51,272.80	0.00
2Y-2	30711XUP7	10/24/2024	1.40000 %	0.00	39,878.84	0.00	0.00	0.00	39,878.84	0.00
2Y-3	30711XUQ5	10/24/2024	1.00000 %	0.00	28,484.89	0.00	0.00	0.00	28,484.89	0.00
2Y-4	30711XUR3	10/24/2024	0.60000 %	0.00	17,090.93	0.00	0.00	0.00	17,090.93	0.00
Totals				6,899,870,919.09	4,953,014.33	65,913,786.15	57,809.62	6,833,900,760.38	70,866,800.48	2,599,018.87

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.

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

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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	3,287,525,199.76	8,383,172.11	19,715,691.01	0.00	0.00	28,098,863.13	3,259,427,773.67	0.20548196	28,098,863.13
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.18980909	474,205.53
1M-BH	79,574,517.00	17,053,163.50	581,534.30	1,367,662.56	0.00	0.00	1,949,196.87	15,103,966.64	0.18980909	1,949,196.87
1M-2C	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-CH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2	58,077,267.00	23,507,825.59	141,477.13	332,728.39	0.00	0.00	474,205.53	23,033,620.06	0.39660303	474,205.53
1M-2H	238,723,551.00	96,627,680.50	581,534.30	1,367,662.56	0.00	0.00	1,949,196.87	94,678,483.64	0.39660303	1,949,196.87
1B-1	44,547,596.00	44,547,596.00	0.00	0.00	0.00	0.00	0.00	44,547,596.00	1.00000000	0.00
1B-1H	37,897,076.00	37,897,076.00	0.00	0.00	0.00	0.00	0.00	37,897,076.00	1.00000000	0.00
1B-2H	82,444,672.00	80,954,298.01	0.00	0.00	0.00	1,437.04	1,437.04	80,952,860.97	0.98190531	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
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.18980909	474,205.53
1E-B2	19,359,089.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.18980909	474,205.53
1E-B3	19,359,089.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.18980909	474,205.53

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2024
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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
1E-B4	19,359,089.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.18980909	474,205.53
1E-C1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C4	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-D1	38,718,178.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.09490454	474,205.53
1E-D2	38,718,178.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.09490454	474,205.53
1E-D3	38,718,178.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.09490454	474,205.53
1E-D4	38,718,178.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.09490454	474,205.53
1E-D5	38,718,178.00	4,148,736.59	141,477.13	332,728.39	0.00	0.00	474,205.53	3,674,531.06	0.09490454	474,205.53
1E-F1	38,718,178.00	23,507,825.59	141,477.13	332,728.39	0.00	0.00	474,205.53	23,033,620.06	0.59490454	474,205.53
1E-F2	38,718,178.00	23,507,825.59	141,477.13	332,728.39	0.00	0.00	474,205.53	23,033,620.06	0.59490454	474,205.53
1E-F3	38,718,178.00	23,507,825.59	141,477.13	332,728.39	0.00	0.00	474,205.53	23,033,620.06	0.59490454	474,205.53
1E-F4	38,718,178.00	23,507,825.59	141,477.13	332,728.39	0.00	0.00	474,205.53	23,033,620.06	0.59490454	474,205.53
1E-F5	38,718,178.00	23,507,825.59	141,477.13	332,728.39	0.00	0.00	474,205.53	23,033,620.06	0.59490454	474,205.53
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
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	2,263,232,946.89	5,343,753.39	11,660,380.44	0.00	0.00	17,004,133.83	2,246,228,813.06	0.15126106	17,004,133.83
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	34,575,936.42	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.97211366	570,124.11
2M-CH	92,599,118.58	91,543,738.63	480,969.42	1,045,901.46	0.00	0.00	1,526,870.88	90,016,867.75	0.97211366	1,526,870.88
2M-2	103,305,970.00	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.32536106	570,124.11

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2024
04-Oct-2024 10:18:42 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	91,543,738.63	480,969.42	1,045,901.46	0.00	0.00	1,526,870.88	90,016,867.75	0.32536028	1,526,870.88
2B-1	19,316,000.00	19,316,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	58,229,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	76,494,929.74	0.00	0.00	0.00	56,372.58	56,372.58	76,438,557.16	0.98572188	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
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	34,575,936.42	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.97211366	570,124.11
2E-C2	34,575,936.42	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.97211366	570,124.11
2E-C3	34,575,936.42	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.97211366	570,124.11
2E-C4	34,575,936.42	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.97211366	570,124.11
2E-D1	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2024
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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-F1	69,151,872.83	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.48605683	570,124.11
2E-F2	69,151,872.83	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.48605683	570,124.11
2E-F3	69,151,872.83	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.48605683	570,124.11
2E-F4	69,151,872.83	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.48605683	570,124.11
2E-F5	69,151,872.83	34,181,864.09	179,591.00	390,533.12	0.00	0.00	570,124.11	33,611,739.98	0.48605683	570,124.11
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	6,899,870,919.09	20,091,068.02	45,822,718.05	0.00	57,809.62	65,971,595.77	6,833,900,760.38	0.19867731	65,913,786.15

NOTE: Original Face Amounts for 1M-2/1M-2H and 2M-2/2M-2H were adjusted in the amounts of \$223,880,733 and \$257,668,030, respectively, as a result of CAS 2017-C06 tender offers. See Supplemental Reporting at the end of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$54,352,000 as a result of the CAS 2017-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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

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Series 2017-C06



Distribution Date: 25-Oct-2024
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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	207.25328749	0.52849480	1.24292333	0.00000000	0.00000000	1.77141814	205.48195995	0.20548196	1.77141814
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	214.30432961	7.30804688	17.18719254	0.00000000	0.00000000	24.49523994	189.80908967	0.18980909	24.49523994
1M-BH	79,574,517.00	214.30432936	7.30804687	17.18719273	0.00000000	0.00000000	24.49523973	189.80908976	0.18980909	24.49523973
1M-2C	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	58,077,267.00	404.76810987	2.43601563	5.72906418	0.00000000	0.00000000	8.16507998	396.60302989	0.39660303	8.16507998
1M-2H	238,723,551.00	404.76810979	2.43601562	5.72906424	0.00000000	0.00000000	8.16507991	396.60302992	0.39660303	8.16507991
1B-1	44,547,596.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	37,897,076.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	981.92273735	0.00000000	0.00000000	0.00000000	0.01743036	0.01743036	981.90530699	0.98190531	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	19,359,089.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	214.30432961	7.30804688	17.18719254	0.00000000	0.00000000	24.49523994	189.80908967	0.18980909	24.49523994
1E-B2	19,359,089.00	214.30432961	7.30804688	17.18719254	0.00000000	0.00000000	24.49523994	189.80908967	0.18980909	24.49523994
1E-B3	19,359,089.00	214.30432961	7.30804688	17.18719254	0.00000000	0.00000000	24.49523994	189.80908967	0.18980909	24.49523994

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2024
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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
1E-B4	19,359,089.00	214.30432961	7.30804688	17.18719254	0.00000000	0.00000000	24.49523994	189.80908967	0.18980909	24.49523994
1E-C1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	38,718,178.00	107.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	94.90454484	0.09490454	12.24761997
1E-D2	38,718,178.00	107.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	94.90454484	0.09490454	12.24761997
1E-D3	38,718,178.00	107.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	94.90454484	0.09490454	12.24761997
1E-D4	38,718,178.00	107.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	94.90454484	0.09490454	12.24761997
1E-D5	38,718,178.00	107.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	94.90454484	0.09490454	12.24761997
1E-F1	38,718,178.00	607.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	594.90454484	0.59490454	12.24761997
1E-F2	38,718,178.00	607.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	594.90454484	0.59490454	12.24761997
1E-F3	38,718,178.00	607.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	594.90454484	0.59490454	12.24761997
1E-F4	38,718,178.00	607.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	594.90454484	0.59490454	12.24761997
1E-F5	38,718,178.00	607.15216480	3.65402344	8.59359627	0.00000000	0.00000000	12.24761997	594.90454484	0.59490454	12.24761997
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	152.40611504	0.35984837	0.78521006	0.00000000	0.00000000	1.14505844	151.26105660	0.15126106	1.14505844
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	92,599,118.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	34,575,936.42	988.60269972	5.19410372	11.29493979	0.00000000	0.00000000	16.48904322	972.11365650	0.97211366	16.48904322
2M-CH	92,599,118.58	988.60269983	5.19410365	11.29493969	0.00000000	0.00000000	16.48904335	972.11365648	0.97211366	16.48904335
2M-2	103,305,970.00	330.87985225	1.73843777	3.78035384	0.00000000	0.00000000	5.51879151	325.36106074	0.32536106	5.51879151

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Distribution Date: 25-Oct-2024
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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
2M-2H	276,668,280.00	330.87905354	1.73843355	3.78034468	0.00000000	0.00000000	5.51877823	325.36027531	0.32536028	5.51877823
2B-1	19,316,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,229,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	986.44883753	0.00000000	0.00000000	0.00000000	0.72695885	0.72695885	985.72187869	0.98572188	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	34,575,936.42	988.60269972	5.19410372	11.29493979	0.00000000	0.00000000	16.48904322	972.11365650	0.97211366	16.48904322
2E-C2	34,575,936.42	988.60269972	5.19410372	11.29493979	0.00000000	0.00000000	16.48904322	972.11365650	0.97211366	16.48904322
2E-C3	34,575,936.42	988.60269972	5.19410372	11.29493979	0.00000000	0.00000000	16.48904322	972.11365650	0.97211366	16.48904322
2E-C4	34,575,936.42	988.60269972	5.19410372	11.29493979	0.00000000	0.00000000	16.48904322	972.11365650	0.97211366	16.48904322
2E-D1	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Oct-2024
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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-F1	69,151,872.83	494.30134993	2.59705186	5.64746990	0.00000000	0.00000000	8.24452161	486.05682832	0.48605683	8.24452161
2E-F2	69,151,872.83	494.30134993	2.59705186	5.64746990	0.00000000	0.00000000	8.24452161	486.05682832	0.48605683	8.24452161
2E-F3	69,151,872.83	494.30134993	2.59705186	5.64746990	0.00000000	0.00000000	8.24452161	486.05682832	0.48605683	8.24452161
2E-F4	69,151,872.83	494.30134993	2.59705186	5.64746990	0.00000000	0.00000000	8.24452161	486.05682832	0.48605683	8.24452161
2E-F5	69,151,872.83	494.30134993	2.59705186	5.64746990	0.00000000	0.00000000	8.24452161	486.05682832	0.48605683	8.24452161
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 25-Oct-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,287,525,199.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,259,427,773.67
1M-1	N/A	N/A	6.14460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	8.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	09/25/24 - 10/24/24	30	8.04460 %	4,148,736.59	27,812.44	0.00	0.00	0.00	0.00	27,812.44	0.00	3,674,531.06
1M-BH	N/A	N/A	0.00000 %	17,053,163.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,103,966.64
1M-2C	09/25/24 - 10/24/24	30	8.04460 %	19,359,089.00	129,780.11	0.00	0.00	0.00	0.00	129,780.11	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	09/25/24 - 10/24/24	30	8.04460 %	23,507,825.59	157,592.54	0.00	0.00	0.00	0.00	157,592.54	0.00	23,033,620.06
1M-2H	N/A	N/A	0.00000 %	96,627,680.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,678,483.64
1B-1	09/25/24 - 10/24/24	30	9.54460 %	44,547,596.00	354,324.15	0.00	0.00	0.00	0.00	354,324.15	0.00	44,547,596.00
1B-1H	N/A	N/A	0.00000 %	37,897,076.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	37,897,076.00
1B-2H	N/A	N/A	0.00000 %	80,954,298.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,952,860.97
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	09/25/24 - 10/24/24	30	1.80000 %	4,148,736.59	6,223.10	0.00	0.00	0.00	0.00	6,223.10	0.00	3,674,531.06
1B-I2	09/25/24 - 10/24/24	30	1.40000 %	4,148,736.59	4,840.19	0.00	0.00	0.00	0.00	4,840.19	0.00	3,674,531.06
1B-I3	09/25/24 - 10/24/24	30	1.00000 %	4,148,736.59	3,457.28	0.00	0.00	0.00	0.00	3,457.28	0.00	3,674,531.06
1B-I4	09/25/24 - 10/24/24	30	0.60000 %	4,148,736.59	2,074.37	0.00	0.00	0.00	0.00	2,074.37	0.00	3,674,531.06
1C-I1	09/25/24 - 10/24/24	30	1.80000 %	19,359,089.00	29,038.63	0.00	0.00	0.00	0.00	29,038.63	0.00	19,359,089.00
1C-I2	09/25/24 - 10/24/24	30	1.40000 %	19,359,089.00	22,585.60	0.00	0.00	0.00	0.00	22,585.60	0.00	19,359,089.00
1C-I3	09/25/24 - 10/24/24	30	1.00000 %	19,359,089.00	16,132.57	0.00	0.00	0.00	0.00	16,132.57	0.00	19,359,089.00
1C-I4	09/25/24 - 10/24/24	30	0.60000 %	19,359,089.00	9,679.54	0.00	0.00	0.00	0.00	9,679.54	0.00	19,359,089.00
1E-A1	N/A	N/A	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.44460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/25/24 - 10/24/24	30	6.24460 %	4,148,736.59	21,589.33	0.00	0.00	0.00	0.00	21,589.33	0.00	3,674,531.06
1E-B2	09/25/24 - 10/24/24	30	6.64460 %	4,148,736.59	22,972.25	0.00	0.00	0.00	0.00	22,972.25	0.00	3,674,531.06

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/25/24 - 10/24/24	30	7.04460 %	4,148,736.59	24,355.16	0.00	0.00	0.00	0.00	24,355.16	0.00	3,674,531.06
1E-B4	09/25/24 - 10/24/24	30	7.44460 %	4,148,736.59	25,738.07	0.00	0.00	0.00	0.00	25,738.07	0.00	3,674,531.06
1E-C1	09/25/24 - 10/24/24	30	6.24460 %	19,359,089.00	100,741.47	0.00	0.00	0.00	0.00	100,741.47	0.00	19,359,089.00
1E-C2	09/25/24 - 10/24/24	30	6.64460 %	19,359,089.00	107,194.50	0.00	0.00	0.00	0.00	107,194.50	0.00	19,359,089.00
1E-C3	09/25/24 - 10/24/24	30	7.04460 %	19,359,089.00	113,647.53	0.00	0.00	0.00	0.00	113,647.53	0.00	19,359,089.00
1E-C4	09/25/24 - 10/24/24	30	7.44460 %	19,359,089.00	120,100.56	0.00	0.00	0.00	0.00	120,100.56	0.00	19,359,089.00
1E-D1	09/25/24 - 10/24/24	30	6.24460 %	4,148,736.59	21,589.33	0.00	0.00	0.00	0.00	21,589.33	0.00	3,674,531.06
1E-D2	09/25/24 - 10/24/24	30	6.64460 %	4,148,736.59	22,972.25	0.00	0.00	0.00	0.00	22,972.25	0.00	3,674,531.06
1E-D3	09/25/24 - 10/24/24	30	7.04460 %	4,148,736.59	24,355.16	0.00	0.00	0.00	0.00	24,355.16	0.00	3,674,531.06
1E-D4	09/25/24 - 10/24/24	30	7.44460 %	4,148,736.59	25,738.07	0.00	0.00	0.00	0.00	25,738.07	0.00	3,674,531.06
1E-D5	09/25/24 - 10/24/24	30	8.04460 %	4,148,736.59	27,812.44	0.00	0.00	0.00	0.00	27,812.44	0.00	3,674,531.06
1E-F1	09/25/24 - 10/24/24	30	6.24460 %	23,507,825.59	122,330.81	0.00	0.00	0.00	0.00	122,330.81	0.00	23,033,620.06
1E-F2	09/25/24 - 10/24/24	30	6.64460 %	23,507,825.59	130,166.75	0.00	0.00	0.00	0.00	130,166.75	0.00	23,033,620.06
1E-F3	09/25/24 - 10/24/24	30	7.04460 %	23,507,825.59	138,002.69	0.00	0.00	0.00	0.00	138,002.69	0.00	23,033,620.06
1E-F4	09/25/24 - 10/24/24	30	7.44460 %	23,507,825.59	145,838.63	0.00	0.00	0.00	0.00	145,838.63	0.00	23,033,620.06
1E-F5	09/25/24 - 10/24/24	30	8.04460 %	23,507,825.59	157,592.54	0.00	0.00	0.00	0.00	157,592.54	0.00	23,033,620.06
1X-1	09/25/24 - 10/24/24	30	1.80000 %	4,148,736.59	6,223.10	0.00	0.00	0.00	0.00	6,223.10	0.00	3,674,531.06
1X-2	09/25/24 - 10/24/24	30	1.40000 %	4,148,736.59	4,840.19	0.00	0.00	0.00	0.00	4,840.19	0.00	3,674,531.06
1X-3	09/25/24 - 10/24/24	30	1.00000 %	4,148,736.59	3,457.28	0.00	0.00	0.00	0.00	3,457.28	0.00	3,674,531.06
1X-4	09/25/24 - 10/24/24	30	0.60000 %	4,148,736.59	2,074.37	0.00	0.00	0.00	0.00	2,074.37	0.00	3,674,531.06
1Y-1	09/25/24 - 10/24/24	30	1.80000 %	23,507,825.59	35,261.74	0.00	0.00	0.00	0.00	35,261.74	0.00	23,033,620.06
1Y-2	09/25/24 - 10/24/24	30	1.40000 %	23,507,825.59	27,425.80	0.00	0.00	0.00	0.00	27,425.80	0.00	23,033,620.06
1Y-3	09/25/24 - 10/24/24	30	1.00000 %	23,507,825.59	19,589.85	0.00	0.00	0.00	0.00	19,589.85	0.00	23,033,620.06
1Y-4	09/25/24 - 10/24/24	30	0.60000 %	23,507,825.59	11,753.91	0.00	0.00	0.00	0.00	11,753.91	0.00	23,033,620.06
2A-H	N/A	N/A	0.00000 %	2,263,232,946.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,246,228,813.06
2M-1	N/A	N/A	6.14460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	8.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	8.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	09/25/24 - 10/24/24	30	8.19460 %	34,181,864.09	233,422.25	0.00	0.00	0.00	0.00	233,422.25	0.00	33,611,739.98

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2024
 04-Oct-2024 10:18:43 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	91,543,738.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	90,016,867.75
2M-2	09/25/24 - 10/24/24	30	8.19460 %	34,181,864.09	233,422.25	0.00	0.00	0.00	0.00	233,422.25	0.00	33,611,739.98
2M-2H	N/A	N/A	0.00000 %	91,543,738.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	90,016,867.75
2B-1	09/25/24 - 10/24/24	30	9.84460 %	19,316,000.00	158,465.24	0.00	0.00	0.00	0.00	158,465.24	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	76,494,929.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,438,557.16
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	09/25/24 - 10/24/24	30	1.80000 %	34,181,864.09	51,272.80	0.00	0.00	0.00	0.00	51,272.80	0.00	33,611,739.98
2C-I2	09/25/24 - 10/24/24	30	1.40000 %	34,181,864.09	39,878.84	0.00	0.00	0.00	0.00	39,878.84	0.00	33,611,739.98
2C-I3	09/25/24 - 10/24/24	30	1.00000 %	34,181,864.09	28,484.89	0.00	0.00	0.00	0.00	28,484.89	0.00	33,611,739.98
2C-I4	09/25/24 - 10/24/24	30	0.60000 %	34,181,864.09	17,090.93	0.00	0.00	0.00	0.00	17,090.93	0.00	33,611,739.98
2E-A1	N/A	N/A	6.39460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	6.39460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	6.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	7.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	09/25/24 - 10/24/24	30	6.39460 %	34,181,864.09	182,149.46	0.00	0.00	0.00	0.00	182,149.46	0.00	33,611,739.98
2E-C2	09/25/24 - 10/24/24	30	6.79460 %	34,181,864.09	193,543.41	0.00	0.00	0.00	0.00	193,543.41	0.00	33,611,739.98
2E-C3	09/25/24 - 10/24/24	30	7.19460 %	34,181,864.09	204,937.37	0.00	0.00	0.00	0.00	204,937.37	0.00	33,611,739.98
2E-C4	09/25/24 - 10/24/24	30	7.59460 %	34,181,864.09	216,331.32	0.00	0.00	0.00	0.00	216,331.32	0.00	33,611,739.98
2E-D1	N/A	N/A	6.39460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	6.79460 %	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-Oct-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	N/A	N/A	7.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	8.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	09/25/24 - 10/24/24	30	6.39460 %	34,181,864.09	182,149.46	0.00	0.00	0.00	0.00	182,149.46	0.00	33,611,739.98
2E-F2	09/25/24 - 10/24/24	30	6.79460 %	34,181,864.09	193,543.41	0.00	0.00	0.00	0.00	193,543.41	0.00	33,611,739.98
2E-F3	09/25/24 - 10/24/24	30	7.19460 %	34,181,864.09	204,937.37	0.00	0.00	0.00	0.00	204,937.37	0.00	33,611,739.98
2E-F4	09/25/24 - 10/24/24	30	7.59460 %	34,181,864.09	216,331.32	0.00	0.00	0.00	0.00	216,331.32	0.00	33,611,739.98
2E-F5	09/25/24 - 10/24/24	30	8.19460 %	34,181,864.09	233,422.25	0.00	0.00	0.00	0.00	233,422.25	0.00	33,611,739.98
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	09/25/24 - 10/24/24	30	1.80000 %	34,181,864.09	51,272.80	0.00	0.00	0.00	0.00	51,272.80	0.00	33,611,739.97
2Y-2	09/25/24 - 10/24/24	30	1.40000 %	34,181,864.09	39,878.84	0.00	0.00	0.00	0.00	39,878.84	0.00	33,611,739.97
2Y-3	09/25/24 - 10/24/24	30	1.00000 %	34,181,864.09	28,484.89	0.00	0.00	0.00	0.00	28,484.89	0.00	33,611,739.97
2Y-4	09/25/24 - 10/24/24	30	0.60000 %	34,181,864.09	17,090.93	0.00	0.00	0.00	0.00	17,090.93	0.00	33,611,739.97
Totals					4,953,014.33	0.00	0.00	0.00	0.00	4,953,014.33	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	207.25328749	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	205.48195995
1M-1	156,644,000.00	6.14460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	8.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	8.04460 %	214.30432961	1.43666058	0.00000000	0.00000000	0.00000000	0.00000000	1.43666058	0.00000000	189.80908967
1M-BH	79,574,517.00	0.00000 %	214.30432936	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	189.80908976
1M-2C	19,359,089.00	8.04460 %	1000.00000000	6.70383353	0.00000000	0.00000000	0.00000000	0.00000000	6.70383353	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	8.04460 %	404.76810987	2.71349786	0.00000000	0.00000000	0.00000000	0.00000000	2.71349786	0.00000000	396.60302989
1M-2H	238,723,551.00	0.00000 %	404.76810979	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	396.60302992
1B-1	44,547,596.00	9.54460 %	1000.00000000	7.95383324	0.00000000	0.00000000	0.00000000	0.00000000	7.95383324	0.00000000	1000.00000000
1B-1H	37,897,076.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	981.92273735	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.90530699
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	214.30432961	0.32145624	0.00000000	0.00000000	0.00000000	0.00000000	0.32145624	0.00000000	189.80908967
1B-I2	0.00	1.40000 %	214.30432961	0.25002158	0.00000000	0.00000000	0.00000000	0.00000000	0.25002158	0.00000000	189.80908967
1B-I3	0.00	1.00000 %	214.30432961	0.17858692	0.00000000	0.00000000	0.00000000	0.00000000	0.17858692	0.00000000	189.80908967
1B-I4	0.00	0.60000 %	214.30432961	0.10715225	0.00000000	0.00000000	0.00000000	0.00000000	0.10715225	0.00000000	189.80908967
1C-I1	0.00	1.80000 %	1000.00000000	1.49999982	0.00000000	0.00000000	0.00000000	0.00000000	1.49999982	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666647	0.00000000	0.00000000	0.00000000	0.00000000	1.16666647	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333312	0.00000000	0.00000000	0.00000000	0.00000000	0.83333312	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999977	0.00000000	0.00000000	0.00000000	0.00000000	0.49999977	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.24460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.64460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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1E-A4	19,359,089.00	7.44460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.24460 %	214.30432961	1.11520382	0.00000000	0.00000000	0.00000000	0.00000000	1.11520382	0.00000000	189.80908967
1E-B2	19,359,089.00	6.64460 %	214.30432961	1.18663900	0.00000000	0.00000000	0.00000000	0.00000000	1.18663900	0.00000000	189.80908967
1E-B3	19,359,089.00	7.04460 %	214.30432961	1.25807366	0.00000000	0.00000000	0.00000000	0.00000000	1.25807366	0.00000000	189.80908967
1E-B4	19,359,089.00	7.44460 %	214.30432961	1.32950833	0.00000000	0.00000000	0.00000000	0.00000000	1.32950833	0.00000000	189.80908967
1E-C1	19,359,089.00	6.24460 %	1000.00000000	5.20383320	0.00000000	0.00000000	0.00000000	0.00000000	5.20383320	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.64460 %	1000.00000000	5.53716655	0.00000000	0.00000000	0.00000000	0.00000000	5.53716655	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.04460 %	1000.00000000	5.87049990	0.00000000	0.00000000	0.00000000	0.00000000	5.87049990	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.44460 %	1000.00000000	6.20383325	0.00000000	0.00000000	0.00000000	0.00000000	6.20383325	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.24460 %	107.15216480	0.55760191	0.00000000	0.00000000	0.00000000	0.00000000	0.55760191	0.00000000	94.90454484
1E-D2	38,718,178.00	6.64460 %	107.15216480	0.59331950	0.00000000	0.00000000	0.00000000	0.00000000	0.59331950	0.00000000	94.90454484
1E-D3	38,718,178.00	7.04460 %	107.15216480	0.62903683	0.00000000	0.00000000	0.00000000	0.00000000	0.62903683	0.00000000	94.90454484
1E-D4	38,718,178.00	7.44460 %	107.15216480	0.66475416	0.00000000	0.00000000	0.00000000	0.00000000	0.66475416	0.00000000	94.90454484
1E-D5	38,718,178.00	8.04460 %	107.15216480	0.71833029	0.00000000	0.00000000	0.00000000	0.00000000	0.71833029	0.00000000	94.90454484
1E-F1	38,718,178.00	6.24460 %	607.15216480	3.15951877	0.00000000	0.00000000	0.00000000	0.00000000	3.15951877	0.00000000	594.90454484
1E-F2	38,718,178.00	6.64460 %	607.15216480	3.36190277	0.00000000	0.00000000	0.00000000	0.00000000	3.36190277	0.00000000	594.90454484
1E-F3	38,718,178.00	7.04460 %	607.15216480	3.56428678	0.00000000	0.00000000	0.00000000	0.00000000	3.56428678	0.00000000	594.90454484
1E-F4	38,718,178.00	7.44460 %	607.15216480	3.76667079	0.00000000	0.00000000	0.00000000	0.00000000	3.76667079	0.00000000	594.90454484
1E-F5	38,718,178.00	8.04460 %	607.15216480	4.07024680	0.00000000	0.00000000	0.00000000	0.00000000	4.07024680	0.00000000	594.90454484
1X-1	0.00	1.80000 %	107.15216480	0.16072812	0.00000000	0.00000000	0.00000000	0.00000000	0.16072812	0.00000000	94.90454484
1X-2	0.00	1.40000 %	107.15216480	0.12501079	0.00000000	0.00000000	0.00000000	0.00000000	0.12501079	0.00000000	94.90454484
1X-3	0.00	1.00000 %	107.15216480	0.08929346	0.00000000	0.00000000	0.00000000	0.00000000	0.08929346	0.00000000	94.90454484
1X-4	0.00	0.60000 %	107.15216480	0.05357613	0.00000000	0.00000000	0.00000000	0.00000000	0.05357613	0.00000000	94.90454484
1Y-1	0.00	1.80000 %	607.15216480	0.91072829	0.00000000	0.00000000	0.00000000	0.00000000	0.91072829	0.00000000	594.90454484
1Y-2	0.00	1.40000 %	607.15216480	0.70834428	0.00000000	0.00000000	0.00000000	0.00000000	0.70834428	0.00000000	594.90454484
1Y-3	0.00	1.00000 %	607.15216480	0.50596002	0.00000000	0.00000000	0.00000000	0.00000000	0.50596002	0.00000000	594.90454484
1Y-4	0.00	0.60000 %	607.15216480	0.30357601	0.00000000	0.00000000	0.00000000	0.00000000	0.30357601	0.00000000	594.90454484
2A-H	14,850,014,032.00	0.00000 %	152.40611504	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	151.26105660
2M-1	117,869,000.00	6.14460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C06



Distribution Date: 25-Oct-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	92,599,118.58	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	34,575,936.42	8.19460 %	988.60269972	6.75100299	0.00000000	0.00000000	0.00000000	0.00000000	6.75100299	0.00000000	972.11365650
2M-CH	92,599,118.58	0.0000 %	988.60269983	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	972.11365648
2M-2	103,305,970.00	8.19460 %	330.87985225	2.25952334	0.00000000	0.00000000	0.00000000	0.00000000	2.25952334	0.00000000	325.36106074
2M-2H	276,668,280.00	0.0000 %	330.87905354	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	325.36027531
2B-1	19,316,000.00	9.84460 %	1000.00000000	8.20383309	0.00000000	0.00000000	0.00000000	0.00000000	8.20383309	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	986.44883753	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.72187869
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	988.60269972	1.48290416	0.00000000	0.00000000	0.00000000	0.00000000	1.48290416	0.00000000	972.11365650
2C-I2	0.00	1.40000 %	988.60269972	1.15336977	0.00000000	0.00000000	0.00000000	0.00000000	1.15336977	0.00000000	972.11365650
2C-I3	0.00	1.00000 %	988.60269972	0.82383568	0.00000000	0.00000000	0.00000000	0.00000000	0.82383568	0.00000000	972.11365650
2C-I4	0.00	0.60000 %	988.60269972	0.49430129	0.00000000	0.00000000	0.00000000	0.00000000	0.49430129	0.00000000	972.11365650
2E-A1	34,154,097.17	6.39460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.79460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.39460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Oct-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	6.79460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	34,575,936.42	7.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	34,575,936.42	7.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	34,575,936.42	6.39460 %	988.60269972	5.26809911	0.00000000	0.00000000	0.00000000	0.00000000	5.26809911	0.00000000	972.11365650
2E-C2	34,575,936.42	6.79460 %	988.60269972	5.59763321	0.00000000	0.00000000	0.00000000	0.00000000	5.59763321	0.00000000	972.11365650
2E-C3	34,575,936.42	7.19460 %	988.60269972	5.92716760	0.00000000	0.00000000	0.00000000	0.00000000	5.92716760	0.00000000	972.11365650
2E-C4	34,575,936.42	7.59460 %	988.60269972	6.25670169	0.00000000	0.00000000	0.00000000	0.00000000	6.25670169	0.00000000	972.11365650
2E-D1	68,730,033.58	6.39460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	68,730,033.58	6.79460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	68,730,033.58	7.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	68,730,033.58	7.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	68,730,033.58	8.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	69,151,872.83	6.39460 %	494.30134993	2.63404956	0.00000000	0.00000000	0.00000000	0.00000000	2.63404956	0.00000000	486.05682832
2E-F2	69,151,872.83	6.79460 %	494.30134993	2.79881661	0.00000000	0.00000000	0.00000000	0.00000000	2.79881661	0.00000000	486.05682832
2E-F3	69,151,872.83	7.19460 %	494.30134993	2.96358380	0.00000000	0.00000000	0.00000000	0.00000000	2.96358380	0.00000000	486.05682832
2E-F4	69,151,872.83	7.59460 %	494.30134993	3.12835085	0.00000000	0.00000000	0.00000000	0.00000000	3.12835085	0.00000000	486.05682832
2E-F5	69,151,872.83	8.19460 %	494.30134993	3.37550149	0.00000000	0.00000000	0.00000000	0.00000000	3.37550149	0.00000000	486.05682832
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	494.30134993	0.74145208	0.00000000	0.00000000	0.00000000	0.00000000	0.74145208	0.00000000	486.05682817
2Y-2	0.00	1.40000 %	494.30134993	0.57668489	0.00000000	0.00000000	0.00000000	0.00000000	0.57668489	0.00000000	486.05682817
2Y-3	0.00	1.00000 %	494.30134993	0.41191784	0.00000000	0.00000000	0.00000000	0.00000000	0.41191784	0.00000000	486.05682817
2Y-4	0.00	0.60000 %	494.30134993	0.24715065	0.00000000	0.00000000	0.00000000	0.00000000	0.24715065	0.00000000	486.05682817

(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	2,025,110.10
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(57,809.62)
Total Deposits	1,967,300.48
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,948,133.82
Total Withdrawals (Pool Distribution Amount)	1,967,300.48
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.394600%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	30,522,265.52
Total Principal Reduction Cumulative	12,948,396,994.34
Scheduled Principal Current	9,106,183.55
Scheduled Principal Cumulative	1,338,270,677.61
Unscheduled Principal Current	21,414,644.93
Unscheduled Principal Cumulative	11,608,634,504.03
Senior Reduction Amount	28,097,426.09
Subordinate Reduction Amount	2,423,402.39
Calculated Tranche Write-Down Amount	1,437.04
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	48,569.11
Recovery Principal on Previously Liquidated Loan Current	1,437.04
Recovery Principal on Previously Liquidated Loan Cumulative	95,984.87
Group 2	
Total Principal Reduction Current	19,157,501.40
Total Principal Reduction Cumulative	12,985,311,293.33
Scheduled Principal Current	6,004,313.81
Scheduled Principal Cumulative	1,093,007,689.14
Unscheduled Principal Current	13,096,815.01
Unscheduled Principal Cumulative	11,891,198,966.58
Senior Reduction Amount	17,004,133.83
Subordinate Reduction Amount	2,096,994.99
Calculated Tranche Write-Down Amount	56,372.58
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	76,663.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	160,487.59

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	20342
Period Reference Pool Removal Loan Count	129
Period Ending Loan Count	20213
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,540,537,410.32
Period PIF Loan Count Current	129
PIF Loan Count Cumulative	48988
Period PIF Loan UPB Current	19,274,139.17
PIF Loan UPB Cumulative	11,172,028,050.91
Period Partial Prepayment Amount	2,222,571.23
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	102
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,584,440.33
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	10,120,947.07
Total Active Modified Loan Count	446
Total Active Modified Loan UPB	109,329,604.25
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	15449
Period Reference Pool Removal Loan Count	82
Period Ending Loan Count	15367
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,523,841,742.95
Period PIF Loan Count Current	81
PIF Loan Count Cumulative	50888
Period PIF Loan UPB Current	11,786,733.67
PIF Loan UPB Cumulative	11,611,259,597.69
Period Partial Prepayment Amount	1,309,526.70
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	84
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,618,391.03
Credit Event Amount Current	96,389.58
Credit Event Amount Cumulative	25,382,823.73
Total Active Modified Loan Count	603
Total Active Modified Loan UPB	139,749,938.98
Structural Reporting	
Group 1	
Senior Percentage	92.060215%
Subordinate Percentage	7.939785%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.998569%
Subordinate Percentage	11.001431%
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 %	7.940000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.940000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	7.350000 %	7.410000 %
1M-2C	0.00	0.00	1.000000 %	4.580000 %	4.620000 %
1M-2	0.00	0.00	1.000000 %	4.580000 %	4.620000 %
1M-2H	0.00	0.00	1.000000 %	4.580000 %	4.620000 %
1B-1	0.00	0.00	0.500000 %	2.270000 %	2.290000 %
1B-1H	0.00	0.00	0.500000 %	2.270000 %	2.290000 %
1B-2H	1,437.04	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.000000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.000000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.000000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	11.000000 %	11.000000 %
2M-2C	0.00	0.00	1.000000 %	6.060000 %	6.100000 %
2M-2	0.00	0.00	1.000000 %	6.060000 %	6.100000 %
2M-2H	0.00	0.00	1.000000 %	6.060000 %	6.100000 %
2B-1	0.00	0.00	0.500000 %	3.010000 %	3.030000 %
2B-1H	0.00	0.00	0.500000 %	3.010000 %	3.030000 %
2B-2H	56,372.58	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	509	91,855,719.73	1.430579 %	1.514676 %
60 Days	136	25,664,276.57	0.382237 %	0.423197 %
90 Days	46	8,253,560.76	0.129286 %	0.136099 %
120 Days	33	6,881,054.96	0.092749 %	0.113467 %
150 Days	23	3,829,662.64	0.064643 %	0.063150 %
180+ Days	184	36,778,114.68	0.517144 %	0.606461 %
Totals	931	173,262,389.34	2.616639 %	2.857051 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	206	37,060,961.32	1.019146 %	1.046761 %
60 Days	63	12,152,063.20	0.311681 %	0.343227 %
90 Days	23	4,660,888.76	0.113788 %	0.131644 %
120 Days	13	2,451,566.33	0.064315 %	0.069243 %
150 Days	12	1,942,501.37	0.059368 %	0.054865 %
180+ Days	75	15,381,318.20	0.371048 %	0.434435 %
Totals	392	73,649,299.18	1.939346 %	2.080173 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	303	54,794,758.41	1.971758 %	2.171085 %
60 Days	73	13,512,213.37	0.475044 %	0.535383 %
90 Days	23	3,592,672.00	0.149671 %	0.142349 %
120 Days	20	4,429,488.63	0.130149 %	0.175506 %
150 Days	11	1,887,161.27	0.071582 %	0.074773 %
180+ Days	109	21,396,796.48	0.709312 %	0.847787 %
Totals	539	99,613,090.16	3.507516 %	3.946883 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	165	46,408,953.50	48,569.11	0.104655
Group 2	298	74,631,363.37	76,663.19	0.102722

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	265,675.63	166.05	0.062501
Group 1	0043741717	629,281.10	721.05	0.114583
Group 1	0043741803	173,095.45	188.24	0.108749
Group 1	0043741811	389,056.61	202.63	0.052082
Group 1	0043741842	236,564.04	197.14	0.083335
Group 1	0043741847	272,268.96	296.09	0.108749
Group 1	0043741912	213,209.93	155.47	0.072919
Group 1	0043742392	355,099.25	372.55	0.104914
Group 1	0043742802	195,204.06	325.34	0.166667
Group 1	0043743198	365,732.97	304.78	0.083334
Group 1	0043743312	523,007.85	544.80	0.104167
Group 1	0043744171	520,473.91	487.94	0.093749
Group 1	0043744667	109,580.16	102.73	0.093749
Group 1	0043744717	323,569.02	235.94	0.072918
Group 1	0043744990	268,810.11	280.01	0.104166
Group 1	0043745711	227,888.50	138.63	0.060832
Group 1	0043746280	193,170.47	221.34	0.114583
Group 1	0043747774	185,147.78	8.11	0.004380
Group 1	0043748067	106,707.56	88.92	0.083331
Group 1	0043748080	390,125.43	424.26	0.108750
Group 1	0043748397	342,780.41	469.38	0.136933
Group 1	0043748595	376,591.66	196.14	0.052083
Group 1	0043748648	340,614.52	248.36	0.072915
Group 1	0043748842	71,408.07	44.63	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749513	138,076.71	201.36	0.145832
Group 1	0043749583	397,555.83	165.65	0.041667
Group 1	0043750649	228,911.31	190.76	0.083334
Group 1	0043751192	165,750.45	176.82	0.106678
Group 1	0043751956	329,103.32	171.41	0.052084
Group 1	0043752088	372,859.20	271.88	0.072918
Group 1	0043752245	370,060.91	192.74	0.052083
Group 1	0043752294	377,388.57	275.18	0.072917
Group 1	0043753875	163,475.60	119.20	0.072916
Group 1	0043754729	150,253.61	78.26	0.052085
Group 1	0043755940	288,441.68	358.10	0.124150
Group 1	0043756317	59,227.79	47.49	0.080182
Group 1	0043756688	186,344.13	291.16	0.156249
Group 1	0043758962	409,506.15	213.28	0.052082
Group 1	0043759310	459,029.85	621.60	0.135416
Group 1	0043760194	414,259.09	388.37	0.093751
Group 1	0043760203	267,938.56	279.10	0.104166
Group 1	0043760736	94,626.21	87.19	0.092141
Group 1	0043760860	720,255.41	675.24	0.093750
Group 1	0043763774	504,838.87	683.64	0.135417
Group 1	0043763800	329,165.76	548.61	0.166667
Group 1	0043763835	308,432.61	415.10	0.134584
Group 1	0043763845	109,088.50	68.18	0.062500
Group 1	0043763905	470,861.34	490.48	0.104167
Group 1	0043764021	532,425.76	665.53	0.125000
Group 1	0043764055	182,192.10	132.85	0.072918
Group 1	0043764158	246,125.41	307.66	0.125001
Group 1	0043764167	176,668.12	59.31	0.033571
Group 1	0043764254	313,482.48	261.24	0.083335
Group 1	0043764596	127,832.86	111.33	0.087090
Group 1	0043764855	369,217.72	576.90	0.156249
Group 1	0043764972	79,145.50	98.93	0.124998
Group 1	0043765137	107,320.14	122.97	0.114582
Group 1	0043765220	105,910.65	143.42	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043765354	143,005.23	195.43	0.136659
Group 1	0043765419	297,331.35	61.94	0.020832
Group 1	0043765488	210,437.64	241.13	0.114585
Group 1	0043765536	260,849.57	81.52	0.031252
Group 1	0043766893	457,237.81	250.45	0.054775
Group 1	0043766912	258,308.71	215.26	0.083334
Group 1	0043767061	216,906.96	203.35	0.093750
Group 1	0043767420	281,604.13	88.00	0.031250
Group 1	0043769931	267,119.84	248.20	0.092917
Group 1	0043770001	278,213.14	318.79	0.114585
Group 1	0043770312	133,882.36	111.57	0.083334
Group 1	0043770597	123,112.57	89.77	0.072917
Group 1	0043770741	476,896.54	546.44	0.114583
Group 1	0043770892	315,407.62	229.98	0.072915
Group 1	0043771610	298,232.15	110.54	0.037065
Group 1	0043771773	202,141.53	181.09	0.089586
Group 1	0043772916	164,233.88	188.18	0.114580
Group 1	0043773020	107,694.67	165.31	0.153499
Group 1	0043773441	287,194.79	388.91	0.135417
Group 1	0043774259	678,857.34	235.42	0.034679
Group 1	0043774274	230,080.50	165.85	0.072083
Group 1	0043774329	100,490.64	102.68	0.102179
Group 1	0043774415	162,815.93	140.86	0.086515
Group 1	0043774796	192,488.26	37.94	0.019710
Group 1	0043775080	206,491.11	146.97	0.071175
Group 1	0043775184	78,245.23	105.96	0.135420
Group 1	0043775529	291,585.07	242.99	0.083334
Group 1	0043775696	222,884.21	301.82	0.135416
Group 1	0043776577	371,176.02	695.96	0.187501
Group 1	0043778473	161,450.67	185.00	0.114586
Group 1	0043778552	135,316.44	140.95	0.104163
Group 1	0043778634	213,424.64	155.62	0.072916
Group 1	0043779563	369,226.50	192.31	0.052085
Group 1	0043779869	69,777.73	73.17	0.104862

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043780403	264,543.60	330.68	0.125000
Group 1	0043780466	127,369.76	145.94	0.114580
Group 1	0043780755	415,035.55	475.56	0.114583
Group 1	0043780956	152,313.54	253.86	0.166669
Group 1	0043780965	207,114.46	365.04	0.176250
Group 1	0043780989	83,772.24	69.11	0.082497
Group 1	0043781089	97,316.43	20.27	0.020829
Group 1	0043781355	157,363.34	232.77	0.147919
Group 1	0043781479	563,840.53	422.34	0.074904
Group 1	0043781481	378,473.51	275.97	0.072917
Group 1	0043781760	550,020.21	744.82	0.135417
Group 1	0043782461	286,332.17	504.66	0.176250
Group 1	0043782557	325,574.60	271.31	0.083333
Group 1	0043782594	139,241.54	101.53	0.072916
Group 1	0043782631	420,913.00	394.61	0.093751
Group 1	0043782785	362,830.23	604.72	0.166667
Group 1	0043783003	478,342.67	1,047.75	0.219038
Group 1	0043783174	652,014.04	1,182.32	0.181334
Group 1	0043783379	155,584.88	194.48	0.124999
Group 1	0043784458	190,826.76	127.34	0.066731
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	516,714.33	435.60	0.084302
Group 1	0043786176	254,097.16	291.15	0.114582
Group 1	0043787598	370,121.42	42.36	0.011445
Group 1	0043787893	120,707.95	11.57	0.009585
Group 1	0043788068	225,091.33	257.92	0.114585
Group 1	0043789927	946,206.86	1,478.45	0.156250
Group 1	0043790121	446,609.63	465.09	0.104138
Group 1	0043790258	220,101.69	298.05	0.135415
Group 1	0043790596	44,204.53	73.67	0.166657
Group 1	0043790968	211,364.20	242.19	0.114584
Group 1	0043791487	218,823.63	250.74	0.114585
Group 1	0043791538	173,133.66	198.38	0.114582
Group 1	0043791539	219,333.58	251.32	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043792284	214,345.30	312.59	0.145835
Group 1	0043793126	153,016.08	48.83	0.031912
Group 1	0043793703	464,076.88	435.07	0.093750
Group 1	0043793732	171,640.35	286.07	0.166668
Group 1	0043794105	386,779.39	161.16	0.041667
Group 1	0043794181	283,190.91	442.49	0.156251
Group 1	0043794587	597,960.84	809.74	0.135417
Group 1	0043794733	292,346.67	456.79	0.156249
Group 1	0043795102	124,897.64	130.10	0.104165
Group 1	0043795127	366,756.51	530.64	0.144685
Group 1	0043796276	203,328.45	317.70	0.156250
Group 1	0043797123	268,528.13	251.75	0.093752
Group 1	0043797144	68,259.78	174.73	0.255978
Group 1	0043798216	273,343.98	284.73	0.104165
Group 1	0043798430	327,456.29	370.78	0.113230
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	750,760.62	1,173.06	0.156250
Group 1	0043798671	361,754.11	339.38	0.093815
Group 1	0043800131	101,117.46	136.93	0.135417
Group 1	0043800581	356,637.44	331.38	0.092918
Group 1	0043801398	403,693.34	672.82	0.166666
Group 1	0043802030	361,646.42	452.06	0.125001
Group 1	0043802190	437,949.02	410.58	0.093751
Group 1	0043803568	145,932.31	152.01	0.104165
Group 1	0043804576	382,142.76	636.90	0.166665
Group 1	0043804577	253,258.21	369.33	0.145831
Group 1	0043804873	203,002.85	190.32	0.093752
Group 1	0043805962	90,384.63	103.57	0.114588
Group 1	0043806018	326,626.04	170.12	0.052084
Group 1	0043806483	77,297.46	63.77	0.082499
Group 1	0043807086	167,751.19	174.74	0.104166
Group 1	0043807423	235,538.80	171.75	0.072918
Group 1	0043807864	469,029.55	879.43	0.187500
Group 1	0043807946	259,337.46	297.16	0.114584

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043808710	349,175.69	254.61	0.072917
Group 1	0043808863	140,083.78	6.01	0.004290
Group 1	0043808946	373,663.70	622.77	0.166666
Group 1	0043809028	397,238.02	455.17	0.114584
Group 1	0043809932	141,984.76	177.48	0.124999
Group 2	0043810044	330,588.30	172.18	0.052083
Group 2	0043810102	53,100.84	38.72	0.072918
Group 2	0043810251	360,180.92	75.04	0.020834
Group 2	0043810407	211,138.67	206.17	0.097647
Group 2	0043810453	195,660.82	305.72	0.156250
Group 2	0043810574	314,130.53	130.89	0.041667
Group 2	0043811403	247,802.59	387.31	0.156298
Group 2	0043811525	485,611.00	505.84	0.104166
Group 2	0043811782	246,073.68	307.59	0.124999
Group 2	0043811806	56,673.12	29.75	0.052494
Group 2	0043811815	82,633.03	78.87	0.095446
Group 2	0043811841	272,593.07	220.35	0.080835
Group 2	0043812652	312,820.27	391.03	0.125001
Group 2	0043812754	160,766.75	137.83	0.085733
Group 2	0043812792	158,496.09	165.10	0.104167
Group 2	0043813782	133,057.66	147.06	0.110524
Group 2	0043813786	187,379.27	312.30	0.166667
Group 2	0043814648	64,436.96	48.39	0.075097
Group 2	0043814923	308,712.17	23.29	0.007544
Group 2	0043815303	585,616.58	484.93	0.082807
Group 2	0043816704	378,158.62	43.58	0.011524
Group 2	0043817320	289,329.18	322.16	0.111347
Group 2	0043817615	245,641.62	332.64	0.135417
Group 2	0043817628	334,094.59	382.82	0.114584
Group 2	0043817703	139,947.68	116.62	0.083331
Group 2	0043818005	266,830.00	333.54	0.125001
Group 2	0043818038	148,976.01	53.37	0.035825
Group 2	0043818101	59,190.20	86.32	0.145835
Group 2	0043818187	118,291.25	147.86	0.124997

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818399	202,048.12	190.10	0.094086
Group 2	0043818443	32,447.80	18.48	0.056953
Group 2	0043818878	368,693.35	422.46	0.114583
Group 2	0043819497	222,967.86	311.08	0.139518
Group 2	0043820188	185,873.58	189.76	0.102091
Group 2	0043820331	153,361.43	79.88	0.052086
Group 2	0043820355	66,638.00	27.77	0.041673
Group 2	0043820372	369,864.94	462.33	0.125000
Group 2	0043820387	213,174.31	22.21	0.010419
Group 2	0043820611	157,497.09	311.71	0.197915
Group 2	0043820657	117,612.61	208.27	0.177081
Group 2	0043820673	161,591.01	92.58	0.057293
Group 2	0043820681	345,564.99	323.97	0.093751
Group 2	0043820847	165,201.29	120.46	0.072917
Group 2	0043820917	163,193.12	152.99	0.093748
Group 2	0043821021	228,052.03	16.97	0.007441
Group 2	0043821023	205,800.91	278.69	0.135417
Group 2	0043821132	248,795.81	17.09	0.006869
Group 2	0043821151	164,899.61	249.29	0.151177
Group 2	0043821488	243,478.98	278.99	0.114585
Group 2	0043822458	340,752.69	62.66	0.018389
Group 2	0043822800	162,201.92	152.06	0.093747
Group 2	0043822869	86,157.58	116.67	0.135415
Group 2	0043823143	295,350.52	207.26	0.070174
Group 2	0043823269	325,402.96	53.89	0.016561
Group 2	0043823352	336,143.10	490.21	0.145834
Group 2	0043824039	151,835.06	189.79	0.124997
Group 2	0043824515	44,280.69	59.96	0.135409
Group 2	0043825098	270,220.04	48.56	0.017971
Group 2	0043825176	174,154.39	292.57	0.167995
Group 2	0043825279	218,661.12	23.87	0.010916
Group 2	0043825287	335,207.37	82.00	0.024462
Group 2	0043825438	139,031.74	159.31	0.114585
Group 2	0043825446	232,737.65	96.97	0.041665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043825485	118,932.34	15.76	0.013251
Group 2	0043825631	58,983.71	73.73	0.125001
Group 2	0043825634	224,811.82	303.35	0.134935
Group 2	0043825814	172,469.68	197.62	0.114582
Group 2	0043826034	235,679.60	270.05	0.114584
Group 2	0043826535	324,502.33	542.95	0.167318
Group 2	0043826576	224,023.71	141.44	0.063136
Group 2	0043826580	255,511.49	479.08	0.187498
Group 2	0043826648	96,253.11	99.80	0.103685
Group 2	0043827245	184,125.79	95.90	0.052084
Group 2	0043827505	230,402.34	45.50	0.019748
Group 2	0043827637	250,301.56	26.07	0.010415
Group 2	0043827787	110,764.21	80.77	0.072921
Group 2	0043827802	421,760.68	615.07	0.145834
Group 2	0043827804	273,876.71	370.87	0.135415
Group 2	0043828096	118,804.63	222.76	0.187501
Group 2	0043828142	167,121.84	393.45	0.235427
Group 2	0043828289	232,494.74	266.40	0.114583
Group 2	0043828648	536,190.65	781.94	0.145832
Group 2	0043828910	401,281.22	306.41	0.076358
Group 2	0043829651	348,490.87	435.61	0.124999
Group 2	0043830057	60,232.66	25.10	0.041672
Group 2	0043830267	315,489.24	197.18	0.062500
Group 2	0043830309	116,560.09	64.42	0.055268
Group 2	0043830410	300,848.82	279.54	0.092917
Group 2	0043830477	266,568.81	389.93	0.146277
Group 2	0043830677	86,489.38	45.05	0.052087
Group 2	0043830983	317,233.73	715.33	0.225490
Group 2	0043830994	330,628.28	668.64	0.202233
Group 2	0043831029	544,011.74	906.69	0.166667
Group 2	0043831073	337,090.62	371.08	0.110083
Group 2	0043831210	233,753.48	21.33	0.009125
Group 2	0043831472	215,140.63	198.42	0.092228
Group 2	0043831806	128,679.52	120.64	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043832066	158,903.66	97.03	0.061062
Group 2	0043832263	268,736.22	211.98	0.078880
Group 2	0043832276	358,050.88	695.57	0.194266
Group 2	0043832303	220,201.21	137.63	0.062502
Group 2	0043832345	410,078.75	745.34	0.181755
Group 2	0043832701	207,397.90	151.23	0.072918
Group 2	0043832851	414,366.45	388.47	0.093750
Group 2	0043832918	139,729.43	247.44	0.177085
Group 2	0043833297	219,846.60	435.11	0.197915
Group 2	0043833611	77,598.87	40.42	0.052088
Group 2	0043833703	274,976.79	126.87	0.046138
Group 2	0043834118	133,476.45	56.57	0.042382
Group 2	0043834485	477,133.73	646.12	0.135417
Group 2	0043834759	181,773.74	208.28	0.114582
Group 2	0043834924	234,414.61	181.67	0.077499
Group 2	0043835081	326,466.46	208.19	0.063771
Group 2	0043835181	293,549.75	183.47	0.062500
Group 2	0043835305	259,744.54	189.40	0.072918
Group 2	0043835927	356,992.42	185.39	0.051931
Group 2	0043836050	70,174.68	83.84	0.119473
Group 2	0043836074	85,685.14	119.90	0.139931
Group 2	0043836143	517,387.49	1,831.06	0.353905
Group 2	0043836349	188,441.74	336.17	0.178395
Group 2	0043836552	164,523.23	34.28	0.020836
Group 2	0043836588	110,411.56	255.42	0.231334
Group 2	0043836906	119,410.60	161.70	0.135415
Group 2	0043837149	217,084.13	296.38	0.136528
Group 2	0043837183	311,736.55	78.65	0.025230
Group 2	0043837233	422,709.96	484.36	0.114584
Group 2	0043837618	114,781.07	203.26	0.177085
Group 2	0043837686	388,063.14	485.08	0.125000
Group 2	0043837742	156,087.99	341.44	0.218748
Group 2	0043837815	283,448.63	664.12	0.234300
Group 2	0043838114	477,253.28	447.42	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043838810	204,294.42	297.93	0.145834
Group 2	0043838891	376,357.89	628.98	0.167123
Group 2	0043840095	234,211.87	195.18	0.083335
Group 2	0043840157	267,647.62	418.20	0.156250
Group 2	0043840199	425,209.20	752.97	0.177082
Group 2	0043840534	103,396.83	21.54	0.020832
Group 2	0043840550	291,806.88	212.78	0.072918
Group 2	0043840884	231,585.82	265.36	0.114584
Group 2	0043840986	314,339.20	392.92	0.124999
Group 2	0043841036	212,218.35	198.95	0.093748
Group 2	0043841424	361,165.83	91.69	0.025387
Group 2	0043841869	163,891.62	287.60	0.175482
Group 2	0043841923	136,818.47	85.51	0.062499
Group 2	0043841961	135,778.33	99.01	0.072920
Group 2	0043842399	382,761.19	113.90	0.029757
Group 2	0043842635	214,969.38	291.10	0.135415
Group 2	0043842691	284,698.43	149.74	0.052596
Group 2	0043842714	132,780.29	110.65	0.083333
Group 2	0043842734	268,193.81	150.42	0.056086
Group 2	0043842919	230,876.85	48.10	0.020834
Group 2	0043843425	147,002.36	107.19	0.072917
Group 2	0043843491	180,479.44	150.40	0.083334
Group 2	0043843776	312,840.45	358.46	0.114582
Group 2	0043843910	248,683.34	353.48	0.142141
Group 2	0043844107	403,917.49	294.52	0.072916
Group 2	0043844351	361,269.03	451.59	0.125001
Group 2	0043844516	291,060.15	445.56	0.153082
Group 2	0043844621	374,255.83	272.89	0.072915
Group 2	0043844635	270,147.94	321.93	0.119168
Group 2	0043844687	122,455.94	93.58	0.076419
Group 2	0043844901	292,228.03	140.60	0.048113
Group 2	0043844934	274,684.99	371.97	0.135417
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	343,374.75	393.45	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043845163	221,859.15	39.39	0.017755
Group 2	0043845191	363,576.68	492.34	0.135416
Group 2	0043845908	561,771.80	31.75	0.005652
Group 2	0043846610	259,543.54	162.21	0.062498
Group 2	0043846727	198,208.73	247.76	0.125000
Group 2	0043846785	311,797.14	487.18	0.156249
Group 2	0043846856	99,440.46	18.43	0.018534
Group 2	0043846913	180,196.54	40.63	0.022548
Group 2	0043847345	170,231.69	80.82	0.047476
Group 2	0043847434	197,897.55	91.43	0.046201
Group 2	0043847472	219,853.96	274.82	0.125001
Group 2	0043847635	215,232.87	246.62	0.114583
Group 2	0043847797	453,889.42	398.56	0.087810
Group 2	0043848445	220,828.08	69.01	0.031251
Group 2	0043848491	276,708.99	539.06	0.194811
Group 2	0043848525	438,759.17	289.48	0.065977
Group 2	0043848608	394,310.31	178.54	0.045279
Group 2	0043848927	209,888.18	47.04	0.022412
Group 2	0043848946	279,118.45	203.52	0.072915
Group 2	0043849048	291,103.13	363.88	0.125000
Group 2	0043849270	226,991.13	54.25	0.023900
Group 2	0043849415	539,552.28	713.60	0.132258
Group 2	0043849854	163,209.62	163.37	0.100098
Group 2	0043849984	59,132.30	14.17	0.023963
Group 2	0043850435	88,541.29	138.35	0.156255
Group 2	0043850534	420,759.72	569.78	0.135417
Group 2	0043851263	470,142.74	866.26	0.184255
Group 2	0043851625	211,037.24	197.85	0.093751
Group 2	0043852384	326,328.31	339.93	0.104168
Group 2	0043852910	421,460.08	614.63	0.145834
Group 2	0043853072	358,644.02	247.09	0.068896
Group 2	0043853250	135,871.26	198.15	0.145837
Group 2	0043853690	251,280.44	261.75	0.104166
Group 2	0043853744	249,974.66	312.47	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043853813	257,963.20	161.23	0.062501
Group 2	0043854070	163,891.78	161.14	0.098321
Group 2	0043854594	414,420.09	155.67	0.037563
Group 2	0043854633	231,684.90	72.40	0.031249
Group 2	0043854730	334,483.46	383.26	0.114583
Group 2	0043855655	171,438.51	40.40	0.023565
Group 2	0043855733	138,518.22	54.64	0.039446
Group 2	0043855917	284,206.57	266.44	0.093749
Group 2	0043856088	247,224.89	334.68	0.135375
Group 2	0043856237	492,351.54	641.43	0.130279
Group 2	0043856611	305,918.74	589.60	0.192731
Group 2	0043857079	176,137.89	275.22	0.156253
Group 2	0043857123	234,389.92	24.42	0.010419
Group 2	0043857612	122,447.71	140.30	0.114580
Group 2	0043857750	183,038.67	38.13	0.020832
Group 2	0043857889	321,026.68	635.37	0.197918
Group 2	0043858295	163,963.27	22.64	0.013808
Group 2	0043858379	242,835.20	250.14	0.103008
Group 2	0043858652	193,755.47	262.38	0.135418
Group 2	0043858888	192,816.21	121.11	0.062811
Group 2	0043859091	345,773.14	504.25	0.145833
Group 2	0043859262	290,026.68	4.67	0.001610
Group 2	0043859317	318,179.05	596.59	0.187501
Group 2	0043859453	377,996.89	590.62	0.156250
Group 2	0043859477	561,031.60	934.67	0.166598
Group 2	0043859698	242,369.11	378.70	0.156249
Group 2	0043860139	318,123.77	303.56	0.095422
Group 2	0043860145	369,986.34	462.48	0.124999
Group 2	0043860484	327,671.07	101.81	0.031071
Group 2	0043860730	158,940.81	188.08	0.118333
Group 2	0043860810	418,683.10	392.52	0.093751
Group 2	0043860909	163,323.82	216.43	0.132516
Group 2	0043860964	77,171.89	85.60	0.110921
Group 2	0043861265	418,094.85	435.52	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043861595	364,222.23	379.84	0.104288
Group 2	0043861739	336,380.67	58.06	0.017260
Group 2	0043861777	261,934.82	379.80	0.144998
Group 2	0043862024	139,377.38	174.22	0.124999
Group 2	0043862050	151,546.80	173.65	0.114585
Group 2	0043862156	399,316.33	415.95	0.104166
Group 2	0043862174	415,309.24	302.83	0.072917
Group 2	0043862302	221,106.46	230.32	0.104167
Group 2	0043862332	168,981.99	176.02	0.104165
Group 2	0043862372	66,585.62	27.74	0.041661
Group 2	0043862402	154,787.35	86.12	0.055638
Group 2	0043862569	124,156.80	114.36	0.092109
Group 2	0043862745	294,875.47	199.89	0.067788
Group 2	0043863485	556,379.71	738.39	0.132713
Group 2	0043864325	49,052.14	21.33	0.043484
Group 2	0043864328	198,198.18	259.27	0.130814
Group 2	0043864416	213,440.66	289.03	0.135415
Group 2	0043864646	297,524.32	123.97	0.041667
Group 2	0043864678	361,663.70	452.08	0.125000
Group 2	0043864887	425,882.71	621.08	0.145834
Group 2	0043865233	346,684.75	361.13	0.104167
Group 2	0043865301	270,927.90	168.48	0.062186
Group 2	0043866060	281,416.15	410.40	0.145834
Group 2	0043866523	71,001.58	7.40	0.010422
Group 2	0043866777	123,197.63	89.83	0.072915
Group 2	0043866972	261,776.14	409.03	0.156252
Group 2	0043867128	347,428.01	144.76	0.041666
Group 2	0043867968	120,017.79	162.52	0.135413
Group 2	0043868265	124,197.93	129.37	0.104164
Group 2	0043868749	466,302.19	728.60	0.156251
Group 2	0043868918	397,717.58	414.29	0.104167
Group 2	0043869266	201,888.29	210.30	0.104167
Group 2	0043869317	273,560.37	252.77	0.092400
Group 2	0043869329	497,746.67	462.55	0.092929

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043869417	132,754.48	69.14	0.052081
Group 2	0043869700	272,503.87	482.56	0.177084
Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	323,773.32	67.45	0.020832
Group 2	0043871134	200,141.28	166.78	0.083331
Group 2	0043871323	258,665.88	242.50	0.093750
Group 2	0043871515	304,800.71	222.25	0.072916
Group 2	0043871516	522,675.44	660.14	0.126300
Group 2	0043872042	85,922.72	42.70	0.049696
Group 2	0043872770	64,469.43	100.73	0.156245
Group 2	0043872811	178,646.48	334.96	0.187499
Group 2	0043872963	119,622.61	112.15	0.093753
Group 2	0043873014	435,658.80	318.02	0.072997
Group 2	0043873126	197,397.23	143.94	0.072919
Group 2	0043873279	154,667.80	225.56	0.145835
Group 2	0043873365	191,363.72	91.83	0.047987
Group 2	0043873581	186,882.78	233.60	0.124998
Group 2	0043873736	609,992.97	762.49	0.125000
Group 2	0043874082	262,141.83	103.44	0.039460
Group 2	0043874292	108,183.83	227.53	0.210318
Group 2	0043874333	157,418.52	278.76	0.177082
Group 2	0043874392	216,276.31	35.98	0.016636
Group 2	0043874431	396,371.77	458.91	0.115778
Group 2	0043874656	370,773.58	181.66	0.048995
Group 2	0043874740	61,315.59	102.19	0.166662
Group 2	0043874891	192,711.62	72.88	0.037818
Group 2	0043875397	136,897.77	190.78	0.139359
Group 2	0043875453	366,645.38	611.08	0.166668
Group 2	0043876004	153,336.86	90.35	0.058923
Group 2	0043876037	206,732.39	308.25	0.149106
Group 2	0043876485	303,540.45	158.09	0.052082

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	96,389.58	(5,071.78)	(5.262)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043875869	96,389.58	(5,071.78)	(5.262)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	861,932.26	62,881.40	102,840.25	11.931

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043757745	251,134.73	1,408.04	60,698.86	24.170
0043796284	104,256.18	29.00	5,146.73	4.937
0043811835	192,103.09	17,292.65	909.06	0.473
0043819351	314,438.26	44,151.71	36,085.60	11.476

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
214	35,503,770.80	2,599,020.82	7.320

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043748235	236,456.67	5,705.17	2.413
0043748989	93,876.81	2,266.74	2.415
0043749119	484,739.87	135,602.51	27.974
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	41,192.88	18.878
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	46,320.27	33.456
0043757745	251,134.73	60,698.86	24.170
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
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	29,663.49	10.759
0043763486	241,805.72	30,112.93	12.453
0043763585	270,612.35	106,537.04	39.369
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043765090	77,028.97	16,869.77	21.901
0043768226	90,358.69	14,618.47	16.178
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
0043774878	389,655.58	25,388.87	6.516
0043774952	162,561.29	45,304.89	27.869
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	70,381.80	32.847
0043777646	70,722.49	65,296.06	92.327
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	64,035.99	21.874
0043782899	289,962.37	105,765.47	36.476
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
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043793711	161,069.94	53,275.12	33.076
0043794918	70,964.44	4,437.53	6.253
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Oct-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043801640	47,519.66	1,565.94	3.295
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803060	197,112.88	1,556.76	0.790
0043803566	145,823.61	(5,939.51)	(4.073)
0043803659	179,321.24	(9,427.34)	(5.257)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(17,433.23)	(16.147)
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)
0043812265	160,633.04	60,374.72	37.585
0043812998	79,566.22	5,197.81	6.533
0043813185	121,583.56	43,118.00	35.464
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
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)
0043817626	205,905.21	20,177.21	9.799
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
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
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
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
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	14,497.04	27.245
0043824709	144,626.32	4,947.26	3.421
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

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Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043829607	298,382.23	(14,013.74)	(4.697)
0043830055	42,776.45	15,916.32	37.208
0043831887	73,550.97	3,126.44	4.251
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832381	257,067.67	5,730.77	2.229
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
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
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,283.15	15.299
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
0043841646	77,075.46	188,767.60	244.913
0043841669	62,052.08	(968.30)	(1.560)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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 04-Oct-2024 10:18:43 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090
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	10,619.83	8.950
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	19,330.84	9.831
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Oct-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	(5,968.06)	(5.384)
0043859259	91,963.66	30,073.06	32.701
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,660.56)	(48.498)
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)
0043863422	43,409.14	(2,710.96)	(6.245)
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
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
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)
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Oct-2024
 04-Oct-2024 10:18:43 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789
0043870677	131,756.00	36,185.05	27.464
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(31,716.30)	(8.214)
0043872136	142,204.89	3,765.99	2.648
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043873198	144,265.49	(3,001.04)	(2.080)
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043874281	100,310.03	28,356.44	28.269
0043875869	96,389.58	(5,071.78)	(5.262)
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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Oct-2024
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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	2	355,390.91	1,437.04	0.000 %	0	0.00	0.00	0.000 %	2	355,390.91	1,437.04	0.000 %
Group 2	3	602,930.93	56,372.58	0.002 %	0	0.00	0.00	0.000 %	3	602,930.93	56,372.58	0.002 %
Total	5	958,321.84	57,809.62	0.001 %	0	0.00	0.00	0.000 %	5	958,321.84	57,809.62	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043757745	280,000.00	3.375 %	CA	80.00	360	251,134.73	03/31/2024	1,408.04	60,698.86
Group 1	0043796284	107,000.00	4.250 %	SD	80.00	360	104,256.18	06/30/2024	29.00	5,146.73
Group 2	0043811835	208,000.00	4.875 %	IL	97.00	360	192,103.09	08/31/2024	17,292.65	909.06
Group 2	0043819351	351,000.00	4.500 %	CT	95.00	360	314,438.26	04/30/2024	44,151.71	36,085.60
Group 2	0043875869	104,000.00	4.250 %	MI	90.00	360	96,389.58	09/30/2024	(5,071.78)	(5,071.78)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

Distribution Date: 25-Oct-2024
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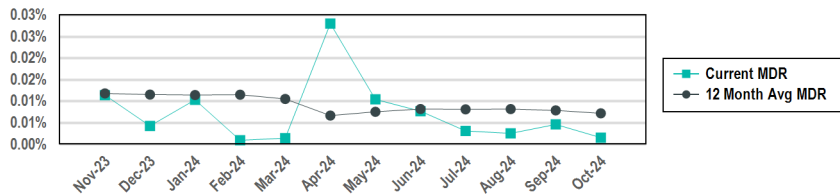
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.002 %
3 Month Average	0.003 %
12 Month Average	0.007 %

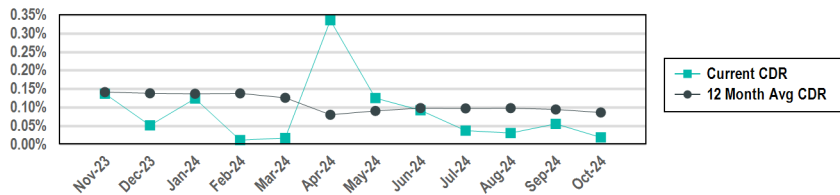
MDR: Current vs. 12mo Average



CDR

Current Month	0.019 %
3 Month Average	0.035 %
12 Month Average	0.087 %

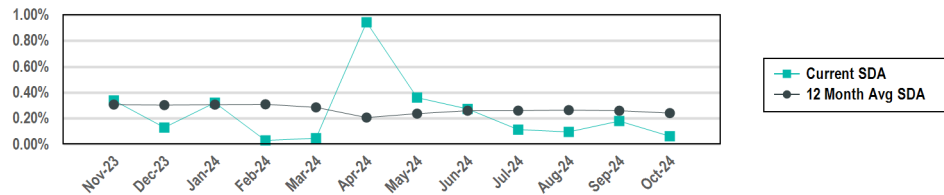
CDR: Current vs. 12mo Average



SDA

Current Month	0.063 %
3 Month Average	0.114 %
12 Month Average	0.242 %

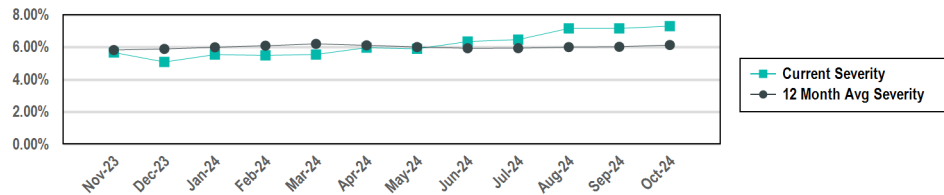
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	7.320 %
3 Month Average (Cumulative)	7.224 %
12 Month Average (Cumulative)	6.153 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



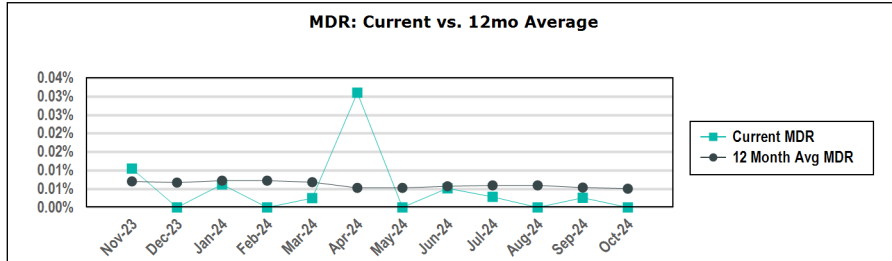
Distribution Date: 25-Oct-2024
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Realized Loss Report - Collateral

Group 1

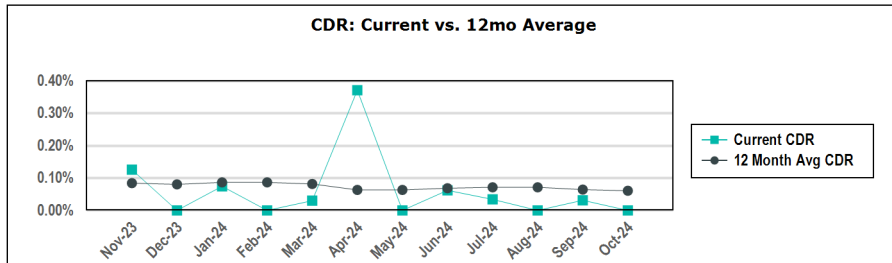
MDR

Current Month 0.000 %
 3 Month Average 0.001 %
 12 Month Average 0.005 %



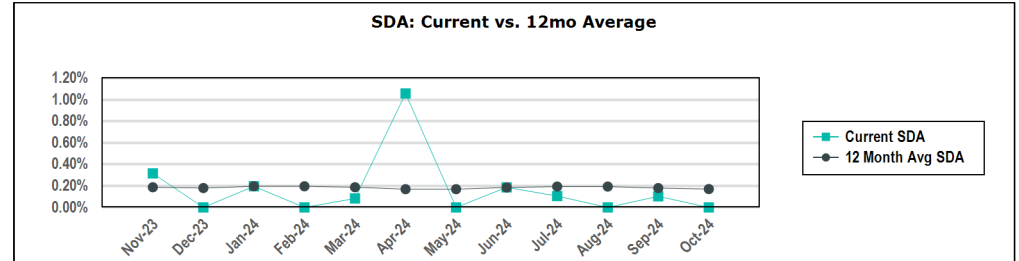
CDR

Current Month 0.000 %
 3 Month Average 0.010 %
 12 Month Average 0.061 %



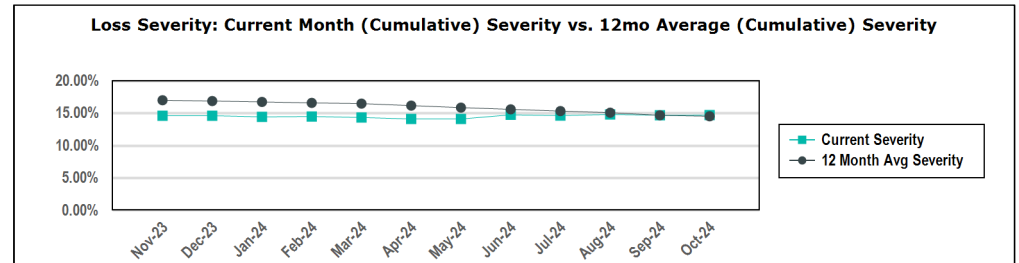
SDA

Current Month 0.000 %
 3 Month Average 0.034 %
 12 Month Average 0.171 %



Loss Severity

Current Month (Cumulative) 14.740 %
 3 Month Average (Cumulative) 14.772 %
 12 Month Average (Cumulative) 14.564 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

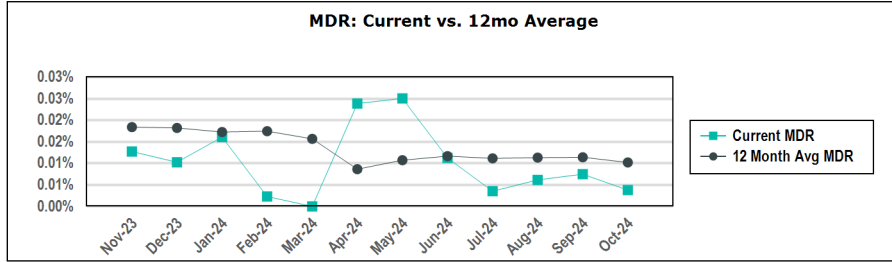
Distribution Date: 25-Oct-2024
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Realized Loss Report - Collateral

Group 2

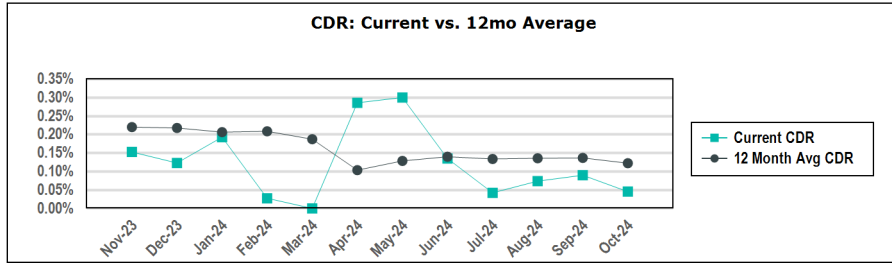
MDR

Current Month 0.004 %
 3 Month Average 0.006 %
 12 Month Average 0.010 %



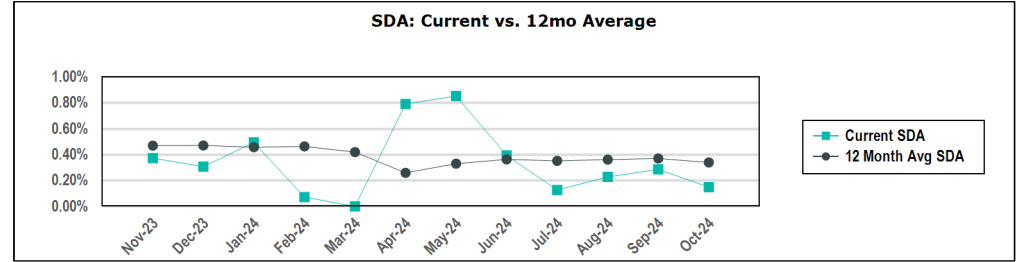
CDR

Current Month 0.045 %
 3 Month Average 0.070 %
 12 Month Average 0.122 %



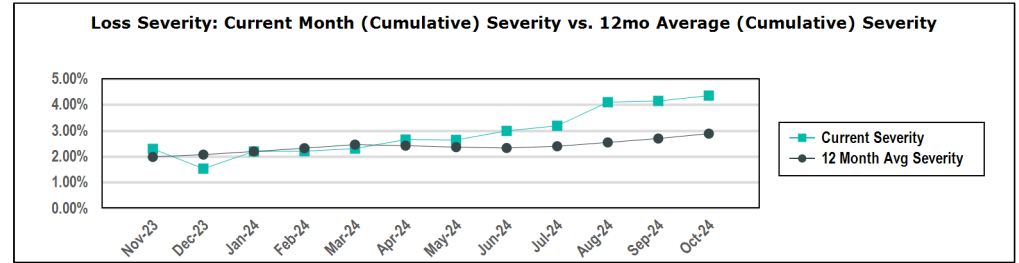
SDA

Current Month 0.149 %
 3 Month Average 0.221 %
 12 Month Average 0.340 %



Loss Severity

Current Month (Cumulative) 4.362 %
 3 Month Average (Cumulative) 4.209 %
 12 Month Average (Cumulative) 2.892 %



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

Series 2017-C06

Distribution Date: 25-Oct-2024
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Prepayment Rates

Summary

SMM

Current Month	0.567 %
3 Month Average	0.601 %
12 Month Average	0.503 %

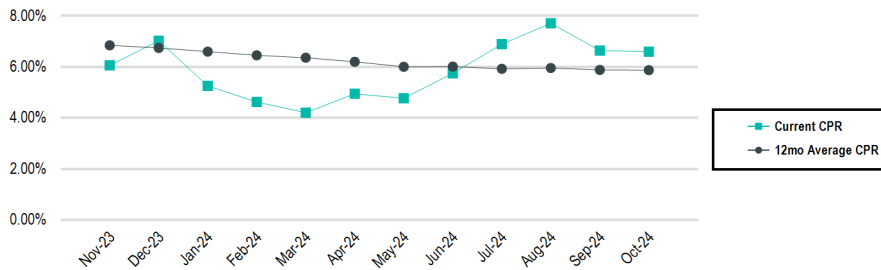
CPR

Current Month	6.594 %
3 Month Average	6.982 %
12 Month Average	5.872 %

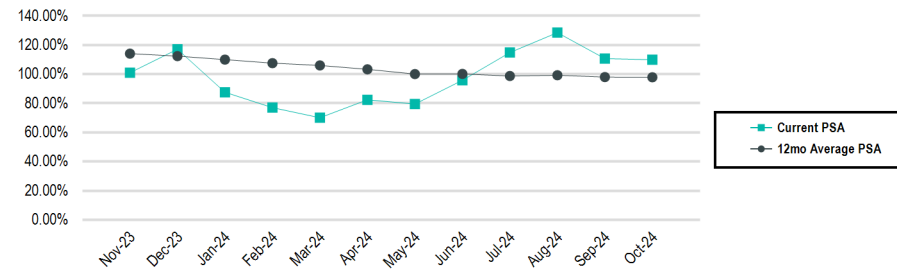
PSA

Current Month	109.893 %
3 Month Average	116.368 %
12 Month Average	97.863 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.601 %
3 Month Average	0.591 %
12 Month Average	0.464 %

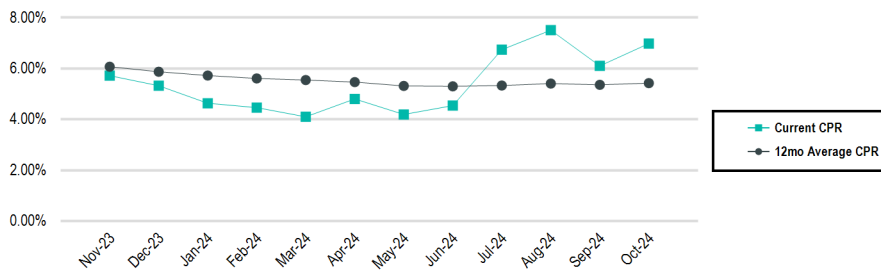
CPR

Current Month	6.981 %
3 Month Average	6.863 %
12 Month Average	5.425 %

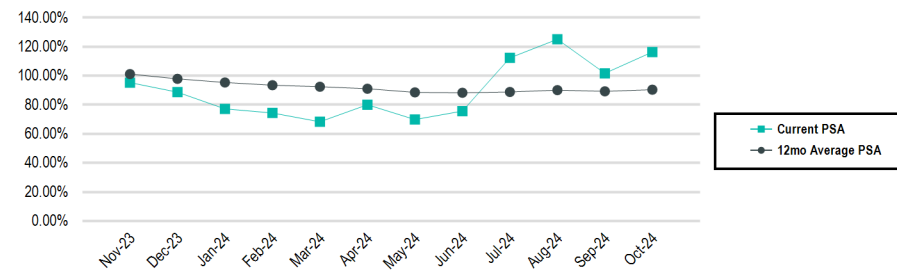
PSA

Current Month	116.351 %
3 Month Average	114.390 %
12 Month Average	90.421 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.518 %
3 Month Average	0.616 %
12 Month Average	0.558 %

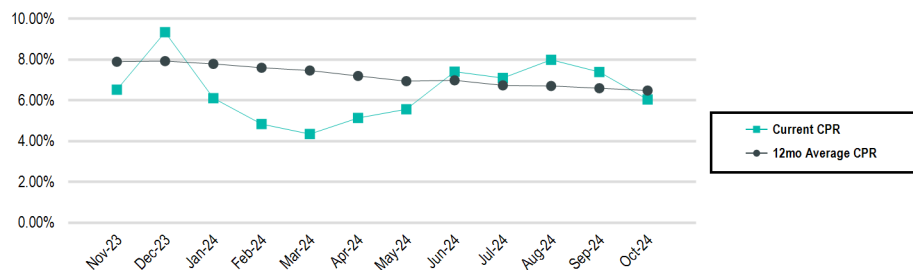
CPR

Current Month	6.047 %
3 Month Average	7.146 %
12 Month Average	6.487 %

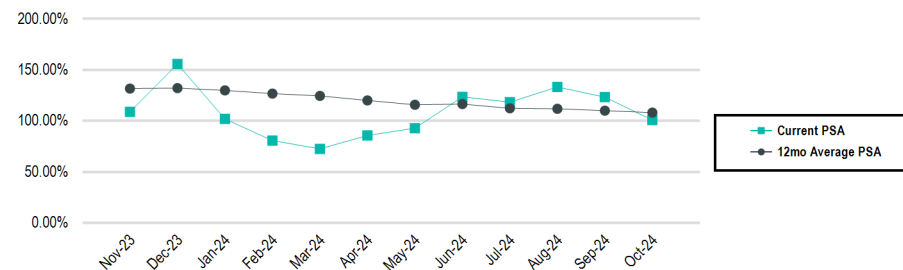
PSA

Current Month	100.785 %
3 Month Average	119.094 %
12 Month Average	108.116 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

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

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

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification

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

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

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