

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-Jul-2024
 09-Jul-2024 10:00:50 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		06/28/2024	0.00000 %	3,370,550,654.21	0.00	28,014,916.68	0.00	3,342,535,737.53	28,014,916.68	0.00
1M-1	30711XQS6	07/24/2024	6.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	07/24/2024	8.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	07/24/2024	8.09983 %	5,546,977.91	37,441.32	471,119.53	0.00	5,075,858.38	508,560.85	0.00
1M-BH		06/28/2024	0.00000 %	22,800,560.91	0.00	1,936,512.04	0.00	20,864,048.87	1,936,512.04	0.00
1M-2C	30711XQV9	07/24/2024	8.09983 %	19,359,089.00	130,671.11	0.00	0.00	19,359,089.00	130,671.11	0.00
1M-CH		06/28/2024	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	07/24/2024	8.09983 %	24,906,066.91	168,112.42	471,119.53	0.00	24,434,947.38	639,231.95	0.00
1M-2H		06/28/2024	0.00000 %	102,375,077.91	0.00	1,936,512.04	0.00	100,438,565.87	1,936,512.04	0.00
1B-1	30711XQW7	07/24/2024	9.59983 %	44,547,596.00	356,374.46	0.00	0.00	44,547,596.00	356,374.46	0.00
1B-1H		06/28/2024	0.00000 %	37,897,076.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		06/28/2024	0.00000 %	80,977,724.17	0.00	0.00	4,528.00	80,973,196.17	0.00	1,471,475.83
1A-I1	30711XQZ0	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	07/24/2024	1.80000 %	0.00	8,320.47	0.00	0.00	0.00	8,320.47	0.00
1B-I2	30711XRK2	07/24/2024	1.40000 %	0.00	6,471.47	0.00	0.00	0.00	6,471.47	0.00
1B-I3	30711XRM8	07/24/2024	1.00000 %	0.00	4,622.48	0.00	0.00	0.00	4,622.48	0.00
1B-I4	30711XRP1	07/24/2024	0.60000 %	0.00	2,773.49	0.00	0.00	0.00	2,773.49	0.00
1C-I1	30711XRR7	07/24/2024	1.80000 %	0.00	29,038.63	0.00	0.00	0.00	29,038.63	0.00
1C-I2	30711XRT3	07/24/2024	1.40000 %	0.00	22,585.60	0.00	0.00	0.00	22,585.60	0.00
1C-I3	30711XRV8	07/24/2024	1.00000 %	0.00	16,132.57	0.00	0.00	0.00	16,132.57	0.00
1C-I4	30711XRX4	07/24/2024	0.60000 %	0.00	9,679.54	0.00	0.00	0.00	9,679.54	0.00
1E-A1	30711XQY3	07/24/2024	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	07/24/2024	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	07/24/2024	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	07/24/2024	7.49983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	07/24/2024	6.29983 %	5,546,977.91	29,120.85	471,119.53	0.00	5,075,858.38	500,240.38	0.00

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Distribution Date: 25-Jul-2024
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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	07/24/2024	6.69983 %	5,546,977.91	30,969.84	471,119.53	0.00	5,075,858.38	502,089.37	0.00
1E-B3	30711XRL0	07/24/2024	7.09983 %	5,546,977.91	32,818.83	471,119.53	0.00	5,075,858.38	503,938.36	0.00
1E-B4	30711XRN6	07/24/2024	7.49983 %	5,546,977.91	34,667.83	471,119.53	0.00	5,075,858.38	505,787.36	0.00
1E-C1	30711XRQ9	07/24/2024	6.29983 %	19,359,089.00	101,632.47	0.00	0.00	19,359,089.00	101,632.47	0.00
1E-C2	30711XRS5	07/24/2024	6.69983 %	19,359,089.00	108,085.50	0.00	0.00	19,359,089.00	108,085.50	0.00
1E-C3	30711XRU0	07/24/2024	7.09983 %	19,359,089.00	114,538.53	0.00	0.00	19,359,089.00	114,538.53	0.00
1E-C4	30711XRW6	07/24/2024	7.49983 %	19,359,089.00	120,991.56	0.00	0.00	19,359,089.00	120,991.56	0.00
1E-D1	30711XRY2	07/24/2024	6.29983 %	5,546,977.91	29,120.85	471,119.53	0.00	5,075,858.38	500,240.38	0.00
1E-D2	30711XRZ9	07/24/2024	6.69983 %	5,546,977.91	30,969.84	471,119.53	0.00	5,075,858.38	502,089.37	0.00
1E-D3	30711XSA3	07/24/2024	7.09983 %	5,546,977.91	32,818.83	471,119.53	0.00	5,075,858.38	503,938.36	0.00
1E-D4	30711XSB1	07/24/2024	7.49983 %	5,546,977.91	34,667.83	471,119.53	0.00	5,075,858.38	505,787.36	0.00
1E-D5	30711XSC9	07/24/2024	8.09983 %	5,546,977.91	37,441.32	471,119.53	0.00	5,075,858.38	508,560.85	0.00
1E-F1	30711XSD7	07/24/2024	6.29983 %	24,906,066.91	130,753.32	471,119.53	0.00	24,434,947.38	601,872.85	0.00
1E-F2	30711XSE5	07/24/2024	6.69983 %	24,906,066.91	139,055.35	471,119.53	0.00	24,434,947.38	610,174.88	0.00
1E-F3	30711XSF2	07/24/2024	7.09983 %	24,906,066.91	147,357.37	471,119.53	0.00	24,434,947.38	618,476.90	0.00
1E-F4	30711XSG0	07/24/2024	7.49983 %	24,906,066.91	155,659.39	471,119.53	0.00	24,434,947.38	626,778.92	0.00
1E-F5	30711XSH8	07/24/2024	8.09983 %	24,906,066.91	168,112.42	471,119.53	0.00	24,434,947.38	639,231.95	0.00
1X-1	30711XSJ4	07/24/2024	1.80000 %	0.00	8,320.47	0.00	0.00	0.00	8,320.47	0.00
1X-2	30711XSK1	07/24/2024	1.40000 %	0.00	6,471.47	0.00	0.00	0.00	6,471.47	0.00
1X-3	30711XSL9	07/24/2024	1.00000 %	0.00	4,622.48	0.00	0.00	0.00	4,622.48	0.00
1X-4	30711XSM7	07/24/2024	0.60000 %	0.00	2,773.49	0.00	0.00	0.00	2,773.49	0.00
1Y-1	30711XSN5	07/24/2024	1.80000 %	0.00	37,359.10	0.00	0.00	0.00	37,359.10	0.00
1Y-2	30711XSP0	07/24/2024	1.40000 %	0.00	29,057.08	0.00	0.00	0.00	29,057.08	0.00
1Y-3	30711XSQ8	07/24/2024	1.00000 %	0.00	20,755.06	0.00	0.00	0.00	20,755.06	0.00
1Y-4	30711XSR6	07/24/2024	0.60000 %	0.00	12,453.03	0.00	0.00	0.00	12,453.03	0.00
2A-H		06/28/2024	0.00000 %	2,323,384,611.77	0.00	19,566,909.75	0.00	2,303,817,702.02	19,566,909.75	0.00
2M-1	30711XSS4	07/24/2024	6.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	07/24/2024	8.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	07/24/2024	8.24983 %	1,624,118.39	11,165.58	656,906.85	0.00	967,211.54	668,072.43	0.00

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2M-BH		06/28/2024	0.00000 %	4,349,612.68	0.00	1,759,287.01	0.00	2,590,325.68	1,759,287.01	0.00
2M-2C	30711XSV7	07/24/2024	8.24983 %	34,575,936.42	237,704.66	0.00	0.00	34,575,936.42	237,704.66	0.00
2M-CH		06/28/2024	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	07/24/2024	8.24983 %	36,200,054.81	248,870.25	656,906.85	0.00	35,543,147.96	905,777.10	0.00
2M-2H		06/28/2024	0.00000 %	96,948,731.26	0.00	1,759,287.01	0.00	95,189,444.26	1,759,287.01	0.00
2B-1	30711XSW5	07/24/2024	9.89983 %	19,316,000.00	159,354.26	0.00	0.00	19,316,000.00	159,354.26	0.00
2B-1H		06/28/2024	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		06/28/2024	0.00000 %	76,800,631.90	0.00	0.00	51,459.79	76,749,172.11	0.00	796,592.89
2A-I1	30711XSZ8	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	07/24/2024	1.80000 %	0.00	2,436.18	0.00	0.00	0.00	2,436.18	0.00
2B-I2	30711XTK0	07/24/2024	1.40000 %	0.00	1,894.80	0.00	0.00	0.00	1,894.80	0.00
2B-I3	30711XTM6	07/24/2024	1.00000 %	0.00	1,353.43	0.00	0.00	0.00	1,353.43	0.00
2B-I4	30711XTP9	07/24/2024	0.60000 %	0.00	812.06	0.00	0.00	0.00	812.06	0.00
2C-I1	30711XTR5	07/24/2024	1.80000 %	0.00	51,863.90	0.00	0.00	0.00	51,863.90	0.00
2C-I2	30711XTT1	07/24/2024	1.40000 %	0.00	40,338.59	0.00	0.00	0.00	40,338.59	0.00
2C-I3	30711XTV6	07/24/2024	1.00000 %	0.00	28,813.28	0.00	0.00	0.00	28,813.28	0.00
2C-I4	30711XTX2	07/24/2024	0.60000 %	0.00	17,287.97	0.00	0.00	0.00	17,287.97	0.00
2E-A1	30711XSY1	07/24/2024	6.44983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	07/24/2024	6.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	07/24/2024	7.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	07/24/2024	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	07/24/2024	6.44983 %	1,624,118.39	8,729.41	656,906.85	0.00	967,211.54	665,636.26	0.00
2E-B2	30711XTJ3	07/24/2024	6.84983 %	1,624,118.39	9,270.78	656,906.85	0.00	967,211.54	666,177.63	0.00
2E-B3	30711XTL8	07/24/2024	7.24983 %	1,624,118.39	9,812.15	656,906.85	0.00	967,211.54	666,719.00	0.00
2E-B4	30711XTN4	07/24/2024	7.64983 %	1,624,118.39	10,353.52	656,906.85	0.00	967,211.54	667,260.37	0.00
2E-C1	30711XTQ7	07/24/2024	6.44983 %	34,575,936.42	185,840.76	0.00	0.00	34,575,936.42	185,840.76	0.00
2E-C2	30711XTS3	07/24/2024	6.84983 %	34,575,936.42	197,366.07	0.00	0.00	34,575,936.42	197,366.07	0.00
2E-C3	30711XTU8	07/24/2024	7.24983 %	34,575,936.42	208,891.38	0.00	0.00	34,575,936.42	208,891.38	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	07/24/2024	7.64983 %	34,575,936.42	220,416.70	0.00	0.00	34,575,936.42	220,416.70	0.00
2E-D1	30711XTY0	07/24/2024	6.44983 %	1,624,118.39	8,729.41	656,906.85	0.00	967,211.54	665,636.26	0.00
2E-D2	30711XTZ7	07/24/2024	6.84983 %	1,624,118.39	9,270.78	656,906.85	0.00	967,211.54	666,177.63	0.00
2E-D3	30711XUA0	07/24/2024	7.24983 %	1,624,118.39	9,812.15	656,906.85	0.00	967,211.54	666,719.00	0.00
2E-D4	30711XUB8	07/24/2024	7.64983 %	1,624,118.39	10,353.52	656,906.85	0.00	967,211.54	667,260.37	0.00
2E-D5	30711XUC6	07/24/2024	8.24983 %	1,624,118.39	11,165.58	656,906.85	0.00	967,211.54	668,072.43	0.00
2E-F1	30711XUD4	07/24/2024	6.44983 %	36,200,054.81	194,570.17	656,906.85	0.00	35,543,147.96	851,477.02	0.00
2E-F2	30711XUE2	07/24/2024	6.84983 %	36,200,054.81	206,636.85	656,906.85	0.00	35,543,147.96	863,543.70	0.00
2E-F3	30711XUF9	07/24/2024	7.24983 %	36,200,054.81	218,703.54	656,906.85	0.00	35,543,147.96	875,610.39	0.00
2E-F4	30711XUG7	07/24/2024	7.64983 %	36,200,054.81	230,770.22	656,906.85	0.00	35,543,147.96	887,677.07	0.00
2E-F5	30711XUH5	07/24/2024	8.24983 %	36,200,054.81	248,870.25	656,906.85	0.00	35,543,147.96	905,777.10	0.00
2X-1	30711XUJ1	07/24/2024	1.80000 %	0.00	2,436.18	0.00	0.00	0.00	2,436.18	0.00
2X-2	30711XUK8	07/24/2024	1.40000 %	0.00	1,894.80	0.00	0.00	0.00	1,894.80	0.00
2X-3	30711XUL6	07/24/2024	1.00000 %	0.00	1,353.43	0.00	0.00	0.00	1,353.43	0.00
2X-4	30711XUM4	07/24/2024	0.60000 %	0.00	812.06	0.00	0.00	0.00	812.06	0.00
2Y-1	30711XUN2	07/24/2024	1.80000 %	0.00	54,300.08	0.00	0.00	0.00	54,300.08	0.00
2Y-2	30711XUP7	07/24/2024	1.40000 %	0.00	42,233.40	0.00	0.00	0.00	42,233.40	0.00
2Y-3	30711XUQ5	07/24/2024	1.00000 %	0.00	30,166.71	0.00	0.00	0.00	30,166.71	0.00
2Y-4	30711XUR3	07/24/2024	0.60000 %	0.00	18,100.03	0.00	0.00	0.00	18,100.03	0.00
Totals				7,118,374,497.81	5,345,572.56	73,021,846.61	55,987.79	7,045,296,663.43	78,367,419.17	2,268,068.72

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	3,370,550,654.21	8,519,472.21	19,495,444.46	0.00	0.00	28,014,916.68	3,342,535,737.53	0.21072128	28,014,916.68
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	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.26219511	471,119.53
1M-BH	79,574,517.00	22,800,560.91	591,006.59	1,345,505.44	0.00	0.00	1,936,512.04	20,864,048.87	0.26219511	1,936,512.04
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	24,906,066.91	143,781.57	327,337.95	0.00	0.00	471,119.53	24,434,947.38	0.42073170	471,119.53
1M-2H	238,723,551.00	102,375,077.91	591,006.59	1,345,505.44	0.00	0.00	1,936,512.04	100,438,565.87	0.42073170	1,936,512.04
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	80,977,724.17	0.00	0.00	0.00	4,528.00	4,528.00	80,973,196.17	0.98215196	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	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.26219511	471,119.53
1E-B2	19,359,089.00	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.26219511	471,119.53
1E-B3	19,359,089.00	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.26219511	471,119.53

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:50 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
1E-B4	19,359,089.00	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.26219511	471,119.53
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	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.13109755	471,119.53
1E-D2	38,718,178.00	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.13109755	471,119.53
1E-D3	38,718,178.00	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.13109755	471,119.53
1E-D4	38,718,178.00	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.13109755	471,119.53
1E-D5	38,718,178.00	5,546,977.91	143,781.57	327,337.95	0.00	0.00	471,119.53	5,075,858.38	0.13109755	471,119.53
1E-F1	38,718,178.00	24,906,066.91	143,781.57	327,337.95	0.00	0.00	471,119.53	24,434,947.38	0.63109755	471,119.53
1E-F2	38,718,178.00	24,906,066.91	143,781.57	327,337.95	0.00	0.00	471,119.53	24,434,947.38	0.63109755	471,119.53
1E-F3	38,718,178.00	24,906,066.91	143,781.57	327,337.95	0.00	0.00	471,119.53	24,434,947.38	0.63109755	471,119.53
1E-F4	38,718,178.00	24,906,066.91	143,781.57	327,337.95	0.00	0.00	471,119.53	24,434,947.38	0.63109755	471,119.53
1E-F5	38,718,178.00	24,906,066.91	143,781.57	327,337.95	0.00	0.00	471,119.53	24,434,947.38	0.63109755	471,119.53
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	2,323,384,611.77	5,425,996.15	14,140,913.60	0.00	0.00	19,566,909.75	2,303,817,702.02	0.15513909	19,566,909.75
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	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.02797355	656,906.85
2M-BH	92,599,118.58	4,349,612.68	488,870.54	1,270,416.47	0.00	0.00	1,759,287.01	2,590,325.68	0.02797355	1,759,287.01
2M-2C	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	92,599,118.58	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	36,200,054.81	182,541.23	474,365.63	0.00	0.00	656,906.85	35,543,147.96	0.34405706	656,906.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:50 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	96,948,731.26	488,870.54	1,270,416.47	0.00	0.00	1,759,287.01	95,189,444.26	0.34405623	1,759,287.01
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	76,800,631.90	0.00	0.00	0.00	51,459.79	51,459.79	76,749,172.11	0.98972745	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	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.02797355	656,906.85
2E-B2	34,575,936.42	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.02797355	656,906.85
2E-B3	34,575,936.42	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.02797355	656,906.85
2E-B4	34,575,936.42	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.02797355	656,906.85
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.01407262	656,906.85
2E-D2	68,730,033.58	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.01407262	656,906.85
2E-D3	68,730,033.58	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.01407262	656,906.85
2E-D4	68,730,033.58	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.01407262	656,906.85
2E-D5	68,730,033.58	1,624,118.39	182,541.23	474,365.63	0.00	0.00	656,906.85	967,211.54	0.01407262	656,906.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:50 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	36,200,054.81	182,541.23	474,365.63	0.00	0.00	656,906.85	35,543,147.96	0.51398677	656,906.85
2E-F2	69,151,872.83	36,200,054.81	182,541.23	474,365.63	0.00	0.00	656,906.85	35,543,147.96	0.51398677	656,906.85
2E-F3	69,151,872.83	36,200,054.81	182,541.23	474,365.63	0.00	0.00	656,906.85	35,543,147.96	0.51398677	656,906.85
2E-F4	69,151,872.83	36,200,054.81	182,541.23	474,365.63	0.00	0.00	656,906.85	35,543,147.96	0.51398677	656,906.85
2E-F5	69,151,872.83	36,200,054.81	182,541.23	474,365.63	0.00	0.00	656,906.85	35,543,147.96	0.51398677	656,906.85
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	7,118,374,497.81	21,326,387.42	51,695,459.16	0.00	55,987.79	73,077,834.40	7,045,296,663.43	0.20482308	73,021,846.61

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
09-Jul-2024 10:00:50 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	212.48740657	0.53708748	1.22903847	0.00000000	0.00000000	1.76612595	210.72128062	0.21072128	1.76612595
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	286.53093697	7.42708347	16.90874762	0.00000000	0.00000000	24.33583161	262.19510536	0.26219511	24.33583161
1M-BH	79,574,517.00	286.53093691	7.42708360	16.90874781	0.00000000	0.00000000	24.33583153	262.19510538	0.26219511	24.33583153
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	428.84364566	2.47569449	5.63624921	0.00000000	0.00000000	8.11194387	420.73170179	0.42073170	8.11194387
1M-2H	238,723,551.00	428.84364564	2.47569453	5.63624927	0.00000000	0.00000000	8.11194384	420.73170179	0.42073170	8.11194384
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	982.20688136	0.00000000	0.00000000	0.00000000	0.05492168	0.05492168	982.15195968	0.98215196	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	286.53093697	7.42708347	16.90874762	0.00000000	0.00000000	24.33583161	262.19510536	0.26219511	24.33583161
1E-B2	19,359,089.00	286.53093697	7.42708347	16.90874762	0.00000000	0.00000000	24.33583161	262.19510536	0.26219511	24.33583161
1E-B3	19,359,089.00	286.53093697	7.42708347	16.90874762	0.00000000	0.00000000	24.33583161	262.19510536	0.26219511	24.33583161

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-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	286.53093697	7.42708347	16.90874762	0.00000000	0.00000000	24.33583161	262.19510536	0.26219511	24.33583161
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	143.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	131.09755268	0.13109755	12.16791580
1E-D2	38,718,178.00	143.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	131.09755268	0.13109755	12.16791580
1E-D3	38,718,178.00	143.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	131.09755268	0.13109755	12.16791580
1E-D4	38,718,178.00	143.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	131.09755268	0.13109755	12.16791580
1E-D5	38,718,178.00	143.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	131.09755268	0.13109755	12.16791580
1E-F1	38,718,178.00	643.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	631.09755268	0.63109755	12.16791580
1E-F2	38,718,178.00	643.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	631.09755268	0.63109755	12.16791580
1E-F3	38,718,178.00	643.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	631.09755268	0.63109755	12.16791580
1E-F4	38,718,178.00	643.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	631.09755268	0.63109755	12.16791580
1E-F5	38,718,178.00	643.26546848	3.71354174	8.45437381	0.00000000	0.00000000	12.16791580	631.09755268	0.63109755	12.16791580
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	156.45672838	0.36538660	0.95224917	0.00000000	0.00000000	1.31763578	155.13909260	0.15513909	1.31763578
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	46.97250626	5.27942983	13.71953095	0.00000000	0.00000000	18.99896049	27.97354577	0.02797355	18.99896049
2M-BH	92,599,118.58	46.97250629	5.27942973	13.71953091	0.00000000	0.00000000	18.99896065	27.97354575	0.02797355	18.99896065
2M-2C	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	350.41590346	1.76699594	4.59185108	0.00000000	0.00000000	6.35884693	344.05705653	0.34405706	6.35884693

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Distribution Date: 25-Jul-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	350.41505756	1.76699165	4.59183998	0.00000000	0.00000000	6.35883163	344.05622596	0.34405623	6.35883163
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	990.39105359	0.00000000	0.00000000	0.00000000	0.66360542	0.66360542	989.72744817	0.98972745	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	46.97250626	5.27942983	13.71953095	0.00000000	0.00000000	18.99896049	27.97354577	0.02797355	18.99896049
2E-B2	34,575,936.42	46.97250626	5.27942983	13.71953095	0.00000000	0.00000000	18.99896049	27.97354577	0.02797355	18.99896049
2E-B3	34,575,936.42	46.97250626	5.27942983	13.71953095	0.00000000	0.00000000	18.99896049	27.97354577	0.02797355	18.99896049
2E-B4	34,575,936.42	46.97250626	5.27942983	13.71953095	0.00000000	0.00000000	18.99896049	27.97354577	0.02797355	18.99896049
2E-C1	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	23.63040298	2.65591650	6.90186815	0.00000000	0.00000000	9.55778451	14.07261847	0.01407262	9.55778451
2E-D2	68,730,033.58	23.63040298	2.65591650	6.90186815	0.00000000	0.00000000	9.55778451	14.07261847	0.01407262	9.55778451
2E-D3	68,730,033.58	23.63040298	2.65591650	6.90186815	0.00000000	0.00000000	9.55778451	14.07261847	0.01407262	9.55778451
2E-D4	68,730,033.58	23.63040298	2.65591650	6.90186815	0.00000000	0.00000000	9.55778451	14.07261847	0.01407262	9.55778451
2E-D5	68,730,033.58	23.63040298	2.65591650	6.90186815	0.00000000	0.00000000	9.55778451	14.07261847	0.01407262	9.55778451

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Distribution Date: 25-Jul-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	523.48625321	2.63971491	6.85976548	0.00000000	0.00000000	9.49948025	513.98677296	0.51398677	9.49948025
2E-F2	69,151,872.83	523.48625321	2.63971491	6.85976548	0.00000000	0.00000000	9.49948025	513.98677296	0.51398677	9.49948025
2E-F3	69,151,872.83	523.48625321	2.63971491	6.85976548	0.00000000	0.00000000	9.49948025	513.98677296	0.51398677	9.49948025
2E-F4	69,151,872.83	523.48625321	2.63971491	6.85976548	0.00000000	0.00000000	9.49948025	513.98677296	0.51398677	9.49948025
2E-F5	69,151,872.83	523.48625321	2.63971491	6.85976548	0.00000000	0.00000000	9.49948025	513.98677296	0.51398677	9.49948025
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-Jul-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 %	3,370,550,654.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,342,535,737.53
1M-1	N/A	N/A	6.19983 %	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	8.09983 %	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	06/25/24 - 07/24/24	30	8.09983 %	5,546,977.91	37,441.32	0.00	0.00	0.00	0.00	37,441.32	0.00	5,075,858.38
1M-BH	N/A	N/A	0.00000 %	22,800,560.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,864,048.87
1M-2C	06/25/24 - 07/24/24	30	8.09983 %	19,359,089.00	130,671.11	0.00	0.00	0.00	0.00	130,671.11	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	06/25/24 - 07/24/24	30	8.09983 %	24,906,066.91	168,112.42	0.00	0.00	0.00	0.00	168,112.42	0.00	24,434,947.38
1M-2H	N/A	N/A	0.00000 %	102,375,077.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,438,565.87
1B-1	06/25/24 - 07/24/24	30	9.59983 %	44,547,596.00	356,374.46	0.00	0.00	0.00	0.00	356,374.46	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 %	80,977,724.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,973,196.17
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	06/25/24 - 07/24/24	30	1.80000 %	5,546,977.91	8,320.47	0.00	0.00	0.00	0.00	8,320.47	0.00	5,075,858.38
1B-I2	06/25/24 - 07/24/24	30	1.40000 %	5,546,977.91	6,471.47	0.00	0.00	0.00	0.00	6,471.47	0.00	5,075,858.38
1B-I3	06/25/24 - 07/24/24	30	1.00000 %	5,546,977.91	4,622.48	0.00	0.00	0.00	0.00	4,622.48	0.00	5,075,858.38
1B-I4	06/25/24 - 07/24/24	30	0.60000 %	5,546,977.91	2,773.49	0.00	0.00	0.00	0.00	2,773.49	0.00	5,075,858.38
1C-I1	06/25/24 - 07/24/24	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	06/25/24 - 07/24/24	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	06/25/24 - 07/24/24	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	06/25/24 - 07/24/24	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	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.49983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/25/24 - 07/24/24	30	6.29983 %	5,546,977.91	29,120.85	0.00	0.00	0.00	0.00	29,120.85	0.00	5,075,858.38
1E-B2	06/25/24 - 07/24/24	30	6.69983 %	5,546,977.91	30,969.84	0.00	0.00	0.00	0.00	30,969.84	0.00	5,075,858.38

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:50 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
1E-B3	06/25/24 - 07/24/24	30	7.09983 %	5,546,977.91	32,818.83	0.00	0.00	0.00	0.00	32,818.83	0.00	5,075,858.38
1E-B4	06/25/24 - 07/24/24	30	7.49983 %	5,546,977.91	34,667.83	0.00	0.00	0.00	0.00	34,667.83	0.00	5,075,858.38
1E-C1	06/25/24 - 07/24/24	30	6.29983 %	19,359,089.00	101,632.47	0.00	0.00	0.00	0.00	101,632.47	0.00	19,359,089.00
1E-C2	06/25/24 - 07/24/24	30	6.69983 %	19,359,089.00	108,085.50	0.00	0.00	0.00	0.00	108,085.50	0.00	19,359,089.00
1E-C3	06/25/24 - 07/24/24	30	7.09983 %	19,359,089.00	114,538.53	0.00	0.00	0.00	0.00	114,538.53	0.00	19,359,089.00
1E-C4	06/25/24 - 07/24/24	30	7.49983 %	19,359,089.00	120,991.56	0.00	0.00	0.00	0.00	120,991.56	0.00	19,359,089.00
1E-D1	06/25/24 - 07/24/24	30	6.29983 %	5,546,977.91	29,120.85	0.00	0.00	0.00	0.00	29,120.85	0.00	5,075,858.38
1E-D2	06/25/24 - 07/24/24	30	6.69983 %	5,546,977.91	30,969.84	0.00	0.00	0.00	0.00	30,969.84	0.00	5,075,858.38
1E-D3	06/25/24 - 07/24/24	30	7.09983 %	5,546,977.91	32,818.83	0.00	0.00	0.00	0.00	32,818.83	0.00	5,075,858.38
1E-D4	06/25/24 - 07/24/24	30	7.49983 %	5,546,977.91	34,667.83	0.00	0.00	0.00	0.00	34,667.83	0.00	5,075,858.38
1E-D5	06/25/24 - 07/24/24	30	8.09983 %	5,546,977.91	37,441.32	0.00	0.00	0.00	0.00	37,441.32	0.00	5,075,858.38
1E-F1	06/25/24 - 07/24/24	30	6.29983 %	24,906,066.91	130,753.32	0.00	0.00	0.00	0.00	130,753.32	0.00	24,434,947.38
1E-F2	06/25/24 - 07/24/24	30	6.69983 %	24,906,066.91	139,055.35	0.00	0.00	0.00	0.00	139,055.35	0.00	24,434,947.38
1E-F3	06/25/24 - 07/24/24	30	7.09983 %	24,906,066.91	147,357.37	0.00	0.00	0.00	0.00	147,357.37	0.00	24,434,947.38
1E-F4	06/25/24 - 07/24/24	30	7.49983 %	24,906,066.91	155,659.39	0.00	0.00	0.00	0.00	155,659.39	0.00	24,434,947.38
1E-F5	06/25/24 - 07/24/24	30	8.09983 %	24,906,066.91	168,112.42	0.00	0.00	0.00	0.00	168,112.42	0.00	24,434,947.38
1X-1	06/25/24 - 07/24/24	30	1.80000 %	5,546,977.91	8,320.47	0.00	0.00	0.00	0.00	8,320.47	0.00	5,075,858.38
1X-2	06/25/24 - 07/24/24	30	1.40000 %	5,546,977.91	6,471.47	0.00	0.00	0.00	0.00	6,471.47	0.00	5,075,858.38
1X-3	06/25/24 - 07/24/24	30	1.00000 %	5,546,977.91	4,622.48	0.00	0.00	0.00	0.00	4,622.48	0.00	5,075,858.38
1X-4	06/25/24 - 07/24/24	30	0.60000 %	5,546,977.91	2,773.49	0.00	0.00	0.00	0.00	2,773.49	0.00	5,075,858.38
1Y-1	06/25/24 - 07/24/24	30	1.80000 %	24,906,066.91	37,359.10	0.00	0.00	0.00	0.00	37,359.10	0.00	24,434,947.38
1Y-2	06/25/24 - 07/24/24	30	1.40000 %	24,906,066.91	29,057.08	0.00	0.00	0.00	0.00	29,057.08	0.00	24,434,947.38
1Y-3	06/25/24 - 07/24/24	30	1.00000 %	24,906,066.91	20,755.06	0.00	0.00	0.00	0.00	20,755.06	0.00	24,434,947.38
1Y-4	06/25/24 - 07/24/24	30	0.60000 %	24,906,066.91	12,453.03	0.00	0.00	0.00	0.00	12,453.03	0.00	24,434,947.38
2A-H	N/A	N/A	0.00000 %	2,323,384,611.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,303,817,702.02
2M-1	N/A	N/A	6.19983 %	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	8.24983 %	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	06/25/24 - 07/24/24	30	8.24983 %	1,624,118.39	11,165.58	0.00	0.00	0.00	0.00	11,165.58	0.00	967,211.54
2M-BH	N/A	N/A	0.00000 %	4,349,612.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,590,325.68
2M-2C	06/25/24 - 07/24/24	30	8.24983 %	34,575,936.42	237,704.66	0.00	0.00	0.00	0.00	237,704.66	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:51 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 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	06/25/24 - 07/24/24	30	8.24983 %	36,200,054.81	248,870.25	0.00	0.00	0.00	0.00	248,870.25	0.00	35,543,147.96
2M-2H	N/A	N/A	0.00000 %	96,948,731.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,189,444.26
2B-1	06/25/24 - 07/24/24	30	9.89983 %	19,316,000.00	159,354.26	0.00	0.00	0.00	0.00	159,354.26	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 %	76,800,631.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,749,172.11
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	06/25/24 - 07/24/24	30	1.80000 %	1,624,118.39	2,436.18	0.00	0.00	0.00	0.00	2,436.18	0.00	967,211.54
2B-I2	06/25/24 - 07/24/24	30	1.40000 %	1,624,118.39	1,894.80	0.00	0.00	0.00	0.00	1,894.80	0.00	967,211.54
2B-I3	06/25/24 - 07/24/24	30	1.00000 %	1,624,118.39	1,353.43	0.00	0.00	0.00	0.00	1,353.43	0.00	967,211.54
2B-I4	06/25/24 - 07/24/24	30	0.60000 %	1,624,118.39	812.06	0.00	0.00	0.00	0.00	812.06	0.00	967,211.54
2C-I1	06/25/24 - 07/24/24	30	1.80000 %	34,575,936.42	51,863.90	0.00	0.00	0.00	0.00	51,863.90	0.00	34,575,936.42
2C-I2	06/25/24 - 07/24/24	30	1.40000 %	34,575,936.42	40,338.59	0.00	0.00	0.00	0.00	40,338.59	0.00	34,575,936.42
2C-I3	06/25/24 - 07/24/24	30	1.00000 %	34,575,936.42	28,813.28	0.00	0.00	0.00	0.00	28,813.28	0.00	34,575,936.42
2C-I4	06/25/24 - 07/24/24	30	0.60000 %	34,575,936.42	17,287.97	0.00	0.00	0.00	0.00	17,287.97	0.00	34,575,936.42
2E-A1	N/A	N/A	6.44983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/25/24 - 07/24/24	30	6.44983 %	1,624,118.39	8,729.41	0.00	0.00	0.00	0.00	8,729.41	0.00	967,211.54
2E-B2	06/25/24 - 07/24/24	30	6.84983 %	1,624,118.39	9,270.78	0.00	0.00	0.00	0.00	9,270.78	0.00	967,211.54
2E-B3	06/25/24 - 07/24/24	30	7.24983 %	1,624,118.39	9,812.15	0.00	0.00	0.00	0.00	9,812.15	0.00	967,211.54
2E-B4	06/25/24 - 07/24/24	30	7.64983 %	1,624,118.39	10,353.52	0.00	0.00	0.00	0.00	10,353.52	0.00	967,211.54
2E-C1	06/25/24 - 07/24/24	30	6.44983 %	34,575,936.42	185,840.76	0.00	0.00	0.00	0.00	185,840.76	0.00	34,575,936.42
2E-C2	06/25/24 - 07/24/24	30	6.84983 %	34,575,936.42	197,366.07	0.00	0.00	0.00	0.00	197,366.07	0.00	34,575,936.42
2E-C3	06/25/24 - 07/24/24	30	7.24983 %	34,575,936.42	208,891.38	0.00	0.00	0.00	0.00	208,891.38	0.00	34,575,936.42
2E-C4	06/25/24 - 07/24/24	30	7.64983 %	34,575,936.42	220,416.70	0.00	0.00	0.00	0.00	220,416.70	0.00	34,575,936.42
2E-D1	06/25/24 - 07/24/24	30	6.44983 %	1,624,118.39	8,729.41	0.00	0.00	0.00	0.00	8,729.41	0.00	967,211.54
2E-D2	06/25/24 - 07/24/24	30	6.84983 %	1,624,118.39	9,270.78	0.00	0.00	0.00	0.00	9,270.78	0.00	967,211.54

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:51 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
2E-D3	06/25/24 - 07/24/24	30	7.24983 %	1,624,118.39	9,812.15	0.00	0.00	0.00	0.00	9,812.15	0.00	967,211.54
2E-D4	06/25/24 - 07/24/24	30	7.64983 %	1,624,118.39	10,353.52	0.00	0.00	0.00	0.00	10,353.52	0.00	967,211.54
2E-D5	06/25/24 - 07/24/24	30	8.24983 %	1,624,118.39	11,165.58	0.00	0.00	0.00	0.00	11,165.58	0.00	967,211.54
2E-F1	06/25/24 - 07/24/24	30	6.44983 %	36,200,054.81	194,570.17	0.00	0.00	0.00	0.00	194,570.17	0.00	35,543,147.96
2E-F2	06/25/24 - 07/24/24	30	6.84983 %	36,200,054.81	206,636.85	0.00	0.00	0.00	0.00	206,636.85	0.00	35,543,147.96
2E-F3	06/25/24 - 07/24/24	30	7.24983 %	36,200,054.81	218,703.54	0.00	0.00	0.00	0.00	218,703.54	0.00	35,543,147.96
2E-F4	06/25/24 - 07/24/24	30	7.64983 %	36,200,054.81	230,770.22	0.00	0.00	0.00	0.00	230,770.22	0.00	35,543,147.96
2E-F5	06/25/24 - 07/24/24	30	8.24983 %	36,200,054.81	248,870.25	0.00	0.00	0.00	0.00	248,870.25	0.00	35,543,147.96
2X-1	06/25/24 - 07/24/24	30	1.80000 %	1,624,118.39	2,436.18	0.00	0.00	0.00	0.00	2,436.18	0.00	967,211.54
2X-2	06/25/24 - 07/24/24	30	1.40000 %	1,624,118.39	1,894.80	0.00	0.00	0.00	0.00	1,894.80	0.00	967,211.54
2X-3	06/25/24 - 07/24/24	30	1.00000 %	1,624,118.39	1,353.43	0.00	0.00	0.00	0.00	1,353.43	0.00	967,211.54
2X-4	06/25/24 - 07/24/24	30	0.60000 %	1,624,118.39	812.06	0.00	0.00	0.00	0.00	812.06	0.00	967,211.54
2Y-1	06/25/24 - 07/24/24	30	1.80000 %	36,200,054.81	54,300.08	0.00	0.00	0.00	0.00	54,300.08	0.00	35,543,147.95
2Y-2	06/25/24 - 07/24/24	30	1.40000 %	36,200,054.81	42,233.40	0.00	0.00	0.00	0.00	42,233.40	0.00	35,543,147.95
2Y-3	06/25/24 - 07/24/24	30	1.00000 %	36,200,054.81	30,166.71	0.00	0.00	0.00	0.00	30,166.71	0.00	35,543,147.95
2Y-4	06/25/24 - 07/24/24	30	0.60000 %	36,200,054.81	18,100.03	0.00	0.00	0.00	0.00	18,100.03	0.00	35,543,147.95
Totals					5,345,572.56	0.00	0.00	0.00	0.00	5,345,572.56	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:51 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	212.48740657	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	210.72128062
1M-1	156,644,000.00	6.19983 %	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	8.09983 %	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	8.09983 %	286.53093697	1.93404349	0.00000000	0.00000000	0.00000000	0.00000000	1.93404349	0.00000000	262.19510536
1M-BH	79,574,517.00	0.00000 %	286.53093691	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	262.19510538
1M-2C	19,359,089.00	8.09983 %	1000.00000000	6.74985843	0.00000000	0.00000000	0.00000000	0.00000000	6.74985843	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	8.09983 %	428.84364566	2.89463380	0.00000000	0.00000000	0.00000000	0.00000000	2.89463380	0.00000000	420.73170179
1M-2H	238,723,551.00	0.00000 %	428.84364564	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	420.73170179
1B-1	44,547,596.00	9.59983 %	1000.00000000	7.99985840	0.00000000	0.00000000	0.00000000	0.00000000	7.99985840	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 %	982.20688136	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.15195968
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 %	286.53093697	0.42979657	0.00000000	0.00000000	0.00000000	0.00000000	0.42979657	0.00000000	262.19510536
1B-I2	0.00	1.40000 %	286.53093697	0.33428587	0.00000000	0.00000000	0.00000000	0.00000000	0.33428587	0.00000000	262.19510536
1B-I3	0.00	1.00000 %	286.53093697	0.23877570	0.00000000	0.00000000	0.00000000	0.00000000	0.23877570	0.00000000	262.19510536
1B-I4	0.00	0.60000 %	286.53093697	0.14326552	0.00000000	0.00000000	0.00000000	0.00000000	0.14326552	0.00000000	262.19510536
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	6.29983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jul-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
1E-A4	19,359,089.00	7.49983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.29983 %	286.53093697	1.50424692	0.00000000	0.00000000	0.00000000	0.00000000	1.50424692	0.00000000	262.19510536
1E-B2	19,359,089.00	6.69983 %	286.53093697	1.59975710	0.00000000	0.00000000	0.00000000	0.00000000	1.59975710	0.00000000	262.19510536
1E-B3	19,359,089.00	7.09983 %	286.53093697	1.69526727	0.00000000	0.00000000	0.00000000	0.00000000	1.69526727	0.00000000	262.19510536
1E-B4	19,359,089.00	7.49983 %	286.53093697	1.79077796	0.00000000	0.00000000	0.00000000	0.00000000	1.79077796	0.00000000	262.19510536
1E-C1	19,359,089.00	6.29983 %	1000.00000000	5.24985809	0.00000000	0.00000000	0.00000000	0.00000000	5.24985809	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.69983 %	1000.00000000	5.58319144	0.00000000	0.00000000	0.00000000	0.00000000	5.58319144	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.09983 %	1000.00000000	5.91652479	0.00000000	0.00000000	0.00000000	0.00000000	5.91652479	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.49983 %	1000.00000000	6.24985814	0.00000000	0.00000000	0.00000000	0.00000000	6.24985814	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.29983 %	143.26546848	0.75212346	0.00000000	0.00000000	0.00000000	0.00000000	0.75212346	0.00000000	131.09755268
1E-D2	38,718,178.00	6.69983 %	143.26546848	0.79987855	0.00000000	0.00000000	0.00000000	0.00000000	0.79987855	0.00000000	131.09755268
1E-D3	38,718,178.00	7.09983 %	143.26546848	0.84763364	0.00000000	0.00000000	0.00000000	0.00000000	0.84763364	0.00000000	131.09755268
1E-D4	38,718,178.00	7.49983 %	143.26546848	0.89538898	0.00000000	0.00000000	0.00000000	0.00000000	0.89538898	0.00000000	131.09755268
1E-D5	38,718,178.00	8.09983 %	143.26546848	0.96702174	0.00000000	0.00000000	0.00000000	0.00000000	0.96702174	0.00000000	131.09755268
1E-F1	38,718,178.00	6.29983 %	643.26546848	3.37705250	0.00000000	0.00000000	0.00000000	0.00000000	3.37705250	0.00000000	631.09755268
1E-F2	38,718,178.00	6.69983 %	643.26546848	3.59147453	0.00000000	0.00000000	0.00000000	0.00000000	3.59147453	0.00000000	631.09755268
1E-F3	38,718,178.00	7.09983 %	643.26546848	3.80589629	0.00000000	0.00000000	0.00000000	0.00000000	3.80589629	0.00000000	631.09755268
1E-F4	38,718,178.00	7.49983 %	643.26546848	4.02031805	0.00000000	0.00000000	0.00000000	0.00000000	4.02031805	0.00000000	631.09755268
1E-F5	38,718,178.00	8.09983 %	643.26546848	4.34195070	0.00000000	0.00000000	0.00000000	0.00000000	4.34195070	0.00000000	631.09755268
1X-1	0.00	1.80000 %	143.26546848	0.21489828	0.00000000	0.00000000	0.00000000	0.00000000	0.21489828	0.00000000	131.09755268
1X-2	0.00	1.40000 %	143.26546848	0.16714294	0.00000000	0.00000000	0.00000000	0.00000000	0.16714294	0.00000000	131.09755268
1X-3	0.00	1.00000 %	143.26546848	0.11938785	0.00000000	0.00000000	0.00000000	0.00000000	0.11938785	0.00000000	131.09755268
1X-4	0.00	0.60000 %	143.26546848	0.07163276	0.00000000	0.00000000	0.00000000	0.00000000	0.07163276	0.00000000	131.09755268
1Y-1	0.00	1.80000 %	643.26546848	0.96489819	0.00000000	0.00000000	0.00000000	0.00000000	0.96489819	0.00000000	631.09755268
1Y-2	0.00	1.40000 %	643.26546848	0.75047643	0.00000000	0.00000000	0.00000000	0.00000000	0.75047643	0.00000000	631.09755268
1Y-3	0.00	1.00000 %	643.26546848	0.53605467	0.00000000	0.00000000	0.00000000	0.00000000	0.53605467	0.00000000	631.09755268
1Y-4	0.00	0.60000 %	643.26546848	0.32163265	0.00000000	0.00000000	0.00000000	0.00000000	0.32163265	0.00000000	631.09755268
2A-H	14,850,014,032.00	0.00000 %	156.45672838	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	155.13909260
2M-1	117,869,000.00	6.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.24983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.24983 %	46.97250626	0.32292921	0.00000000	0.00000000	0.00000000	0.00000000	0.32292921	0.00000000	27.97354577
2M-BH	92,599,118.58	0.00000 %	46.97250629	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	27.97354575
2M-2C	34,575,936.42	8.24983 %	1000.00000000	6.87485820	0.00000000	0.00000000	0.00000000	0.00000000	6.87485820	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	8.24983 %	350.41590346	2.40905971	0.00000000	0.00000000	0.00000000	0.00000000	2.40905971	0.00000000	344.05705653
2M-2H	276,668,280.00	0.00000 %	350.41505756	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	344.05622596
2B-1	19,316,000.00	9.89983 %	1000.00000000	8.24985815	0.00000000	0.00000000	0.00000000	0.00000000	8.24985815	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	990.39105359	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.72744817
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 %	46.97250626	0.07045883	0.00000000	0.00000000	0.00000000	0.00000000	0.07045883	0.00000000	27.97354577
2B-I2	0.00	1.40000 %	46.97250626	0.05480112	0.00000000	0.00000000	0.00000000	0.00000000	0.05480112	0.00000000	27.97354577
2B-I3	0.00	1.00000 %	46.97250626	0.03914370	0.00000000	0.00000000	0.00000000	0.00000000	0.03914370	0.00000000	27.97354577
2B-I4	0.00	0.60000 %	46.97250626	0.02348628	0.00000000	0.00000000	0.00000000	0.00000000	0.02348628	0.00000000	27.97354577
2C-I1	0.00	1.80000 %	1000.00000000	1.49999987	0.00000000	0.00000000	0.00000000	0.00000000	1.49999987	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666659	0.00000000	0.00000000	0.00000000	0.00000000	1.16666659	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000005	0.00000000	0.00000000	0.00000000	0.00000000	0.50000005	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.44983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.84983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.24983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.64983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.44983 %	46.97250626	0.25247067	0.00000000	0.00000000	0.00000000	0.00000000	0.25247067	0.00000000	27.97354577

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Interest Distribution Factors Statement

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2E-B2	34,575,936.42	6.84983 %	46.97250626	0.26812810	0.00000000	0.00000000	0.00000000	0.00000000	0.26812810	0.00000000	27.97354577
2E-B3	34,575,936.42	7.24983 %	46.97250626	0.28378552	0.00000000	0.00000000	0.00000000	0.00000000	0.28378552	0.00000000	27.97354577
2E-B4	34,575,936.42	7.64983 %	46.97250626	0.29944294	0.00000000	0.00000000	0.00000000	0.00000000	0.29944294	0.00000000	27.97354577
2E-C1	34,575,936.42	6.44983 %	1000.00000000	5.37485833	0.00000000	0.00000000	0.00000000	0.00000000	5.37485833	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.84983 %	1000.00000000	5.70819160	0.00000000	0.00000000	0.00000000	0.00000000	5.70819160	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.24983 %	1000.00000000	6.04152488	0.00000000	0.00000000	0.00000000	0.00000000	6.04152488	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.64983 %	1000.00000000	6.37485844	0.00000000	0.00000000	0.00000000	0.00000000	6.37485844	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.44983 %	23.63040298	0.12701012	0.00000000	0.00000000	0.00000000	0.00000000	0.12701012	0.00000000	14.07261847
2E-D2	68,730,033.58	6.84983 %	23.63040298	0.13488688	0.00000000	0.00000000	0.00000000	0.00000000	0.13488688	0.00000000	14.07261847
2E-D3	68,730,033.58	7.24983 %	23.63040298	0.14276364	0.00000000	0.00000000	0.00000000	0.00000000	0.14276364	0.00000000	14.07261847
2E-D4	68,730,033.58	7.64983 %	23.63040298	0.15064040	0.00000000	0.00000000	0.00000000	0.00000000	0.15064040	0.00000000	14.07261847
2E-D5	68,730,033.58	8.24983 %	23.63040298	0.16245562	0.00000000	0.00000000	0.00000000	0.00000000	0.16245562	0.00000000	14.07261847
2E-F1	69,151,872.83	6.44983 %	523.48625321	2.81366450	0.00000000	0.00000000	0.00000000	0.00000000	2.81366450	0.00000000	513.98677296
2E-F2	69,151,872.83	6.84983 %	523.48625321	2.98815985	0.00000000	0.00000000	0.00000000	0.00000000	2.98815985	0.00000000	513.98677296
2E-F3	69,151,872.83	7.24983 %	523.48625321	3.16265534	0.00000000	0.00000000	0.00000000	0.00000000	3.16265534	0.00000000	513.98677296
2E-F4	69,151,872.83	7.64983 %	523.48625321	3.33715069	0.00000000	0.00000000	0.00000000	0.00000000	3.33715069	0.00000000	513.98677296
2E-F5	69,151,872.83	8.24983 %	523.48625321	3.59889385	0.00000000	0.00000000	0.00000000	0.00000000	3.59889385	0.00000000	513.98677296
2X-1	0.00	1.80000 %	23.63040298	0.03544564	0.00000000	0.00000000	0.00000000	0.00000000	0.03544564	0.00000000	14.07261847
2X-2	0.00	1.40000 %	23.63040298	0.02756873	0.00000000	0.00000000	0.00000000	0.00000000	0.02756873	0.00000000	14.07261847
2X-3	0.00	1.00000 %	23.63040298	0.01969197	0.00000000	0.00000000	0.00000000	0.00000000	0.01969197	0.00000000	14.07261847
2X-4	0.00	0.60000 %	23.63040298	0.01181521	0.00000000	0.00000000	0.00000000	0.00000000	0.01181521	0.00000000	14.07261847
2Y-1	0.00	1.80000 %	523.48625321	0.78522935	0.00000000	0.00000000	0.00000000	0.00000000	0.78522935	0.00000000	513.98677281
2Y-2	0.00	1.40000 %	523.48625321	0.61073400	0.00000000	0.00000000	0.00000000	0.00000000	0.61073400	0.00000000	513.98677281
2Y-3	0.00	1.00000 %	523.48625321	0.43623851	0.00000000	0.00000000	0.00000000	0.00000000	0.43623851	0.00000000	513.98677281
2Y-4	0.00	0.60000 %	523.48625321	0.26174316	0.00000000	0.00000000	0.00000000	0.00000000	0.26174316	0.00000000	513.98677281

(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	2,135,892.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(55,987.79)
Total Deposits	2,079,904.43
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,060,737.77
Total Withdrawals (Pool Distribution Amount)	2,079,904.43
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	5.449830%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	30,427,076.24
Total Principal Reduction Cumulative	12,858,107,285.72
Scheduled Principal Current	9,254,260.38
Scheduled Principal Cumulative	1,311,664,012.23
Unscheduled Principal Current	21,168,287.86
Unscheduled Principal Cumulative	11,544,971,795.99
Senior Reduction Amount	28,014,916.68
Subordinate Reduction Amount	2,407,631.56
Calculated Tranche Write-Down Amount	4,528.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,399.85
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,077.66
Group 2	
Total Principal Reduction Current	22,034,563.40
Total Principal Reduction Cumulative	12,920,307,804.93
Scheduled Principal Current	6,097,407.91
Scheduled Principal Cumulative	1,075,365,929.55
Unscheduled Principal Current	15,885,695.70
Unscheduled Principal Cumulative	11,844,147,852.72
Senior Reduction Amount	19,566,909.75
Subordinate Reduction Amount	2,416,193.86
Calculated Tranche Write-Down Amount	51,459.79
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,400.55
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	85,647.90

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	20712
Period Reference Pool Removal Loan Count	130
Period Ending Loan Count	20582
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,630,827,118.94
Period PIF Loan Count Current	129
PIF Loan Count Cumulative	48620
Period PIF Loan UPB Current	18,870,453.61
PIF Loan UPB Cumulative	11,114,682,145.95
Period Partial Prepayment Amount	2,281,389.14
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	104,256.18
Credit Event Amount Cumulative	10,027,070.26
Total Active Modified Loan Count	454
Total Active Modified Loan UPB	113,950,736.38
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	15738
Period Reference Pool Removal Loan Count	97
Period Ending Loan Count	15641
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,588,845,231.35
Period PIF Loan Count Current	96
PIF Loan Count Cumulative	50619
Period PIF Loan UPB Current	14,390,854.12
PIF Loan UPB Cumulative	11,567,819,518.89
Period Partial Prepayment Amount	1,511,694.92
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
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	15,580,351.12
Credit Event Amount Current	91,963.66
Credit Event Amount Cumulative	24,934,917.19
Total Active Modified Loan Count	618
Total Active Modified Loan UPB	144,702,224.26
Structural Reporting	
Group 1	
Senior Percentage	92.060001%
Subordinate Percentage	7.939999%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.988571%
Subordinate Percentage	11.011429%
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 %	7.170000 %	7.230000 %
1M-2C	0.00	0.00	1.000000 %	4.460000 %	4.500000 %
1M-2	0.00	0.00	1.000000 %	4.460000 %	4.500000 %
1M-2H	0.00	0.00	1.000000 %	4.460000 %	4.500000 %
1B-1	0.00	0.00	0.500000 %	2.210000 %	2.230000 %
1B-1H	0.00	0.00	0.500000 %	2.210000 %	2.230000 %
1B-2H	4,528.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.010000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.010000 %
2M-2B	0.00	0.00	1.820000 %	10.780000 %	10.870000 %
2M-2C	0.00	0.00	1.000000 %	5.910000 %	5.960000 %
2M-2	0.00	0.00	1.000000 %	5.910000 %	5.960000 %
2M-2H	0.00	0.00	1.000000 %	5.910000 %	5.960000 %
2B-1	0.00	0.00	0.500000 %	2.940000 %	2.960000 %
2B-1H	0.00	0.00	0.500000 %	2.940000 %	2.960000 %
2B-2H	51,459.79	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	452	83,521,836.26	1.247826 %	1.342866 %
60 Days	107	20,314,016.00	0.295392 %	0.326609 %
90 Days	54	9,427,532.85	0.149077 %	0.151576 %
120 Days	32	6,232,207.78	0.088342 %	0.100202 %
150 Days	38	7,237,805.84	0.104906 %	0.116370 %
180+ Days	195	40,876,120.00	0.538332 %	0.657207 %
Totals	878	167,609,518.73	2.423874 %	2.694829 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	187	35,322,751.18	0.908561 %	0.972857 %
60 Days	39	6,870,328.12	0.189486 %	0.189222 %
90 Days	19	2,927,941.38	0.092314 %	0.080641 %
120 Days	15	2,867,350.16	0.072879 %	0.078972 %
150 Days	14	2,712,548.14	0.068021 %	0.074709 %
180+ Days	84	18,024,856.89	0.408124 %	0.496439 %
Totals	358	68,725,775.87	1.739384 %	1.892841 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	265	48,199,085.08	1.694265 %	1.861799 %
60 Days	68	13,443,687.88	0.434755 %	0.519293 %
90 Days	35	6,499,591.47	0.223771 %	0.251061 %
120 Days	17	3,364,857.62	0.108689 %	0.129975 %
150 Days	24	4,525,257.70	0.153443 %	0.174798 %
180+ Days	111	22,851,263.11	0.709673 %	0.882682 %
Totals	520	98,883,742.86	3.324596 %	3.819608 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	177	51,430,786.02	52,399.85	0.101884
Group 2	312	78,745,421.90	80,400.55	0.102102

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	266,660.89	166.66	0.062499
Group 1	0043741717	631,615.39	723.73	0.114584
Group 1	0043741803	173,737.53	188.94	0.108750
Group 1	0043741811	390,513.23	203.39	0.052083
Group 1	0043741842	237,438.37	197.87	0.083335
Group 1	0043741847	273,278.92	297.19	0.108750
Group 1	0043741912	213,997.95	156.04	0.072917
Group 1	0043742802	195,925.54	326.54	0.166665
Group 1	0043743198	367,084.72	305.90	0.083332
Group 1	0043743312	524,857.40	546.73	0.104167
Group 1	0043744171	522,306.29	489.66	0.093750
Group 1	0043744667	109,985.18	103.11	0.093749
Group 1	0043744717	325,029.95	237.00	0.072916
Group 1	0043744990	269,739.29	280.98	0.104167
Group 1	0043745711	228,733.86	139.15	0.060835
Group 1	0043746280	193,881.01	222.16	0.114586
Group 1	0043747325	383,901.79	239.94	0.062500
Group 1	0043747774	186,285.67	8.11	0.004354
Group 1	0043748067	107,103.51	89.25	0.083331
Group 1	0043748080	391,567.35	425.83	0.108750
Group 1	0043748397	343,052.62	469.58	0.136883
Group 1	0043748595	377,983.55	196.87	0.052084
Group 1	0043748648	341,873.45	249.28	0.072916
Group 1	0043748842	71,512.90	44.70	0.062506

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	215,203.92	224.17	0.104166
Group 1	0043749513	138,555.79	202.06	0.145833
Group 1	0043749583	398,940.45	166.23	0.041668
Group 1	0043750649	229,471.94	191.23	0.083335
Group 1	0043750831	356,407.53	371.26	0.104167
Group 1	0043751192	166,707.43	176.82	0.106066
Group 1	0043751815	277,504.40	144.53	0.052082
Group 1	0043751956	330,296.69	172.03	0.052083
Group 1	0043752088	374,237.79	272.88	0.072916
Group 1	0043752245	371,354.63	193.41	0.052082
Group 1	0043752294	378,774.64	276.19	0.072917
Group 1	0043752537	592,274.88	246.78	0.041666
Group 1	0043753875	164,078.27	119.64	0.072916
Group 1	0043754729	150,685.83	78.48	0.052082
Group 1	0043755940	288,946.28	358.20	0.123968
Group 1	0043756688	187,035.67	292.24	0.156248
Group 1	0043756930	469,095.68	146.59	0.031249
Group 1	0043757682	628,817.41	393.01	0.062500
Group 1	0043758962	410,960.31	214.04	0.052083
Group 1	0043759310	460,737.24	623.92	0.135418
Group 1	0043760194	415,790.23	389.80	0.093749
Group 1	0043760203	268,925.28	280.13	0.104166
Group 1	0043760736	94,803.32	87.19	0.091969
Group 1	0043760860	723,061.46	677.87	0.093750
Group 1	0043762103	285,359.00	118.90	0.041667
Group 1	0043762648	196,310.00	245.39	0.125001
Group 1	0043763507	383,242.18	399.21	0.104167
Group 1	0043763774	506,590.90	686.01	0.135417
Group 1	0043763800	330,479.61	550.80	0.166667
Group 1	0043763835	309,572.59	416.63	0.134582
Group 1	0043763845	109,347.94	68.34	0.062498
Group 1	0043763905	472,601.65	492.29	0.104166
Group 1	0043764021	534,393.64	667.99	0.125000
Group 1	0043764055	182,865.48	133.34	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764158	247,406.15	309.26	0.125001
Group 1	0043764167	177,248.09	59.44	0.033535
Group 1	0043764254	315,527.60	262.94	0.083333
Group 1	0043764596	127,911.20	111.33	0.087037
Group 1	0043764855	370,588.73	579.04	0.156249
Group 1	0043764972	79,439.33	99.30	0.125001
Group 1	0043765137	107,718.25	123.43	0.114586
Group 1	0043765220	106,302.15	143.95	0.135416
Group 1	0043765354	143,147.71	195.61	0.136649
Group 1	0043765419	298,089.81	62.10	0.020833
Group 1	0043765488	211,170.61	241.97	0.114585
Group 1	0043765536	261,697.46	81.78	0.031250
Group 1	0043766893	458,139.52	250.64	0.054708
Group 1	0043766912	259,275.40	216.06	0.083332
Group 1	0043767061	217,726.79	204.12	0.093751
Group 1	0043767420	282,494.36	88.28	0.031250
Group 1	0043769931	268,107.14	249.12	0.092918
Group 1	0043770001	279,245.17	319.97	0.114584
Group 1	0043770312	134,375.39	111.98	0.083334
Group 1	0043770597	123,567.60	90.10	0.072916
Group 1	0043770741	478,665.58	548.47	0.114583
Group 1	0043770892	316,576.12	230.84	0.072918
Group 1	0043771610	298,916.93	110.61	0.037004
Group 1	0043771773	202,837.68	181.71	0.089584
Group 1	0043772916	164,846.72	188.89	0.114585
Group 1	0043773020	107,917.75	165.45	0.153311
Group 1	0043773441	288,256.26	390.35	0.135418
Group 1	0043774259	680,492.82	235.42	0.034596
Group 1	0043774274	230,080.50	165.85	0.072083
Group 1	0043774329	100,668.99	102.68	0.101998
Group 1	0043774415	163,130.73	140.86	0.086348
Group 1	0043774796	192,783.44	37.94	0.019680
Group 1	0043775080	206,889.48	147.22	0.071159
Group 1	0043775090	507,188.51	633.99	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775184	78,515.70	106.32	0.135412
Group 1	0043775529	292,667.38	243.89	0.083334
Group 1	0043775625	347,773.43	507.17	0.145833
Group 1	0043775696	224,284.73	303.72	0.135417
Group 1	0043776252	364,654.28	417.83	0.114583
Group 1	0043776577	372,552.88	698.54	0.187501
Group 1	0043778043	437,522.36	410.18	0.093751
Group 1	0043778473	162,010.87	185.64	0.114585
Group 1	0043778552	135,316.44	140.95	0.104163
Group 1	0043778634	214,211.63	156.20	0.072919
Group 1	0043779563	354,055.77	184.40	0.052082
Group 1	0043779869	69,777.73	73.17	0.104862
Group 1	0043780403	265,521.37	331.90	0.124999
Group 1	0043780466	128,400.97	147.13	0.114586
Group 1	0043780755	416,347.67	477.07	0.114585
Group 1	0043780956	152,878.56	254.80	0.166668
Group 1	0043780965	207,889.15	366.40	0.176248
Group 1	0043780989	84,066.34	69.35	0.082494
Group 1	0043781089	97,564.74	20.33	0.020837
Group 1	0043781355	157,944.08	233.63	0.147919
Group 1	0043781479	564,202.20	422.34	0.074856
Group 1	0043781481	379,781.95	276.92	0.072916
Group 1	0043781760	552,053.11	747.57	0.135416
Group 1	0043781939	200,988.98	121.43	0.060416
Group 1	0043782461	287,394.32	506.53	0.176249
Group 1	0043782557	326,970.24	272.48	0.083335
Group 1	0043782594	139,756.55	101.91	0.072920
Group 1	0043782631	422,468.70	396.06	0.093749
Group 1	0043782785	364,368.42	607.28	0.166666
Group 1	0043783003	479,646.48	1,049.78	0.218865
Group 1	0043783174	653,219.81	1,183.95	0.181248
Group 1	0043783379	156,120.68	195.15	0.124999
Group 1	0043784458	191,443.96	127.73	0.066719
Group 1	0043785240	441,242.06	321.74	0.072917

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043785398	517,778.31	435.60	0.084129
Group 1	0043786176	255,040.24	292.23	0.114582
Group 1	0043787598	370,975.50	42.36	0.011419
Group 1	0043787893	121,015.87	11.60	0.009586
Group 1	0043788068	225,923.26	258.87	0.114583
Group 1	0043789927	949,526.99	1,483.64	0.156250
Group 1	0043790121	446,609.63	465.09	0.104138
Group 1	0043790258	220,617.54	298.75	0.135415
Group 1	0043790596	44,962.62	74.94	0.166672
Group 1	0043790968	212,092.75	243.02	0.114582
Group 1	0043791487	219,580.06	251.60	0.114582
Group 1	0043791538	173,734.41	199.07	0.114583
Group 1	0043791539	220,091.74	252.19	0.114584
Group 1	0043792284	215,086.24	313.67	0.145835
Group 1	0043793126	154,107.32	49.06	0.031835
Group 1	0043793703	466,217.56	437.08	0.093750
Group 1	0043793732	172,277.04	287.13	0.166668
Group 1	0043794105	389,544.41	162.31	0.041667
Group 1	0043794181	284,178.41	444.03	0.156250
Group 1	0043794587	600,012.55	812.52	0.135417
Group 1	0043794733	293,022.83	457.85	0.156251
Group 1	0043795102	125,290.91	130.51	0.104166
Group 1	0043795127	349,090.47	388.69	0.111344
Group 1	0043796276	204,033.93	318.80	0.156249
Group 1	0043797123	269,569.39	252.72	0.093750
Group 1	0043797144	68,436.14	175.06	0.255801
Group 1	0043798216	274,296.93	285.73	0.104168
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	753,588.19	1,177.48	0.156250
Group 1	0043798671	362,336.45	339.38	0.093664
Group 1	0043800131	101,847.76	137.92	0.135418
Group 1	0043800581	358,443.35	333.05	0.092916
Group 1	0043801398	404,692.86	674.49	0.166667
Group 1	0043802030	362,789.66	453.49	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043802190	437,949.02	410.58	0.093751
Group 1	0043803568	146,473.64	152.58	0.104169
Group 1	0043804576	383,466.79	639.11	0.166666
Group 1	0043804577	254,366.42	370.95	0.145833
Group 1	0043804873	203,758.61	191.02	0.093748
Group 1	0043805962	90,670.35	103.89	0.114580
Group 1	0043806018	327,769.80	170.71	0.052082
Group 1	0043806483	78,027.36	64.37	0.082497
Group 1	0043807086	168,373.46	175.39	0.104167
Group 1	0043807423	236,417.71	172.39	0.072918
Group 1	0043807864	470,769.41	882.69	0.187499
Group 1	0043807946	260,246.58	298.20	0.114584
Group 1	0043808710	350,387.24	255.49	0.072916
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	375,049.78	625.08	0.166666
Group 1	0043809028	398,382.61	456.48	0.114583
Group 1	0043809932	142,507.64	178.13	0.124997
Group 2	0043810044	331,814.62	172.82	0.052083
Group 2	0043810102	53,288.55	38.86	0.072924
Group 2	0043810251	361,321.97	75.28	0.020835
Group 2	0043810453	196,582.51	307.16	0.156250
Group 2	0043810574	315,175.17	131.32	0.041666
Group 2	0043811403	248,193.24	387.67	0.156197
Group 2	0043811525	487,436.71	507.75	0.104167
Group 2	0043811782	246,978.78	308.72	0.124999
Group 2	0043811806	56,673.12	29.75	0.052494
Group 2	0043811815	82,832.55	79.03	0.095409
Group 2	0043811841	273,095.25	220.45	0.080723
Group 2	0043812652	313,996.28	392.50	0.125001
Group 2	0043812754	160,971.77	137.83	0.085624
Group 2	0043812792	159,084.03	165.71	0.104165
Group 2	0043813555	338,271.98	222.85	0.065879
Group 2	0043813782	133,057.66	147.06	0.110524
Group 2	0043813786	188,114.49	313.52	0.166664

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043814293	276,840.47	5.10	0.001842
Group 2	0043814648	64,660.58	48.39	0.074837
Group 2	0043814923	308,712.17	23.29	0.007544
Group 2	0043815303	585,616.58	484.93	0.082807
Group 2	0043816704	379,084.23	43.58	0.011496
Group 2	0043817320	289,329.18	322.16	0.111347
Group 2	0043817615	246,550.21	333.87	0.135417
Group 2	0043817628	335,249.45	384.14	0.114583
Group 2	0043817703	140,435.61	117.03	0.083334
Group 2	0043818005	267,819.82	334.77	0.124998
Group 2	0043818038	148,976.01	53.37	0.035825
Group 2	0043818101	59,408.19	86.64	0.145838
Group 2	0043818187	118,751.75	148.44	0.125000
Group 2	0043818399	202,806.28	190.81	0.094085
Group 2	0043818443	32,583.78	18.48	0.056715
Group 2	0043818878	370,218.80	424.21	0.114584
Group 2	0043819497	223,757.65	311.82	0.139356
Group 2	0043819932	342,969.85	285.81	0.083334
Group 2	0043820188	186,183.41	189.76	0.101921
Group 2	0043820331	153,889.92	80.15	0.052083
Group 2	0043820355	66,638.00	27.77	0.041673
Group 2	0043820372	369,864.94	462.33	0.125000
Group 2	0043820387	213,535.87	22.24	0.010415
Group 2	0043820611	158,079.22	312.87	0.197920
Group 2	0043820657	118,020.69	208.99	0.177079
Group 2	0043820673	162,084.74	92.84	0.057279
Group 2	0043820681	346,602.33	324.94	0.093750
Group 2	0043820847	165,815.09	120.91	0.072919
Group 2	0043820917	163,786.36	153.55	0.093750
Group 2	0043821021	228,601.52	16.97	0.007423
Group 2	0043821023	205,800.91	278.69	0.135417
Group 2	0043821132	248,795.81	17.09	0.006869
Group 2	0043821151	165,064.61	249.34	0.151056
Group 2	0043821488	244,375.63	280.01	0.114582

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822458	341,084.03	62.69	0.018380
Group 2	0043822800	162,586.50	152.42	0.093747
Group 2	0043822869	86,477.50	117.10	0.135411
Group 2	0043823143	288,557.71	207.26	0.071826
Group 2	0043823269	326,162.83	53.89	0.016522
Group 2	0043823297	571,358.84	714.20	0.125000
Group 2	0043823352	337,394.55	492.03	0.145832
Group 2	0043824039	152,356.02	190.45	0.125003
Group 2	0043824046	177,399.89	295.67	0.166669
Group 2	0043824515	44,433.18	60.17	0.135417
Group 2	0043825098	270,664.21	48.56	0.017941
Group 2	0043825176	175,214.02	294.34	0.167989
Group 2	0043825279	219,380.87	23.87	0.010881
Group 2	0043825287	336,667.37	82.15	0.024401
Group 2	0043825438	139,514.71	159.86	0.114583
Group 2	0043825446	233,412.01	97.26	0.041669
Group 2	0043825485	119,300.78	15.76	0.013210
Group 2	0043825631	59,171.33	73.96	0.124993
Group 2	0043825634	225,539.56	304.11	0.134837
Group 2	0043825814	173,052.04	198.29	0.114584
Group 2	0043826034	236,562.11	271.06	0.114583
Group 2	0043826207	388,937.73	283.60	0.072917
Group 2	0043826535	325,607.30	544.67	0.167278
Group 2	0043826576	224,604.19	141.63	0.063058
Group 2	0043826580	256,104.08	480.20	0.187502
Group 2	0043826648	96,253.11	99.80	0.103685
Group 2	0043827245	184,585.90	96.14	0.052084
Group 2	0043827505	231,140.92	45.50	0.019685
Group 2	0043827637	251,999.42	26.25	0.010417
Group 2	0043827787	111,133.79	81.04	0.072921
Group 2	0043827802	423,243.72	617.23	0.145833
Group 2	0043827804	274,892.63	372.25	0.135417
Group 2	0043828096	119,223.65	223.54	0.187496
Group 2	0043828142	167,613.36	394.37	0.235286

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828289	233,304.50	267.33	0.114584
Group 2	0043828648	538,165.26	784.82	0.145833
Group 2	0043828910	402,035.95	306.64	0.076272
Group 2	0043829112	335,314.47	558.86	0.166667
Group 2	0043829651	350,114.25	437.64	0.124999
Group 2	0043830057	60,437.02	25.18	0.041663
Group 2	0043830267	316,579.79	197.86	0.062499
Group 2	0043830309	116,878.70	64.52	0.055203
Group 2	0043830410	301,960.77	280.57	0.092916
Group 2	0043830477	266,568.81	389.93	0.146277
Group 2	0043830677	87,038.24	45.33	0.052081
Group 2	0043830983	318,391.72	717.87	0.225468
Group 2	0043830994	331,479.08	669.79	0.202061
Group 2	0043831029	546,015.13	910.03	0.166668
Group 2	0043831073	338,260.22	372.37	0.110084
Group 2	0043831210	234,460.76	21.33	0.009097
Group 2	0043831472	215,451.47	198.42	0.092095
Group 2	0043831806	129,126.01	121.06	0.093753
Group 2	0043832066	159,358.65	97.27	0.061038
Group 2	0043832263	269,668.44	212.66	0.078860
Group 2	0043832276	359,100.48	696.78	0.194035
Group 2	0043832303	221,879.31	138.67	0.062498
Group 2	0043832345	411,252.31	746.93	0.181623
Group 2	0043832701	208,110.52	151.75	0.072918
Group 2	0043832851	415,909.98	389.92	0.093751
Group 2	0043832918	140,244.02	248.35	0.177084
Group 2	0043833297	220,659.16	436.72	0.197916
Group 2	0043833611	78,193.38	40.73	0.052089
Group 2	0043833703	275,807.73	127.21	0.046123
Group 2	0043834118	133,669.35	56.59	0.042336
Group 2	0043834485	479,401.08	649.19	0.135417
Group 2	0043834759	182,140.17	208.70	0.114582
Group 2	0043834924	235,275.03	182.30	0.077484
Group 2	0043835038	229,651.53	358.83	0.156250

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Group 2	0043835081	327,086.60	208.19	0.063650
Group 2	0043835151	389,540.15	486.93	0.125001
Group 2	0043835181	294,520.45	184.08	0.062502
Group 2	0043835305	260,987.77	190.30	0.072915
Group 2	0043835359	346,029.01	504.63	0.145835
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	357,317.13	185.52	0.051920
Group 2	0043836036	74,183.38	108.18	0.145828
Group 2	0043836074	85,840.31	119.97	0.139760
Group 2	0043836143	491,561.73	1,619.43	0.329446
Group 2	0043836349	183,825.15	329.92	0.179475
Group 2	0043836552	164,840.50	34.34	0.020832
Group 2	0043836588	110,672.80	255.86	0.231186
Group 2	0043836906	119,851.95	162.30	0.135417
Group 2	0043837149	217,552.94	296.53	0.136302
Group 2	0043837183	313,342.87	78.65	0.025100
Group 2	0043837233	424,293.85	486.17	0.114583
Group 2	0043837618	115,203.77	204.01	0.177086
Group 2	0043837686	389,497.42	486.87	0.125000
Group 2	0043837742	156,633.22	342.64	0.218753
Group 2	0043837815	283,887.20	664.85	0.234195
Group 2	0043838114	478,817.84	448.89	0.093750
Group 2	0043838291	418,659.51	566.93	0.135416
Group 2	0043838810	205,046.76	299.03	0.145835
Group 2	0043838891	376,981.89	629.37	0.166950
Group 2	0043838925	190,429.28	123.56	0.064885
Group 2	0043840095	235,078.75	195.90	0.083334
Group 2	0043840157	271,640.09	424.44	0.156251
Group 2	0043840199	426,695.13	755.61	0.177084
Group 2	0043840534	103,396.83	21.54	0.020832
Group 2	0043840550	292,777.21	213.48	0.072916
Group 2	0043840884	232,400.34	266.29	0.114582
Group 2	0043840986	297,079.34	371.35	0.125000
Group 2	0043841036	212,622.14	199.33	0.093748

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Group 2	0043841424	362,349.06	91.93	0.025371
Group 2	0043841869	164,143.59	287.87	0.175377
Group 2	0043841923	137,293.10	85.81	0.062501
Group 2	0043841961	136,244.50	99.34	0.072913
Group 2	0043842399	383,864.55	113.90	0.029672
Group 2	0043842635	215,765.60	292.18	0.135415
Group 2	0043842691	285,694.30	150.26	0.052595
Group 2	0043842714	133,087.70	110.91	0.083336
Group 2	0043842734	268,974.50	150.82	0.056072
Group 2	0043842919	232,053.85	48.34	0.020831
Group 2	0043843425	148,060.50	107.96	0.072916
Group 2	0043843491	181,047.71	150.87	0.083332
Group 2	0043843776	313,470.19	359.18	0.114582
Group 2	0043843910	228,806.86	276.83	0.120989
Group 2	0043844107	405,452.67	295.64	0.072916
Group 2	0043844351	362,493.24	453.12	0.125001
Group 2	0043844516	291,629.89	446.33	0.153047
Group 2	0043844621	375,429.70	273.75	0.072916
Group 2	0043844635	271,114.06	323.08	0.119168
Group 2	0043844687	123,200.37	93.96	0.076266
Group 2	0043844901	293,206.78	140.90	0.048055
Group 2	0043844934	275,690.32	373.33	0.135416
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	344,662.24	394.93	0.114585
Group 2	0043845163	222,537.72	39.39	0.017700
Group 2	0043845191	364,832.28	494.04	0.135416
Group 2	0043845908	563,370.43	31.75	0.005636
Group 2	0043846610	262,461.77	164.04	0.062501
Group 2	0043846727	198,933.40	248.67	0.125002
Group 2	0043846785	312,874.93	488.87	0.156251
Group 2	0043846856	99,714.66	18.43	0.018483
Group 2	0043846913	180,994.61	40.63	0.022448
Group 2	0043847345	170,477.08	80.82	0.047408
Group 2	0043847434	198,519.83	91.56	0.046121

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Group 2	0043847472	220,666.09	275.83	0.124999
Group 2	0043847635	216,257.19	247.79	0.114581
Group 2	0043848445	222,545.62	69.55	0.031252
Group 2	0043848491	277,594.96	540.54	0.194723
Group 2	0043848525	439,271.09	289.48	0.065900
Group 2	0043848608	395,550.88	179.06	0.045269
Group 2	0043848927	210,473.06	47.04	0.022350
Group 2	0043848946	280,596.18	204.60	0.072916
Group 2	0043849048	292,197.34	365.25	0.125001
Group 2	0043849270	227,760.97	54.25	0.023819
Group 2	0043849415	408,464.31	95.26	0.023321
Group 2	0043849854	163,537.34	163.54	0.100002
Group 2	0043849984	59,253.69	14.19	0.023948
Group 2	0043850435	88,763.57	138.69	0.156247
Group 2	0043850534	422,323.65	571.90	0.135417
Group 2	0043851263	470,142.74	866.26	0.184255
Group 2	0043851625	211,788.89	198.55	0.093749
Group 2	0043852384	327,133.34	340.76	0.104165
Group 2	0043852910	409,596.01	597.33	0.145834
Group 2	0043853072	359,772.64	247.68	0.068843
Group 2	0043853250	136,184.72	198.60	0.145831
Group 2	0043853690	252,141.54	262.65	0.104168
Group 2	0043853744	250,918.98	313.65	0.125001
Group 2	0043853813	258,224.61	161.39	0.062500
Group 2	0043854070	164,179.89	161.14	0.098148
Group 2	0043854594	415,081.45	155.67	0.037503
Group 2	0043854633	232,777.51	72.74	0.031249
Group 2	0043854730	335,639.66	384.59	0.114584
Group 2	0043855655	172,037.10	40.40	0.023483
Group 2	0043855733	138,880.68	54.64	0.039343
Group 2	0043855917	285,200.71	267.38	0.093752
Group 2	0043856088	247,630.46	334.84	0.135218
Group 2	0043856237	493,435.12	642.11	0.130131
Group 2	0043856611	292,181.50	304.36	0.104168

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Group 2	0043857079	178,416.40	278.78	0.156252
Group 2	0043857123	235,971.50	24.58	0.010417
Group 2	0043857612	122,447.71	140.30	0.114580
Group 2	0043857750	183,503.49	38.23	0.020833
Group 2	0043857889	322,204.93	637.70	0.197918
Group 2	0043858295	164,307.32	22.67	0.013797
Group 2	0043858379	244,090.22	251.18	0.102905
Group 2	0043858652	194,743.57	263.72	0.135419
Group 2	0043858758	270,966.24	385.36	0.142217
Group 2	0043858888	193,217.15	121.11	0.062681
Group 2	0043859091	347,098.65	506.19	0.145835
Group 2	0043859262	290,532.26	4.67	0.001607
Group 2	0043859317	319,350.80	598.78	0.187499
Group 2	0043859453	379,390.04	592.80	0.156251
Group 2	0043859477	562,810.78	937.08	0.166500
Group 2	0043859698	243,594.58	380.62	0.156251
Group 2	0043860139	318,123.77	303.56	0.095422
Group 2	0043860145	371,358.79	464.20	0.125000
Group 2	0043860484	328,793.39	102.05	0.031038
Group 2	0043860730	159,164.54	188.08	0.118167
Group 2	0043860810	420,225.31	393.96	0.093750
Group 2	0043860909	163,722.62	216.80	0.132419
Group 2	0043860964	77,204.62	85.60	0.110874
Group 2	0043861265	419,787.27	437.28	0.104167
Group 2	0043861691	117,952.98	147.44	0.124999
Group 2	0043861739	337,387.38	58.06	0.017209
Group 2	0043861777	262,375.13	379.99	0.144827
Group 2	0043862024	139,859.15	174.82	0.124997
Group 2	0043862050	151,896.05	174.05	0.114585
Group 2	0043862156	400,701.85	417.40	0.104167
Group 2	0043862174	416,271.89	303.53	0.072916
Group 2	0043862302	221,842.62	231.09	0.104168
Group 2	0043862332	169,580.98	176.65	0.104169
Group 2	0043862372	66,754.72	27.81	0.041660

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Group 2	0043862402	155,048.95	86.12	0.055544
Group 2	0043862560	239,871.14	324.83	0.135419
Group 2	0043862569	124,392.82	114.36	0.091935
Group 2	0043862745	295,180.59	200.08	0.067782
Group 2	0043863485	558,258.93	740.54	0.132652
Group 2	0043864325	49,199.34	21.40	0.043497
Group 2	0043864328	198,839.06	259.87	0.130694
Group 2	0043864416	215,808.83	292.24	0.135416
Group 2	0043864646	300,101.53	125.04	0.041666
Group 2	0043864678	362,913.87	453.64	0.124999
Group 2	0043864887	427,994.28	624.16	0.145834
Group 2	0043865091	174,805.98	145.67	0.083332
Group 2	0043865233	347,785.13	362.28	0.104168
Group 2	0043865301	271,838.52	168.96	0.062155
Group 2	0043866060	282,460.04	411.92	0.145833
Group 2	0043866523	71,183.35	7.41	0.010410
Group 2	0043866777	123,769.28	90.25	0.072918
Group 2	0043866972	262,768.69	410.58	0.156251
Group 2	0043867128	349,136.99	145.47	0.041666
Group 2	0043867968	120,471.99	163.14	0.135417
Group 2	0043868265	125,402.57	130.63	0.104169
Group 2	0043868749	467,298.76	730.15	0.156249
Group 2	0043868918	399,649.99	416.30	0.104166
Group 2	0043869266	202,634.47	211.08	0.104168
Group 2	0043869317	273,885.49	252.77	0.092290
Group 2	0043869329	498,643.25	462.55	0.092762
Group 2	0043869417	133,820.96	69.70	0.052085
Group 2	0043869700	273,464.07	484.26	0.177084
Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	326,151.81	67.95	0.020834
Group 2	0043871134	200,919.97	167.43	0.083332
Group 2	0043871323	259,663.90	243.43	0.093748
Group 2	0043871515	304,800.71	222.25	0.072916
Group 2	0043871516	522,675.44	660.14	0.126300

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Group 2	0043872042	86,142.55	42.70	0.049569
Group 2	0043872770	64,712.52	101.11	0.156245
Group 2	0043872811	179,110.97	335.83	0.187498
Group 2	0043872963	120,036.14	112.53	0.093747
Group 2	0043873014	436,661.12	318.02	0.072830
Group 2	0043873126	198,092.30	144.44	0.072916
Group 2	0043873279	155,261.87	226.42	0.145831
Group 2	0043873365	192,016.03	92.04	0.047933
Group 2	0043873581	187,385.52	234.23	0.124999
Group 2	0043873736	612,101.56	765.13	0.125000
Group 2	0043874082	262,744.58	103.44	0.039369
Group 2	0043874292	108,457.46	227.95	0.210175
Group 2	0043874333	158,036.20	279.86	0.177086
Group 2	0043874392	216,733.97	35.98	0.016601
Group 2	0043874431	396,371.77	458.91	0.115778
Group 2	0043874656	372,007.99	181.92	0.048902
Group 2	0043874740	61,543.27	102.57	0.166663
Group 2	0043874891	193,278.75	72.94	0.037738
Group 2	0043875397	137,105.58	190.85	0.139199
Group 2	0043875453	368,027.33	613.38	0.166667
Group 2	0043876004	154,193.78	90.61	0.058764
Group 2	0043876037	207,484.58	309.35	0.149095
Group 2	0043876485	303,345.99	157.99	0.052082

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Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:51 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	196,219.84	35,124.11	17.900

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043796284	104,256.18	5,051.05	4.845
0043859259	91,963.66	30,073.06	32.701

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	869,387.77	20,863.68	17,900.12	2.059

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043748235	236,456.67	(523.05)	5,705.17	2.413
0043819351	314,438.26	10.07	(8,066.11)	(2.565)
0043825863	176,287.95	19,872.66	16,495.07	9.357
0043872136	142,204.89	1,504.00	3,765.99	2.648

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:51 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
209	34,961,987.45	2,268,070.67	6.487

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
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	59,290.82	23.609
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760662	404,982.26	(95,547.78)	(23.593)
0043760735	80,853.98	33,057.27	40.885
0043761639	119,763.60	(20,599.33)	(17.200)
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
0043765090	77,028.97	16,869.77	21.901

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	5,051.05	4.845
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(23,658.40)	(21.912)
0043811262	195,074.13	(28,937.01)	(14.834)
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	(1,725.73)	(0.714)
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
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043817626	205,905.21	32,728.66	15.895
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	(8,066.11)	(2.565)
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	8,751.88	16.448
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	16,495.07	9.357
0043826268	280,813.04	46,610.32	16.598
0043826383	280,146.60	(47,200.18)	(16.848)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043841669	62,052.08	(968.30)	(1.560)
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	29,788.32	26.727
0043842522	155,292.35	(6,662.14)	(4.290)
0043843716	70,212.39	4,115.97	5.862

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	19,254.84	9.792
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(24,388.38)	(25.696)
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789
0043870677	131,756.00	36,185.05	27.464
0043870841	365,641.22	(28,859.07)	(7.893)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043871095	386,112.41	(41,034.10)	(10.628)
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	2,486.07	2.478
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



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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	340,712.85	4,528.00	0.000 %	0	0.00	0.00	0.000 %	2	340,712.85	4,528.00	0.000 %
Group 2	4	724,894.76	51,459.79	0.002 %	0	0.00	0.00	0.000 %	4	724,894.76	51,459.79	0.002 %
Total	6	1,065,607.61	55,987.79	0.001 %	0	0.00	0.00	0.000 %	6	1,065,607.61	55,987.79	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	0043748235	266,000.00	4.180 %	AZ	80.00	360	236,456.67	12/31/2023	(523.05)	5,705.17
Group 1	0043796284	107,000.00	4.250 %	SD	80.00	360	104,256.18	06/30/2024	5,051.05	5,051.05
Group 2	0043819351	351,000.00	4.500 %	CT	95.00	360	314,438.26	04/30/2024	10.07	(8,066.11)
Group 2	0043825863	187,000.00	4.625 %	DE	97.00	360	176,287.95	05/31/2024	19,872.66	16,495.07
Group 2	0043859259	96,000.00	4.250 %	PA	87.00	360	91,963.66	06/30/2024	30,073.06	30,073.06
Group 2	0043872136	143,000.00	4.500 %	MI	90.00	360	142,204.89	03/31/2024	1,504.00	3,765.99

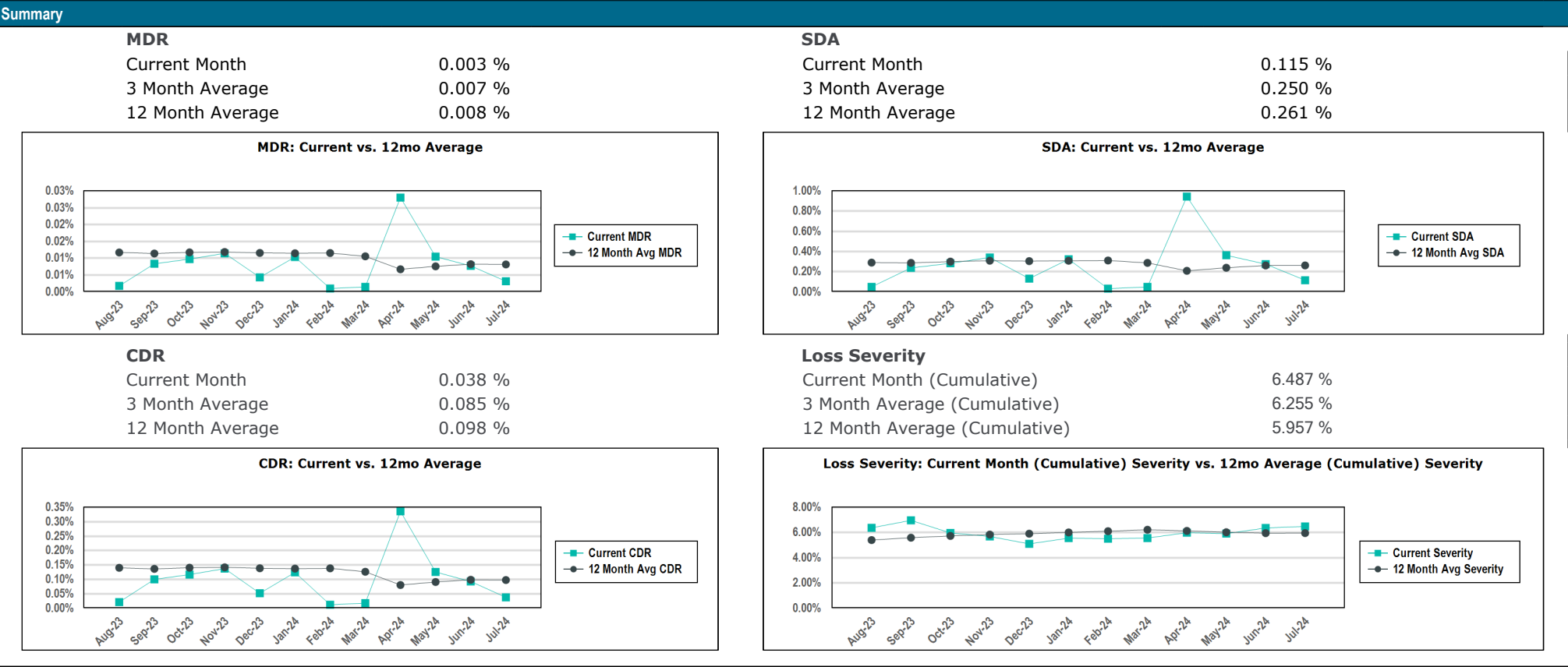
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

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

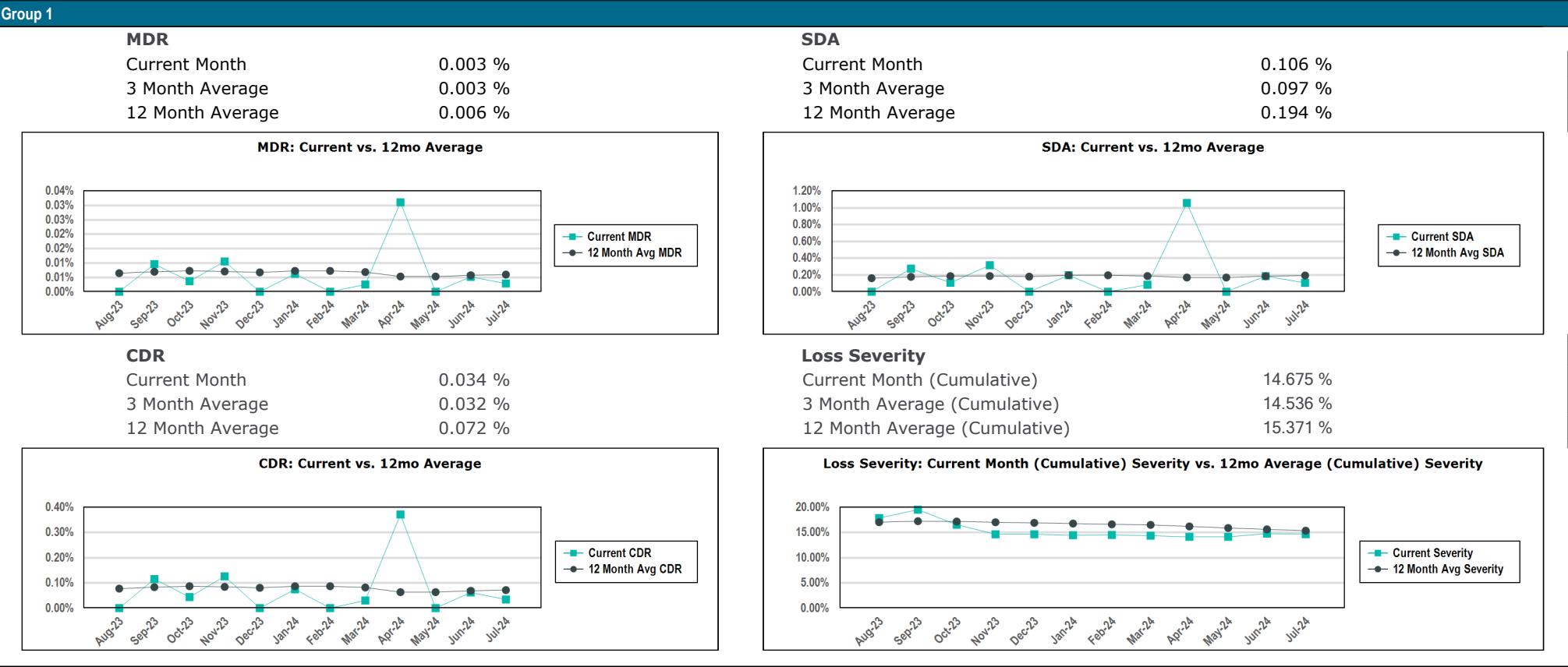
Distribution Date: 25-Jul-2024
09-Jul-2024 10:00:51 AM

Realized Loss Report - Collateral



Distribution Date: 25-Jul-2024
09-Jul-2024 10:00:52 AM

Realized Loss Report - Collateral



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

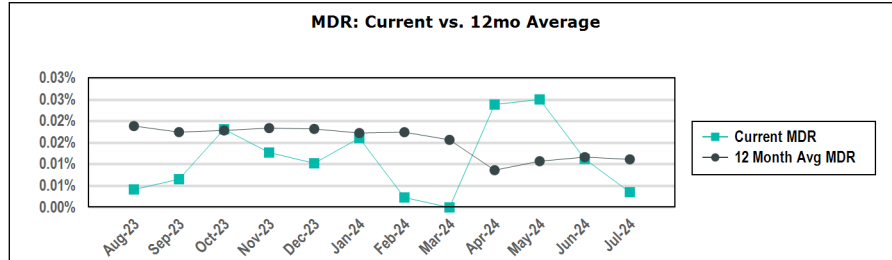
Distribution Date: 25-Jul-2024
 09-Jul-2024 10:00:52 AM

Realized Loss Report - Collateral

Group 2

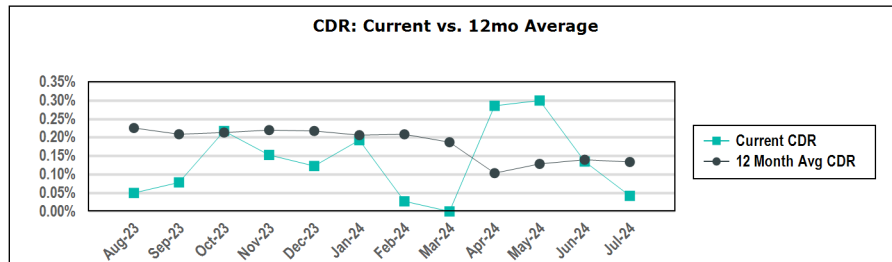
MDR

Current Month 0.004 %
 3 Month Average 0.013 %
 12 Month Average 0.011 %



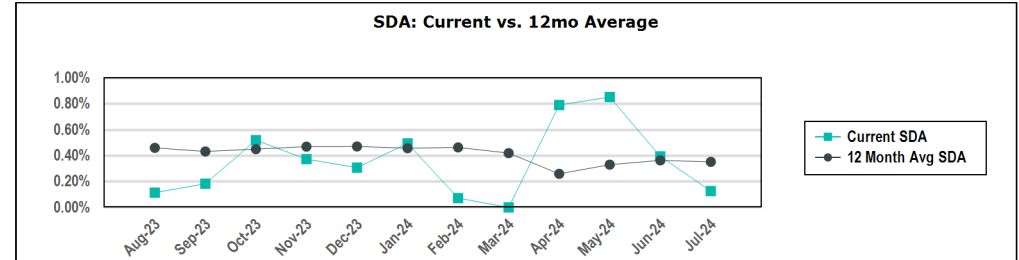
CDR

Current Month 0.042 %
 3 Month Average 0.159 %
 12 Month Average 0.134 %



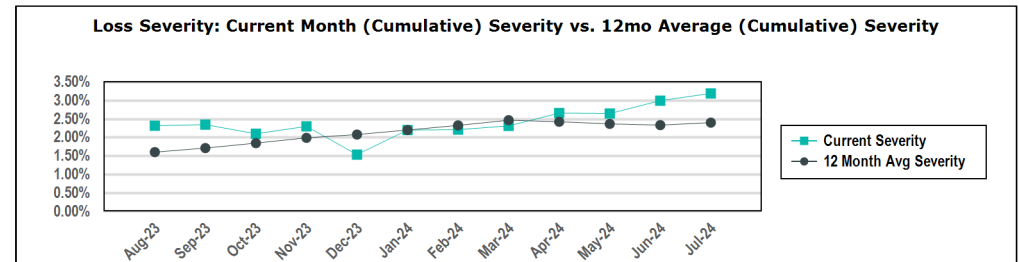
SDA

Current Month 0.127 %
 3 Month Average 0.458 %
 12 Month Average 0.353 %



Loss Severity

Current Month (Cumulative) 3.195 %
 3 Month Average (Cumulative) 2.948 %
 12 Month Average (Cumulative) 2.405 %



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

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Prepayment Rates

Summary

SMM

Current Month	0.593 %
3 Month Average	0.497 %
12 Month Average	0.508 %

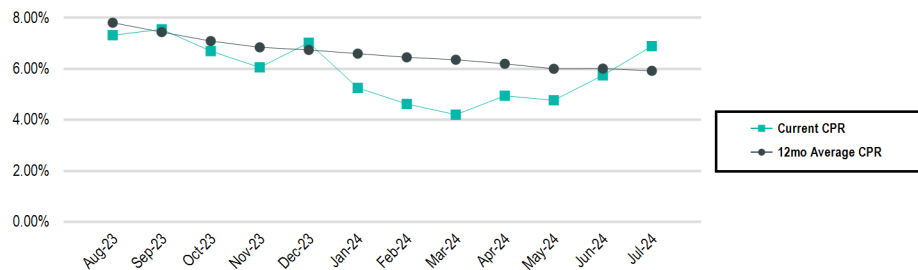
CPR

Current Month	6.890 %
3 Month Average	5.802 %
12 Month Average	5.924 %

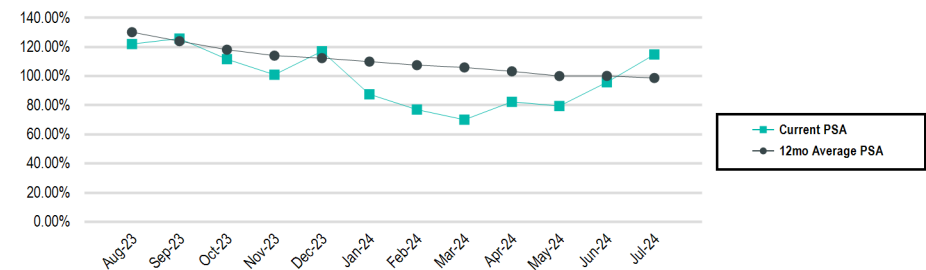
PSA

Current Month	114.829 %
3 Month Average	96.701 %
12 Month Average	98.732 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.580 %
3 Month Average	0.441 %
12 Month Average	0.456 %

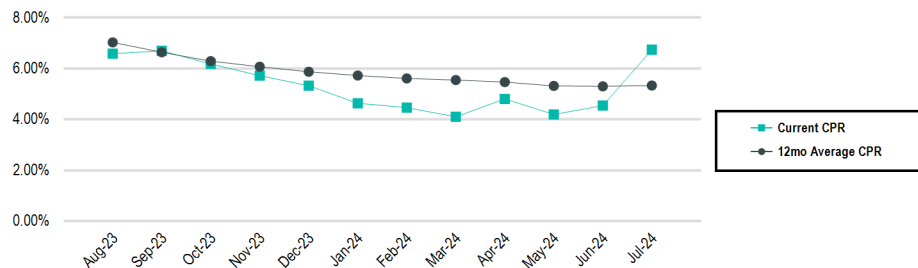
CPR

Current Month	6.740 %
3 Month Average	5.157 %
12 Month Average	5.331 %

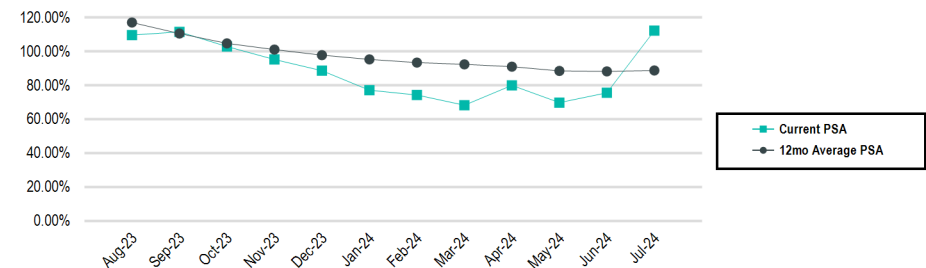
PSA

Current Month	112.325 %
3 Month Average	85.957 %
12 Month Average	88.849 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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 www.ctslink.com
 Telephone: 1-866-846-4526

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Prepayment Rates

Group 2

SMM

Current Month	0.612 %
3 Month Average	0.576 %
12 Month Average	0.581 %

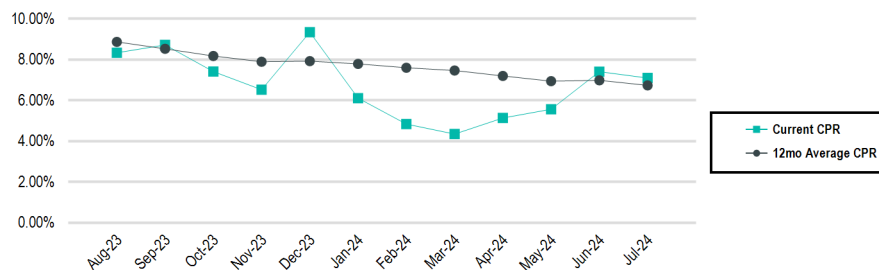
CPR

Current Month	7.100 %
3 Month Average	6.694 %
12 Month Average	6.740 %

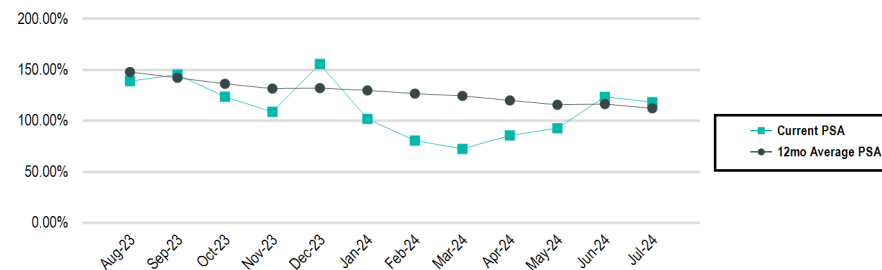
PSA

Current Month	118.333 %
3 Month Average	111.566 %
12 Month Average	112.337 %

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

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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
185	35,164,791.45

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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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Credit-Linked Notes

Series 2017-C06



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Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

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

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