

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
07-Aug-2025 12:05:02 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/31/2025	0.00000%	3,058,355,728.91	0.00	22,985,367.80	0.00	3,035,370,361.11	22,985,367.80	0.00
1M-1	30711XQS6	08/22/2025	5.21449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	08/22/2025	7.11449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	08/22/2025	7.11449%	321,757.14	1,971.20	321,757.14	0.00	0.00	323,728.34	0.00
1M-BH		07/31/2025	0.00000%	1,322,565.82	0.00	1,322,565.82	0.00	0.00	1,322,565.82	0.00
1M-2C	30711XQV9	08/22/2025	7.11449%	19,359,089.00	118,600.87	63,108.87	0.00	19,295,980.13	181,709.74	0.00
1M-CH		07/31/2025	0.00000%	79,574,517.00	0.00	259,405.68	0.00	79,315,111.32	259,405.68	0.00
1M-2	30711XQX5	08/22/2025	7.11449%	19,680,846.14	120,572.07	384,866.01	0.00	19,295,980.13	505,438.08	0.00
1M-2H		07/31/2025	0.00000%	80,897,082.82	0.00	1,581,971.50	0.00	79,315,111.32	1,581,971.50	0.00
1B-1	30711XQW7	08/22/2025	8.61449%	34,992,596.00	259,576.23	0.00	0.00	34,992,596.00	259,576.23	0.00
1B-1H		07/31/2025	0.00000%	47,452,076.00	0.00	0.00	0.00	47,452,076.00	0.00	0.00
1B-2H		07/31/2025	0.00000%	80,251,552.81	0.00	0.00	62,153.68	80,189,399.13	0.00	2,255,272.87
1A-I1	30711XQZ0	08/22/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	08/22/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	08/22/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	08/22/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	08/22/2025	1.80000%	0.00	498.72	0.00	0.00	0.00	498.72	0.00
1B-I2	30711XRK2	08/22/2025	1.40000%	0.00	387.90	0.00	0.00	0.00	387.90	0.00
1B-I3	30711XRM8	08/22/2025	1.00000%	0.00	277.07	0.00	0.00	0.00	277.07	0.00
1B-I4	30711XRP1	08/22/2025	0.60000%	0.00	166.24	0.00	0.00	0.00	166.24	0.00
1C-I1	30711XRR7	08/22/2025	1.80000%	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1C-I2	30711XRT3	08/22/2025	1.40000%	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1C-I3	30711XRV8	08/22/2025	1.00000%	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1C-I4	30711XRX4	08/22/2025	0.60000%	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1E-A1	30711XQY3	08/22/2025	5.31449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	08/22/2025	5.71449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	08/22/2025	6.11449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	08/22/2025	6.51449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	08/22/2025	5.31449%	321,757.14	1,472.48	321,757.14	0.00	0.00	323,229.62	0.00
1E-B2	30711XRJ5	08/22/2025	5.71449%	321,757.14	1,583.31	321,757.14	0.00	0.00	323,340.45	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
 07-Aug-2025 12:05:03 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B3	30711XRL0	08/22/2025	6.11449%	321,757.14	1,694.13	321,757.14	0.00	0.00	323,451.27	0.00
1E-B4	30711XRN6	08/22/2025	6.51449%	321,757.14	1,804.96	321,757.14	0.00	0.00	323,562.10	0.00
1E-C1	30711XRQ9	08/22/2025	5.31449%	19,359,089.00	88,594.28	63,108.87	0.00	19,295,980.13	151,703.15	0.00
1E-C2	30711XRS5	08/22/2025	5.71449%	19,359,089.00	95,262.41	63,108.87	0.00	19,295,980.13	158,371.28	0.00
1E-C3	30711XRU0	08/22/2025	6.11449%	19,359,089.00	101,930.55	63,108.87	0.00	19,295,980.13	165,039.42	0.00
1E-C4	30711XRW6	08/22/2025	6.51449%	19,359,089.00	108,598.68	63,108.87	0.00	19,295,980.13	171,707.55	0.00
1E-D1	30711XRY2	08/22/2025	5.31449%	321,757.14	1,472.48	321,757.14	0.00	0.00	323,229.62	0.00
1E-D2	30711XRZ9	08/22/2025	5.71449%	321,757.14	1,583.31	321,757.14	0.00	0.00	323,340.45	0.00
1E-D3	30711XSA3	08/22/2025	6.11449%	321,757.14	1,694.13	321,757.14	0.00	0.00	323,451.27	0.00
1E-D4	30711XSB1	08/22/2025	6.51449%	321,757.14	1,804.96	321,757.14	0.00	0.00	323,562.10	0.00
1E-D5	30711XSC9	08/22/2025	7.11449%	321,757.14	1,971.20	321,757.14	0.00	0.00	323,728.34	0.00
1E-F1	30711XSD7	08/22/2025	5.31449%	19,680,846.14	90,066.76	384,866.01	0.00	19,295,980.13	474,932.77	0.00
1E-F2	30711XSE5	08/22/2025	5.71449%	19,680,846.14	96,845.72	384,866.01	0.00	19,295,980.13	481,711.73	0.00
1E-F3	30711XSF2	08/22/2025	6.11449%	19,680,846.14	103,624.68	384,866.01	0.00	19,295,980.13	488,490.69	0.00
1E-F4	30711XSG0	08/22/2025	6.51449%	19,680,846.14	110,403.64	384,866.01	0.00	19,295,980.13	495,269.65	0.00
1E-F5	30711XSH8	08/22/2025	7.11449%	19,680,846.14	120,572.07	384,866.01	0.00	19,295,980.13	505,438.08	0.00
1X-1	30711XSJ4	08/22/2025	1.80000%	0.00	498.72	0.00	0.00	0.00	498.72	0.00
1X-2	30711XSK1	08/22/2025	1.40000%	0.00	387.90	0.00	0.00	0.00	387.90	0.00
1X-3	30711XSL9	08/22/2025	1.00000%	0.00	277.07	0.00	0.00	0.00	277.07	0.00
1X-4	30711XSM7	08/22/2025	0.60000%	0.00	166.24	0.00	0.00	0.00	166.24	0.00
1Y-1	30711XSN5	08/22/2025	1.80000%	0.00	30,505.31	0.00	0.00	0.00	30,505.31	0.00
1Y-2	30711XSP0	08/22/2025	1.40000%	0.00	23,726.35	0.00	0.00	0.00	23,726.35	0.00
1Y-3	30711XSQ8	08/22/2025	1.00000%	0.00	16,947.40	0.00	0.00	0.00	16,947.40	0.00
1Y-4	30711XSR6	08/22/2025	0.60000%	0.00	10,168.44	0.00	0.00	0.00	10,168.44	0.00
2A-H		07/31/2025	0.00000%	2,096,122,911.26	0.00	16,877,030.33	0.00	2,079,245,880.93	16,877,030.33	0.00
2M-1	30711XSS4	08/22/2025	5.21449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	08/22/2025	7.26449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	08/22/2025	7.26449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XSV7	08/22/2025	7.26449%	28,700,506.64	179,536.97	560,349.23	0.00	28,140,157.41	739,886.20	0.00

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Series 2017-C06



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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
2M-CH		07/31/2025	0.00000%	76,863,908.62	0.00	1,500,692.40	0.00	75,363,216.23	1,500,692.40	0.00
2M-2	30711XSX3	08/22/2025	7.26449%	28,700,506.64	179,536.97	560,349.23	0.00	28,140,157.41	739,886.20	0.00
2M-2H		07/31/2025	0.00000%	76,863,908.62	0.00	1,500,692.40	0.00	75,363,216.23	1,500,692.40	0.00
2B-1	30711XSW5	08/22/2025	8.91449%	19,316,000.00	148,276.69	0.00	0.00	19,316,000.00	148,276.69	0.00
2B-1H		07/31/2025	0.00000%	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		07/31/2025	0.00000%	75,534,753.51	0.00	0.00	72,365.61	75,462,387.90	0.00	2,083,377.10
2A-I1	30711XSZ8	08/22/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	08/22/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	08/22/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	08/22/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	08/22/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XTK0	08/22/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XTM6	08/22/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XTP9	08/22/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XTR5	08/22/2025	1.80000%	0.00	44,485.79	0.00	0.00	0.00	44,485.79	0.00
2C-I2	30711XTT1	08/22/2025	1.40000%	0.00	34,600.06	0.00	0.00	0.00	34,600.06	0.00
2C-I3	30711XTV6	08/22/2025	1.00000%	0.00	24,714.33	0.00	0.00	0.00	24,714.33	0.00
2C-I4	30711XTX2	08/22/2025	0.60000%	0.00	14,828.60	0.00	0.00	0.00	14,828.60	0.00
2E-A1	30711XSY1	08/22/2025	5.46449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	08/22/2025	5.86449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	08/22/2025	6.26449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	08/22/2025	6.66449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	08/22/2025	5.46449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XTJ3	08/22/2025	5.86449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XTL8	08/22/2025	6.26449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XTN4	08/22/2025	6.66449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XTQ7	08/22/2025	5.46449%	28,700,506.64	135,051.18	560,349.23	0.00	28,140,157.41	695,400.41	0.00
2E-C2	30711XTS3	08/22/2025	5.86449%	28,700,506.64	144,936.91	560,349.23	0.00	28,140,157.41	705,286.14	0.00
2E-C3	30711XTU8	08/22/2025	6.26449%	28,700,506.64	154,822.64	560,349.23	0.00	28,140,157.41	715,171.87	0.00
2E-C4	30711XTW4	08/22/2025	6.66449%	28,700,506.64	164,708.37	560,349.23	0.00	28,140,157.41	725,057.60	0.00
2E-D1	30711XTY0	08/22/2025	5.46449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XTZ7	08/22/2025	5.86449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Aug-2025
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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
2E-D3	30711XUA0	08/22/2025	6.26449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XUB8	08/22/2025	6.66449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XUC6	08/22/2025	7.26449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XUD4	08/22/2025	5.46449%	28,700,506.64	135,051.18	560,349.23	0.00	28,140,157.41	695,400.41	0.00
2E-F2	30711XUE2	08/22/2025	5.86449%	28,700,506.64	144,936.91	560,349.23	0.00	28,140,157.41	705,286.14	0.00
2E-F3	30711XUF9	08/22/2025	6.26449%	28,700,506.64	154,822.64	560,349.23	0.00	28,140,157.41	715,171.87	0.00
2E-F4	30711XUG7	08/22/2025	6.66449%	28,700,506.64	164,708.37	560,349.23	0.00	28,140,157.41	725,057.60	0.00
2E-F5	30711XUH5	08/22/2025	7.26449%	28,700,506.64	179,536.97	560,349.23	0.00	28,140,157.41	739,886.20	0.00
2X-1	30711XUJ1	08/22/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XUK8	08/22/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XUL6	08/22/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XUM4	08/22/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XUN2	08/22/2025	1.80000%	0.00	44,485.79	0.00	0.00	0.00	44,485.79	0.00
2Y-2	30711XUP7	08/22/2025	1.40000%	0.00	34,600.06	0.00	0.00	0.00	34,600.06	0.00
2Y-3	30711XUQ5	08/22/2025	1.00000%	0.00	24,714.33	0.00	0.00	0.00	24,714.33	0.00
2Y-4	30711XUR3	08/22/2025	0.60000%	0.00	14,828.60	0.00	0.00	0.00	14,828.60	0.00
Totals				6,319,581,032.65	3,718,908.42	58,033,879.27	134,519.29	6,261,412,634.11	61,752,787.69	4,338,649.97

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

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
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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	3,058,355,728.91	7,921,768.69	15,063,599.12	0.00	0.00	22,985,367.80	3,035,370,361.11	0.19135686	22,985,367.80
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	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1M-BH	79,574,517.00	1,322,565.82	458,554.75	864,011.07	0.00	0.00	1,322,565.82	0.00	0.00000000	1,322,565.82
1M-2C	19,359,089.00	19,359,089.00	21,880.85	41,228.01	0.00	0.00	63,108.87	19,295,980.13	0.99674009	63,108.87
1M-CH	79,574,517.00	79,574,517.00	89,940.10	169,465.57	0.00	0.00	259,405.68	79,315,111.32	0.99674009	259,405.68
1M-2	58,077,267.00	19,680,846.14	133,439.21	251,426.80	0.00	0.00	384,866.01	19,295,980.13	0.33224670	384,866.01
1M-2H	238,723,551.00	80,897,082.82	548,494.85	1,033,476.64	0.00	0.00	1,581,971.50	79,315,111.32	0.33224670	1,581,971.50
1B-1	34,992,596.00	34,992,596.00	0.00	0.00	0.00	0.00	0.00	34,992,596.00	1.00000000	0.00
1B-1H	47,452,076.00	47,452,076.00	0.00	0.00	0.00	0.00	0.00	47,452,076.00	1.00000000	0.00
1B-2H	82,444,672.00	80,251,552.81	0.00	0.00	0.00	62,153.68	62,153.68	80,189,399.13	0.97264501	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	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-B2	19,359,089.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-B3	19,359,089.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-B4	19,359,089.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-C1	19,359,089.00	19,359,089.00	21,880.85	41,228.01	0.00	0.00	63,108.87	19,295,980.13	0.99674009	63,108.87
1E-C2	19,359,089.00	19,359,089.00	21,880.85	41,228.01	0.00	0.00	63,108.87	19,295,980.13	0.99674009	63,108.87
1E-C3	19,359,089.00	19,359,089.00	21,880.85	41,228.01	0.00	0.00	63,108.87	19,295,980.13	0.99674009	63,108.87
1E-C4	19,359,089.00	19,359,089.00	21,880.85	41,228.01	0.00	0.00	63,108.87	19,295,980.13	0.99674009	63,108.87

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
 07-Aug-2025 12:05:03 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-D1	38,718,178.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-D2	38,718,178.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-D3	38,718,178.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-D4	38,718,178.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-D5	38,718,178.00	321,757.14	111,558.36	210,198.79	0.00	0.00	321,757.14	0.00	0.00000000	321,757.14
1E-F1	38,718,178.00	19,680,846.14	133,439.21	251,426.80	0.00	0.00	384,866.01	19,295,980.13	0.49837005	384,866.01
1E-F2	38,718,178.00	19,680,846.14	133,439.21	251,426.80	0.00	0.00	384,866.01	19,295,980.13	0.49837005	384,866.01
1E-F3	38,718,178.00	19,680,846.14	133,439.21	251,426.80	0.00	0.00	384,866.01	19,295,980.13	0.49837005	384,866.01
1E-F4	38,718,178.00	19,680,846.14	133,439.21	251,426.80	0.00	0.00	384,866.01	19,295,980.13	0.49837005	384,866.01
1E-F5	38,718,178.00	19,680,846.14	133,439.21	251,426.80	0.00	0.00	384,866.01	19,295,980.13	0.49837005	384,866.01
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	2,096,122,911.26	5,059,534.26	11,817,496.07	0.00	0.00	16,877,030.33	2,079,245,880.93	0.14001643	16,877,030.33
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	91,470,042.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	34,575,936.42	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.81386537	560,349.23
2M-CH	92,599,118.58	76,863,908.62	454,572.01	1,046,120.39	0.00	0.00	1,500,692.40	75,363,216.23	0.81386537	1,500,692.40
2M-2	103,305,970.00	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.27239624	560,349.23
2M-2H	276,668,280.00	76,863,908.62	454,572.01	1,046,120.39	0.00	0.00	1,500,692.40	75,363,216.23	0.27239558	1,500,692.40
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	75,534,753.51	0.00	0.00	0.00	72,365.61	72,365.61	75,462,387.90	0.97313358	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
07-Aug-2025 12:05:03 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	34,575,936.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	34,575,936.42	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.81386537	560,349.23
2E-C2	34,575,936.42	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.81386537	560,349.23
2E-C3	34,575,936.42	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.81386537	560,349.23
2E-C4	34,575,936.42	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.81386537	560,349.23
2E-D1	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	68,730,033.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	69,151,872.83	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.40693269	560,349.23
2E-F2	69,151,872.83	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.40693269	560,349.23
2E-F3	69,151,872.83	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.40693269	560,349.23
2E-F4	69,151,872.83	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.40693269	560,349.23
2E-F5	69,151,872.83	28,700,506.64	169,734.37	390,614.86	0.00	0.00	560,349.23	28,140,157.41	0.40693269	560,349.23
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	6,319,581,032.65	18,880,137.85	39,153,741.46	0.00	134,519.29	58,168,398.56	6,261,412,634.11	0.18203375	58,033,879.27

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025

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NOTE: Original Face Amounts for 1M-2/1M-2H and 2M-2/2M-2H were adjusted as a result of CAS 2017-C06 tender offers. See Supplemental Reporting at the end of this report for additional information.

NOTE: Original Face Amounts for 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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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
07-Aug-2025 12:05:03 PM

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	192.80590737	0.49940685	0.94964457	0.00000000	0.00000000	1.44905141	191.35685595	0.19135686	1.44905141
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	16.62046907	5.76258315	10.85788644	0.00000000	0.00000000	16.62046907	0.00000000	0.00000000	16.62046907
1M-BH	79,574,517.00	16.62046934	5.76258289	10.85788645	0.00000000	0.00000000	16.62046934	0.00000000	0.00000000	16.62046934
1M-2C	19,359,089.00	1000.00000000	1.13026238	2.12964618	0.00000000	0.00000000	3.25990908	996.74009092	0.99674009	3.25990908
1M-CH	79,574,517.00	1000.00000000	1.13026259	2.12964623	0.00000000	0.00000000	3.25990895	996.74009105	0.99674009	3.25990895
1M-2	58,077,267.00	338.87348969	2.29761518	4.32917754	0.00000000	0.00000000	6.62679272	332.24669697	0.33224670	6.62679272
1M-2H	238,723,551.00	338.87348978	2.29761516	4.32917756	0.00000000	0.00000000	6.62679276	332.24669702	0.33224670	6.62679276
1B-1	34,992,596.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	47,452,076.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	973.39889726	0.00000000	0.00000000	0.00000000	0.75388353	0.75388353	972.64501374	0.97264501	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	16.62046907	5.76258315	10.85788644	0.00000000	0.00000000	16.62046907	0.00000000	0.00000000	16.62046907
1E-B2	19,359,089.00	16.62046907	5.76258315	10.85788644	0.00000000	0.00000000	16.62046907	0.00000000	0.00000000	16.62046907
1E-B3	19,359,089.00	16.62046907	5.76258315	10.85788644	0.00000000	0.00000000	16.62046907	0.00000000	0.00000000	16.62046907
1E-B4	19,359,089.00	16.62046907	5.76258315	10.85788644	0.00000000	0.00000000	16.62046907	0.00000000	0.00000000	16.62046907
1E-C1	19,359,089.00	1000.00000000	1.13026238	2.12964618	0.00000000	0.00000000	3.25990908	996.74009092	0.99674009	3.25990908

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
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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-C2	19,359,089.00	1000.00000000	1.13026238	2.12964618	0.00000000	0.00000000	3.25990908	996.74009092	0.99674009	3.25990908
1E-C3	19,359,089.00	1000.00000000	1.13026238	2.12964618	0.00000000	0.00000000	3.25990908	996.74009092	0.99674009	3.25990908
1E-C4	19,359,089.00	1000.00000000	1.13026238	2.12964618	0.00000000	0.00000000	3.25990908	996.74009092	0.99674009	3.25990908
1E-D1	38,718,178.00	8.31023454	2.88129157	5.42894322	0.00000000	0.00000000	8.31023454	0.00000000	0.00000000	8.31023454
1E-D2	38,718,178.00	8.31023454	2.88129157	5.42894322	0.00000000	0.00000000	8.31023454	0.00000000	0.00000000	8.31023454
1E-D3	38,718,178.00	8.31023454	2.88129157	5.42894322	0.00000000	0.00000000	8.31023454	0.00000000	0.00000000	8.31023454
1E-D4	38,718,178.00	8.31023454	2.88129157	5.42894322	0.00000000	0.00000000	8.31023454	0.00000000	0.00000000	8.31023454
1E-D5	38,718,178.00	8.31023454	2.88129157	5.42894322	0.00000000	0.00000000	8.31023454	0.00000000	0.00000000	8.31023454
1E-F1	38,718,178.00	508.31023454	3.44642276	6.49376631	0.00000000	0.00000000	9.94018908	498.37004546	0.49837005	9.94018908
1E-F2	38,718,178.00	508.31023454	3.44642276	6.49376631	0.00000000	0.00000000	9.94018908	498.37004546	0.49837005	9.94018908
1E-F3	38,718,178.00	508.31023454	3.44642276	6.49376631	0.00000000	0.00000000	9.94018908	498.37004546	0.49837005	9.94018908
1E-F4	38,718,178.00	508.31023454	3.44642276	6.49376631	0.00000000	0.00000000	9.94018908	498.37004546	0.49837005	9.94018908
1E-F5	38,718,178.00	508.31023454	3.44642276	6.49376631	0.00000000	0.00000000	9.94018908	498.37004546	0.49837005	9.94018908
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	141.15292462	0.34070906	0.79579023	0.00000000	0.00000000	1.13649929	140.01642533	0.14001643	1.13649929
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	92,599,118.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	34,575,936.42	830.07170916	4.90903176	11.29730386	0.00000000	0.00000000	16.20633562	813.86537354	0.81386537	16.20633562
2M-CH	92,599,118.58	830.07170909	4.90903172	11.29730397	0.00000000	0.00000000	16.20633569	813.86537351	0.81386537	16.20633569
2M-2	103,305,970.00	277.82040709	1.64302576	3.78114508	0.00000000	0.00000000	5.42417084	272.39623625	0.27239624	5.42417084
2M-2H	276,668,280.00	277.81973640	1.64302178	3.78113599	0.00000000	0.00000000	5.42415777	272.39557867	0.27239558	5.42415777
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	974.06677863	0.00000000	0.00000000	0.00000000	0.93319874	0.93319874	973.13357989	0.97313358	0.00000000

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Series 2017-C06



Distribution Date: 25-Aug-2025
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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
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	34,575,936.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	34,575,936.42	830.07170916	4.90903176	11.29730386	0.00000000	0.00000000	16.20633562	813.86537354	0.81386537	16.20633562
2E-C2	34,575,936.42	830.07170916	4.90903176	11.29730386	0.00000000	0.00000000	16.20633562	813.86537354	0.81386537	16.20633562
2E-C3	34,575,936.42	830.07170916	4.90903176	11.29730386	0.00000000	0.00000000	16.20633562	813.86537354	0.81386537	16.20633562
2E-C4	34,575,936.42	830.07170916	4.90903176	11.29730386	0.00000000	0.00000000	16.20633562	813.86537354	0.81386537	16.20633562
2E-D1	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	68,730,033.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	69,151,872.83	415.03585464	2.45451588	5.64865193	0.00000000	0.00000000	8.10316781	406.93268683	0.40693269	8.10316781
2E-F2	69,151,872.83	415.03585464	2.45451588	5.64865193	0.00000000	0.00000000	8.10316781	406.93268683	0.40693269	8.10316781
2E-F3	69,151,872.83	415.03585464	2.45451588	5.64865193	0.00000000	0.00000000	8.10316781	406.93268683	0.40693269	8.10316781
2E-F4	69,151,872.83	415.03585464	2.45451588	5.64865193	0.00000000	0.00000000	8.10316781	406.93268683	0.40693269	8.10316781
2E-F5	69,151,872.83	415.03585464	2.45451588	5.64865193	0.00000000	0.00000000	8.10316781	406.93268683	0.40693269	8.10316781
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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-Aug-2025
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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 %	3,058,355,728.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,035,370,361.11
1M-1	N/A	N/A	5.21449 %	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	7.11449 %	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	07/25/25 - 08/24/25	31	7.11449 %	321,757.14	1,971.20	0.00	0.00	0.00	0.00	1,971.20	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	1,322,565.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	07/25/25 - 08/24/25	31	7.11449 %	19,359,089.00	118,600.87	0.00	0.00	0.00	0.00	118,600.87	0.00	19,295,980.13
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	79,315,111.32
1M-2	07/25/25 - 08/24/25	31	7.11449 %	19,680,846.14	120,572.07	0.00	0.00	0.00	0.00	120,572.07	0.00	19,295,980.13
1M-2H	N/A	N/A	0.00000 %	80,897,082.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,315,111.32
1B-1	07/25/25 - 08/24/25	31	8.61449 %	34,992,596.00	259,576.23	0.00	0.00	0.00	0.00	259,576.23	0.00	34,992,596.00
1B-1H	N/A	N/A	0.00000 %	47,452,076.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	47,452,076.00
1B-2H	N/A	N/A	0.00000 %	80,251,552.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,189,399.13
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	07/25/25 - 08/24/25	31	1.80000 %	321,757.14	498.72	0.00	0.00	0.00	0.00	498.72	0.00	0.00
1B-I2	07/25/25 - 08/24/25	31	1.40000 %	321,757.14	387.90	0.00	0.00	0.00	0.00	387.90	0.00	0.00
1B-I3	07/25/25 - 08/24/25	31	1.00000 %	321,757.14	277.07	0.00	0.00	0.00	0.00	277.07	0.00	0.00
1B-I4	07/25/25 - 08/24/25	31	0.60000 %	321,757.14	166.24	0.00	0.00	0.00	0.00	166.24	0.00	0.00
1C-I1	07/25/25 - 08/24/25	31	1.80000 %	19,359,089.00	30,006.59	0.00	0.00	0.00	0.00	30,006.59	0.00	19,295,980.13
1C-I2	07/25/25 - 08/24/25	31	1.40000 %	19,359,089.00	23,338.46	0.00	0.00	0.00	0.00	23,338.46	0.00	19,295,980.13
1C-I3	07/25/25 - 08/24/25	31	1.00000 %	19,359,089.00	16,670.33	0.00	0.00	0.00	0.00	16,670.33	0.00	19,295,980.13
1C-I4	07/25/25 - 08/24/25	31	0.60000 %	19,359,089.00	10,002.20	0.00	0.00	0.00	0.00	10,002.20	0.00	19,295,980.13
1E-A1	N/A	N/A	5.31449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.71449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.11449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.51449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/25 - 08/24/25	31	5.31449 %	321,757.14	1,472.48	0.00	0.00	0.00	0.00	1,472.48	0.00	0.00
1E-B2	07/25/25 - 08/24/25	31	5.71449 %	321,757.14	1,583.31	0.00	0.00	0.00	0.00	1,583.31	0.00	0.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/25 - 08/24/25	31	6.11449 %	321,757.14	1,694.13	0.00	0.00	0.00	0.00	1,694.13	0.00	0.00
1E-B4	07/25/25 - 08/24/25	31	6.51449 %	321,757.14	1,804.96	0.00	0.00	0.00	0.00	1,804.96	0.00	0.00
1E-C1	07/25/25 - 08/24/25	31	5.31449 %	19,359,089.00	88,594.28	0.00	0.00	0.00	0.00	88,594.28	0.00	19,295,980.13
1E-C2	07/25/25 - 08/24/25	31	5.71449 %	19,359,089.00	95,262.41	0.00	0.00	0.00	0.00	95,262.41	0.00	19,295,980.13
1E-C3	07/25/25 - 08/24/25	31	6.11449 %	19,359,089.00	101,930.55	0.00	0.00	0.00	0.00	101,930.55	0.00	19,295,980.13
1E-C4	07/25/25 - 08/24/25	31	6.51449 %	19,359,089.00	108,598.68	0.00	0.00	0.00	0.00	108,598.68	0.00	19,295,980.13
1E-D1	07/25/25 - 08/24/25	31	5.31449 %	321,757.14	1,472.48	0.00	0.00	0.00	0.00	1,472.48	0.00	0.00
1E-D2	07/25/25 - 08/24/25	31	5.71449 %	321,757.14	1,583.31	0.00	0.00	0.00	0.00	1,583.31	0.00	0.00
1E-D3	07/25/25 - 08/24/25	31	6.11449 %	321,757.14	1,694.13	0.00	0.00	0.00	0.00	1,694.13	0.00	0.00
1E-D4	07/25/25 - 08/24/25	31	6.51449 %	321,757.14	1,804.96	0.00	0.00	0.00	0.00	1,804.96	0.00	0.00
1E-D5	07/25/25 - 08/24/25	31	7.11449 %	321,757.14	1,971.20	0.00	0.00	0.00	0.00	1,971.20	0.00	0.00
1E-F1	07/25/25 - 08/24/25	31	5.31449 %	19,680,846.14	90,066.76	0.00	0.00	0.00	0.00	90,066.76	0.00	19,295,980.13
1E-F2	07/25/25 - 08/24/25	31	5.71449 %	19,680,846.14	96,845.72	0.00	0.00	0.00	0.00	96,845.72	0.00	19,295,980.13
1E-F3	07/25/25 - 08/24/25	31	6.11449 %	19,680,846.14	103,624.68	0.00	0.00	0.00	0.00	103,624.68	0.00	19,295,980.13
1E-F4	07/25/25 - 08/24/25	31	6.51449 %	19,680,846.14	110,403.64	0.00	0.00	0.00	0.00	110,403.64	0.00	19,295,980.13
1E-F5	07/25/25 - 08/24/25	31	7.11449 %	19,680,846.14	120,572.07	0.00	0.00	0.00	0.00	120,572.07	0.00	19,295,980.13
1X-1	07/25/25 - 08/24/25	31	1.80000 %	321,757.14	498.72	0.00	0.00	0.00	0.00	498.72	0.00	0.00
1X-2	07/25/25 - 08/24/25	31	1.40000 %	321,757.14	387.90	0.00	0.00	0.00	0.00	387.90	0.00	0.00
1X-3	07/25/25 - 08/24/25	31	1.00000 %	321,757.14	277.07	0.00	0.00	0.00	0.00	277.07	0.00	0.00
1X-4	07/25/25 - 08/24/25	31	0.60000 %	321,757.14	166.24	0.00	0.00	0.00	0.00	166.24	0.00	0.00
1Y-1	07/25/25 - 08/24/25	31	1.80000 %	19,680,846.14	30,505.31	0.00	0.00	0.00	0.00	30,505.31	0.00	19,295,980.13
1Y-2	07/25/25 - 08/24/25	31	1.40000 %	19,680,846.14	23,726.35	0.00	0.00	0.00	0.00	23,726.35	0.00	19,295,980.13
1Y-3	07/25/25 - 08/24/25	31	1.00000 %	19,680,846.14	16,947.40	0.00	0.00	0.00	0.00	16,947.40	0.00	19,295,980.13
1Y-4	07/25/25 - 08/24/25	31	0.60000 %	19,680,846.14	10,168.44	0.00	0.00	0.00	0.00	10,168.44	0.00	19,295,980.13
2A-H	N/A	N/A	0.00000 %	2,096,122,911.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,079,245,880.93
2M-1	N/A	N/A	5.21449 %	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	7.26449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	7.26449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	07/25/25 - 08/24/25	31	7.26449 %	28,700,506.64	179,536.97	0.00	0.00	0.00	0.00	179,536.97	0.00	28,140,157.41

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
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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
2M-CH	N/A	N/A	0.00000 %	76,863,908.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,363,216.23
2M-2	07/25/25 - 08/24/25	31	7.26449 %	28,700,506.64	179,536.97	0.00	0.00	0.00	0.00	179,536.97	0.00	28,140,157.41
2M-2H	N/A	N/A	0.00000 %	76,863,908.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,363,216.23
2B-1	07/25/25 - 08/24/25	31	8.91449 %	19,316,000.00	148,276.69	0.00	0.00	0.00	0.00	148,276.69	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 %	75,534,753.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,462,387.90
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	07/25/25 - 08/24/25	31	1.80000 %	28,700,506.64	44,485.79	0.00	0.00	0.00	0.00	44,485.79	0.00	28,140,157.41
2C-I2	07/25/25 - 08/24/25	31	1.40000 %	28,700,506.64	34,600.06	0.00	0.00	0.00	0.00	34,600.06	0.00	28,140,157.41
2C-I3	07/25/25 - 08/24/25	31	1.00000 %	28,700,506.64	24,714.33	0.00	0.00	0.00	0.00	24,714.33	0.00	28,140,157.41
2C-I4	07/25/25 - 08/24/25	31	0.60000 %	28,700,506.64	14,828.60	0.00	0.00	0.00	0.00	14,828.60	0.00	28,140,157.41
2E-A1	N/A	N/A	5.46449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.86449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.26449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.66449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	5.46449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.86449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	6.26449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	6.66449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	07/25/25 - 08/24/25	31	5.46449 %	28,700,506.64	135,051.18	0.00	0.00	0.00	0.00	135,051.18	0.00	28,140,157.41
2E-C2	07/25/25 - 08/24/25	31	5.86449 %	28,700,506.64	144,936.91	0.00	0.00	0.00	0.00	144,936.91	0.00	28,140,157.41
2E-C3	07/25/25 - 08/24/25	31	6.26449 %	28,700,506.64	154,822.64	0.00	0.00	0.00	0.00	154,822.64	0.00	28,140,157.41
2E-C4	07/25/25 - 08/24/25	31	6.66449 %	28,700,506.64	164,708.37	0.00	0.00	0.00	0.00	164,708.37	0.00	28,140,157.41
2E-D1	N/A	N/A	5.46449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.86449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	N/A	N/A	6.26449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	6.66449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	7.26449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	07/25/25 - 08/24/25	31	5.46449 %	28,700,506.64	135,051.18	0.00	0.00	0.00	0.00	135,051.18	0.00	28,140,157.41
2E-F2	07/25/25 - 08/24/25	31	5.86449 %	28,700,506.64	144,936.91	0.00	0.00	0.00	0.00	144,936.91	0.00	28,140,157.41
2E-F3	07/25/25 - 08/24/25	31	6.26449 %	28,700,506.64	154,822.64	0.00	0.00	0.00	0.00	154,822.64	0.00	28,140,157.41
2E-F4	07/25/25 - 08/24/25	31	6.66449 %	28,700,506.64	164,708.37	0.00	0.00	0.00	0.00	164,708.37	0.00	28,140,157.41
2E-F5	07/25/25 - 08/24/25	31	7.26449 %	28,700,506.64	179,536.97	0.00	0.00	0.00	0.00	179,536.97	0.00	28,140,157.41
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	07/25/25 - 08/24/25	31	1.80000 %	28,700,506.64	44,485.79	0.00	0.00	0.00	0.00	44,485.79	0.00	28,140,157.40
2Y-2	07/25/25 - 08/24/25	31	1.40000 %	28,700,506.64	34,600.06	0.00	0.00	0.00	0.00	34,600.06	0.00	28,140,157.40
2Y-3	07/25/25 - 08/24/25	31	1.00000 %	28,700,506.64	24,714.33	0.00	0.00	0.00	0.00	24,714.33	0.00	28,140,157.40
2Y-4	07/25/25 - 08/24/25	31	0.60000 %	28,700,506.64	14,828.60	0.00	0.00	0.00	0.00	14,828.60	0.00	28,140,157.40
Totals					3,718,908.42	0.00	0.00	0.00	0.00	3,718,908.42	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-Aug-2025
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	192.80590737	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	191.35685595
1M-1	156,644,000.00	5.21449 %	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	7.11449 %	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	7.11449 %	16.62046907	0.10182297	0.00000000	0.00000000	0.00000000	0.00000000	0.10182297	0.00000000	0.00000000
1M-BH	79,574,517.00	0.00000 %	16.62046934	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	19,359,089.00	7.11449 %	1000.00000000	6.12636628	0.00000000	0.00000000	0.00000000	0.00000000	6.12636628	0.00000000	996.74009092
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.74009105
1M-2	58,077,267.00	7.11449 %	338.87348969	2.07606308	0.00000000	0.00000000	0.00000000	0.00000000	2.07606308	0.00000000	332.24669697
1M-2H	238,723,551.00	0.00000 %	338.87348978	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	332.24669702
1B-1	34,992,596.00	8.61449 %	1000.00000000	7.41803295	0.00000000	0.00000000	0.00000000	0.00000000	7.41803295	0.00000000	1000.00000000
1B-1H	47,452,076.00	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 %	973.39889726	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	972.64501374
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 %	16.62046907	0.02576154	0.00000000	0.00000000	0.00000000	0.00000000	0.02576154	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	16.62046907	0.02003710	0.00000000	0.00000000	0.00000000	0.00000000	0.02003710	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	16.62046907	0.01431214	0.00000000	0.00000000	0.00000000	0.00000000	0.01431214	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	16.62046907	0.00858718	0.00000000	0.00000000	0.00000000	0.00000000	0.00858718	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	996.74009092
1C-I2	0.00	1.40000 %	1000.00000000	1.20555570	0.00000000	0.00000000	0.00000000	0.00000000	1.20555570	0.00000000	996.74009092
1C-I3	0.00	1.00000 %	1000.00000000	0.86111128	0.00000000	0.00000000	0.00000000	0.00000000	0.86111128	0.00000000	996.74009092
1C-I4	0.00	0.60000 %	1000.00000000	0.51666687	0.00000000	0.00000000	0.00000000	0.00000000	0.51666687	0.00000000	996.74009092
1E-A1	19,359,089.00	5.31449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	5.71449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	6.11449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Aug-2025
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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	6.51449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	5.31449 %	16.62046907	0.07606143	0.00000000	0.00000000	0.00000000	0.00000000	0.07606143	0.00000000	0.00000000
1E-B2	19,359,089.00	5.71449 %	16.62046907	0.08178639	0.00000000	0.00000000	0.00000000	0.00000000	0.08178639	0.00000000	0.00000000
1E-B3	19,359,089.00	6.11449 %	16.62046907	0.08751083	0.00000000	0.00000000	0.00000000	0.00000000	0.08751083	0.00000000	0.00000000
1E-B4	19,359,089.00	6.51449 %	16.62046907	0.09323579	0.00000000	0.00000000	0.00000000	0.00000000	0.09323579	0.00000000	0.00000000
1E-C1	19,359,089.00	5.31449 %	1000.00000000	4.57636617	0.00000000	0.00000000	0.00000000	0.00000000	4.57636617	0.00000000	996.74009092
1E-C2	19,359,089.00	5.71449 %	1000.00000000	4.92081058	0.00000000	0.00000000	0.00000000	0.00000000	4.92081058	0.00000000	996.74009092
1E-C3	19,359,089.00	6.11449 %	1000.00000000	5.26525551	0.00000000	0.00000000	0.00000000	0.00000000	5.26525551	0.00000000	996.74009092
1E-C4	19,359,089.00	6.51449 %	1000.00000000	5.60969992	0.00000000	0.00000000	0.00000000	0.00000000	5.60969992	0.00000000	996.74009092
1E-D1	38,718,178.00	5.31449 %	8.31023454	0.03803072	0.00000000	0.00000000	0.00000000	0.00000000	0.03803072	0.00000000	0.00000000
1E-D2	38,718,178.00	5.71449 %	8.31023454	0.04089319	0.00000000	0.00000000	0.00000000	0.00000000	0.04089319	0.00000000	0.00000000
1E-D3	38,718,178.00	6.11449 %	8.31023454	0.04375542	0.00000000	0.00000000	0.00000000	0.00000000	0.04375542	0.00000000	0.00000000
1E-D4	38,718,178.00	6.51449 %	8.31023454	0.04661790	0.00000000	0.00000000	0.00000000	0.00000000	0.04661790	0.00000000	0.00000000
1E-D5	38,718,178.00	7.11449 %	8.31023454	0.05091149	0.00000000	0.00000000	0.00000000	0.00000000	0.05091149	0.00000000	0.00000000
1E-F1	38,718,178.00	5.31449 %	508.31023454	2.32621380	0.00000000	0.00000000	0.00000000	0.00000000	2.32621380	0.00000000	498.37004546
1E-F2	38,718,178.00	5.71449 %	508.31023454	2.50129849	0.00000000	0.00000000	0.00000000	0.00000000	2.50129849	0.00000000	498.37004546
1E-F3	38,718,178.00	6.11449 %	508.31023454	2.67638317	0.00000000	0.00000000	0.00000000	0.00000000	2.67638317	0.00000000	498.37004546
1E-F4	38,718,178.00	6.51449 %	508.31023454	2.85146786	0.00000000	0.00000000	0.00000000	0.00000000	2.85146786	0.00000000	498.37004546
1E-F5	38,718,178.00	7.11449 %	508.31023454	3.11409463	0.00000000	0.00000000	0.00000000	0.00000000	3.11409463	0.00000000	498.37004546
1X-1	0.00	1.80000 %	8.31023454	0.01288077	0.00000000	0.00000000	0.00000000	0.00000000	0.01288077	0.00000000	0.00000000
1X-2	0.00	1.40000 %	8.31023454	0.01001855	0.00000000	0.00000000	0.00000000	0.00000000	0.01001855	0.00000000	0.00000000
1X-3	0.00	1.00000 %	8.31023454	0.00715607	0.00000000	0.00000000	0.00000000	0.00000000	0.00715607	0.00000000	0.00000000
1X-4	0.00	0.60000 %	8.31023454	0.00429359	0.00000000	0.00000000	0.00000000	0.00000000	0.00429359	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	508.31023454	0.78788082	0.00000000	0.00000000	0.00000000	0.00000000	0.78788082	0.00000000	498.37004546
1Y-2	0.00	1.40000 %	508.31023454	0.61279614	0.00000000	0.00000000	0.00000000	0.00000000	0.61279614	0.00000000	498.37004546
1Y-3	0.00	1.00000 %	508.31023454	0.43771171	0.00000000	0.00000000	0.00000000	0.00000000	0.43771171	0.00000000	498.37004546
1Y-4	0.00	0.60000 %	508.31023454	0.26262703	0.00000000	0.00000000	0.00000000	0.00000000	0.26262703	0.00000000	498.37004546
2A-H	14,850,014,032.00	0.00000 %	141.15292462	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	140.01642533
2M-1	117,869,000.00	5.21449 %	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-Aug-2025
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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	7.26449 %	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	7.26449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	92,599,118.58	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	34,575,936.42	7.26449 %	830.07170916	5.19254107	0.00000000	0.00000000	0.00000000	0.00000000	5.19254107	0.00000000	813.86537354
2M-CH	92,599,118.58	0.00000 %	830.07170909	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	813.86537351
2M-2	103,305,970.00	7.26449 %	277.82040709	1.73791476	0.00000000	0.00000000	0.00000000	0.00000000	1.73791476	0.00000000	272.39623625
2M-2H	276,668,280.00	0.00000 %	277.81973640	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	272.39557867
2B-1	19,316,000.00	8.91449 %	1000.00000000	7.67636622	0.00000000	0.00000000	0.00000000	0.00000000	7.67636622	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 %	974.06677863	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	973.13357989
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	830.07170916	1.28661129	0.00000000	0.00000000	0.00000000	0.00000000	1.28661129	0.00000000	813.86537354
2C-I2	0.00	1.40000 %	830.07170916	1.00069770	0.00000000	0.00000000	0.00000000	0.00000000	1.00069770	0.00000000	813.86537354
2C-I3	0.00	1.00000 %	830.07170916	0.71478411	0.00000000	0.00000000	0.00000000	0.00000000	0.71478411	0.00000000	813.86537354
2C-I4	0.00	0.60000 %	830.07170916	0.42887052	0.00000000	0.00000000	0.00000000	0.00000000	0.42887052	0.00000000	813.86537354
2E-A1	34,154,097.17	5.46449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	5.86449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	6.26449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	6.66449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	5.46449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	5.86449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	34,575,936.42	6.26449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	34,575,936.42	6.66449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	34,575,936.42	5.46449 %	830.07170916	3.90592979	0.00000000	0.00000000	0.00000000	0.00000000	3.90592979	0.00000000	813.86537354
2E-C2	34,575,936.42	5.86449 %	830.07170916	4.19184337	0.00000000	0.00000000	0.00000000	0.00000000	4.19184337	0.00000000	813.86537354
2E-C3	34,575,936.42	6.26449 %	830.07170916	4.47775696	0.00000000	0.00000000	0.00000000	0.00000000	4.47775696	0.00000000	813.86537354
2E-C4	34,575,936.42	6.66449 %	830.07170916	4.76367055	0.00000000	0.00000000	0.00000000	0.00000000	4.76367055	0.00000000	813.86537354
2E-D1	68,730,033.58	5.46449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	68,730,033.58	5.86449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	68,730,033.58	6.26449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	68,730,033.58	6.66449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	68,730,033.58	7.26449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	69,151,872.83	5.46449 %	415.03585464	1.95296489	0.00000000	0.00000000	0.00000000	0.00000000	1.95296489	0.00000000	406.93268683
2E-F2	69,151,872.83	5.86449 %	415.03585464	2.09592169	0.00000000	0.00000000	0.00000000	0.00000000	2.09592169	0.00000000	406.93268683
2E-F3	69,151,872.83	6.26449 %	415.03585464	2.23887848	0.00000000	0.00000000	0.00000000	0.00000000	2.23887848	0.00000000	406.93268683
2E-F4	69,151,872.83	6.66449 %	415.03585464	2.38183527	0.00000000	0.00000000	0.00000000	0.00000000	2.38183527	0.00000000	406.93268683
2E-F5	69,151,872.83	7.26449 %	415.03585464	2.59627054	0.00000000	0.00000000	0.00000000	0.00000000	2.59627054	0.00000000	406.93268683
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	415.03585464	0.64330564	0.00000000	0.00000000	0.00000000	0.00000000	0.64330564	0.00000000	406.93268668
2Y-2	0.00	1.40000 %	415.03585464	0.50034885	0.00000000	0.00000000	0.00000000	0.00000000	0.50034885	0.00000000	406.93268668
2Y-3	0.00	1.00000 %	415.03585464	0.35739206	0.00000000	0.00000000	0.00000000	0.00000000	0.35739206	0.00000000	406.93268668
2Y-4	0.00	0.60000 %	415.03585464	0.21443526	0.00000000	0.00000000	0.00000000	0.00000000	0.21443526	0.00000000	406.93268668

(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	1,806,863.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(134,519.29)
Total Deposits	1,672,343.86
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,653,177.20
Total Withdrawals (Pool Distribution Amount)	1,672,343.86
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	4.464490%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	25,014,358.99
Total Principal Reduction Cumulative	13,192,318,880.98
Scheduled Principal Current	8,603,702.75
Scheduled Principal Cumulative	1,426,180,153.08
Unscheduled Principal Current	16,348,502.56
Unscheduled Principal Cumulative	11,763,883,453.36
Senior Reduction Amount	22,985,367.80
Subordinate Reduction Amount	1,966,837.51
Calculated Tranche Write-Down Amount	62,153.68
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	47,761.90
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	269,708.05
Group 2	
Total Principal Reduction Current	19,010,437.57
Total Principal Reduction Cumulative	13,173,395,628.81
Scheduled Principal Current	5,683,840.64
Scheduled Principal Cumulative	1,151,056,814.35
Unscheduled Principal Current	13,254,231.32
Unscheduled Principal Cumulative	12,020,258,007.59
Senior Reduction Amount	16,877,030.33
Subordinate Reduction Amount	2,061,041.63
Calculated Tranche Write-Down Amount	72,365.61
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	78,040.02
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	189,985.25
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	19380
Period Reference Pool Removal Loan Count	88
Period Ending Loan Count	19292
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,296,615,523.68
Period PIF Loan Count Current	89
PIF Loan Count Cumulative	49894
Period PIF Loan UPB Current	14,510,191.69
PIF Loan UPB Cumulative	11,304,583,405.89
Period Partial Prepayment Amount	1,764,544.53
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	199,518.10
Credit Event Amount Cumulative	13,079,606.30
Total Active Modified Loan Count	447
Total Active Modified Loan UPB	107,142,196.94
<u>Group 2</u>	
At Issuance Loan Count	66489
Period Beginning Loan Count	14645
Period Reference Pool Removal Loan Count	81
Period Ending Loan Count	14564
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,335,757,407.47
Period PIF Loan Count Current	80
PIF Loan Count Cumulative	51660
Period PIF Loan UPB Current	11,971,080.73
PIF Loan UPB Cumulative	11,722,671,281.97
Period Partial Prepayment Amount	1,155,179.71
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	84
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,618,391.03
Credit Event Amount Current	246,201.64
Credit Event Amount Cumulative	30,361,815.74
Total Active Modified Loan Count	606
Total Active Modified Loan UPB	139,304,897.98

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	92.073947%
Subordinate Percentage	7.926053%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	89.016117%
Subordinate Percentage	10.983883%
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 %	7.930000 %	7.920000 %
1M-1	0.00	0.00	2.800000 %	7.930000 %	7.920000 %
1M-1H	0.00	0.00	2.800000 %	7.930000 %	7.920000 %
1M-2A	0.00	0.00	2.200000 %	7.930000 %	7.920000 %
1M-2B	0.00	0.00	1.600000 %	7.880000 %	7.920000 %
1M-2C	0.00	0.00	1.000000 %	4.900000 %	4.930000 %
1M-2	0.00	0.00	1.000000 %	4.900000 %	4.930000 %
1M-2H	0.00	0.00	1.000000 %	4.900000 %	4.930000 %
1B-1	0.00	0.00	0.500000 %	2.420000 %	2.430000 %
1B-1H	0.00	0.00	0.500000 %	2.420000 %	2.430000 %
1B-2H	62,153.68	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.980000 %	10.980000 %
2M-1	0.00	0.00	3.450000 %	10.980000 %	10.980000 %
2M-1H	0.00	0.00	3.450000 %	10.980000 %	10.980000 %
2M-2A	0.00	0.00	2.640000 %	10.980000 %	10.980000 %
2M-2B	0.00	0.00	1.820000 %	10.980000 %	10.980000 %
2M-2C	0.00	0.00	1.000000 %	6.500000 %	6.550000 %
2M-2	0.00	0.00	1.000000 %	6.500000 %	6.550000 %
2M-2H	0.00	0.00	1.000000 %	6.500000 %	6.550000 %
2B-1	0.00	0.00	0.500000 %	3.210000 %	3.230000 %
2B-1H	0.00	0.00	0.500000 %	3.210000 %	3.230000 %
2B-2H	72,365.61	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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	470	80,604,273.06	1.388233 %	1.431089 %
60 Days	128	22,544,944.66	0.378072 %	0.400274 %
90 Days	48	10,080,392.20	0.141777 %	0.178972 %
120 Days	39	5,958,872.14	0.115194 %	0.105797 %
150 Days	18	3,080,831.27	0.053166 %	0.054699 %
180+ Days	166	37,878,260.87	0.490312 %	0.672510 %
Totals	869	160,147,574.20	2.566753 %	2.843341 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	197	34,395,922.34	1.021149 %	1.043371 %
60 Days	44	8,624,070.65	0.228074 %	0.261604 %
90 Days	16	3,406,471.01	0.082936 %	0.103332 %
120 Days	20	3,236,800.87	0.103670 %	0.098186 %
150 Days	9	1,465,531.38	0.046651 %	0.044456 %
180+ Days	71	16,522,417.74	0.368028 %	0.501193 %
Totals	357	67,651,213.99	1.850508 %	2.052141 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	273	46,208,350.72	1.874485 %	1.978303 %
60 Days	84	13,920,874.01	0.576765 %	0.595990 %
90 Days	32	6,673,921.19	0.219720 %	0.285728 %
120 Days	19	2,722,071.27	0.130459 %	0.116539 %
150 Days	9	1,615,299.89	0.061796 %	0.069155 %
180+ Days	95	21,355,843.13	0.652293 %	0.914301 %
Totals	512	92,496,360.21	3.515518 %	3.960016 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	170	46,215,569.49	47,761.90	0.103346
Group 2	303	74,932,340.95	78,040.02	0.104147

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	262,339.86	163.96	0.062499
Group 1	0043741717	621,377.99	712.00	0.114584
Group 1	0043741811	384,118.30	200.06	0.052083
Group 1	0043741842	233,603.84	194.67	0.083333
Group 1	0043741847	268,849.57	292.37	0.108749
Group 1	0043741912	210,541.95	153.52	0.072917
Group 1	0043742392	353,977.11	372.55	0.105247
Group 1	0043742802	192,761.42	321.27	0.166667
Group 1	0043743198	361,156.40	300.96	0.083332
Group 1	0043743312	516,737.42	538.27	0.104167
Group 1	0043744171	514,890.17	482.71	0.093750
Group 1	0043744667	108,208.89	101.45	0.093754
Group 1	0043744717	320,603.02	233.77	0.072916
Group 1	0043744990	265,659.94	276.73	0.104167
Group 1	0043745711	225,026.39	136.89	0.060833
Group 1	0043746280	190,984.13	218.84	0.114585
Group 1	0043747774	181,255.93	8.11	0.004474
Group 1	0043748067	105,367.02	87.81	0.083337
Group 1	0043748080	385,243.59	418.95	0.108749
Group 1	0043748397	347,067.90	545.91	0.157292
Group 1	0043748595	371,879.18	193.69	0.052084
Group 1	0043748648	336,783.07	245.57	0.072916
Group 1	0043748842	70,705.02	44.19	0.062499
Group 1	0043749513	136,452.52	198.99	0.145831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749583	392,861.60	163.69	0.041666
Group 1	0043750649	225,779.38	188.15	0.083334
Group 1	0043751192	164,243.05	176.82	0.107658
Group 1	0043752088	368,623.18	268.79	0.072917
Group 1	0043752245	365,674.86	190.46	0.052085
Group 1	0043752294	372,695.81	271.76	0.072917
Group 1	0043753875	161,228.47	117.56	0.072915
Group 1	0043754729	148,782.29	77.49	0.052083
Group 1	0043755872	130,740.08	119.83	0.091655
Group 1	0043755940	286,719.34	357.74	0.124770
Group 1	0043756317	61,456.08	47.49	0.077275
Group 1	0043756688	184,002.79	287.50	0.156248
Group 1	0043756717	212,536.05	31.52	0.014830
Group 1	0043758962	404,579.84	210.72	0.052084
Group 1	0043759310	453,249.21	613.77	0.135416
Group 1	0043760194	409,075.20	383.51	0.093750
Group 1	0043760203	264,597.86	275.62	0.104166
Group 1	0043760364	237,139.59	184.61	0.077849
Group 1	0043760736	94,084.13	87.19	0.092672
Group 1	0043760860	711,125.50	666.68	0.093750
Group 1	0043762790	286,072.58	291.95	0.102055
Group 1	0043763774	498,899.04	675.59	0.135416
Group 1	0043763800	325,459.89	542.43	0.166666
Group 1	0043763835	304,573.00	409.90	0.134582
Group 1	0043763845	107,637.22	67.27	0.062497
Group 1	0043763905	468,521.42	488.04	0.104166
Group 1	0043764021	525,763.15	657.20	0.124999
Group 1	0043764055	179,912.24	131.19	0.072919
Group 1	0043764158	243,334.65	304.17	0.125001
Group 1	0043764167	176,082.34	59.19	0.033615
Group 1	0043764254	308,710.40	257.26	0.083334
Group 1	0043764596	127,832.86	111.33	0.087090
Group 1	0043764855	364,575.94	569.65	0.156250
Group 1	0043764972	78,150.72	97.69	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043765137	105,972.28	121.43	0.114587
Group 1	0043765220	104,585.17	141.63	0.135421
Group 1	0043765354	141,413.29	193.44	0.136791
Group 1	0043765419	294,742.46	61.40	0.020832
Group 1	0043765488	207,952.70	238.28	0.114584
Group 1	0043765536	258,256.61	80.71	0.031252
Group 1	0043766893	452,641.02	249.50	0.055121
Group 1	0043766912	255,035.83	212.53	0.083333
Group 1	0043767061	214,131.28	200.75	0.093751
Group 1	0043767420	278,579.91	87.06	0.031251
Group 1	0043769931	263,777.19	245.09	0.092916
Group 1	0043770001	274,719.04	314.78	0.114583
Group 1	0043770312	132,213.13	110.18	0.083335
Group 1	0043770597	121,572.00	88.65	0.072920
Group 1	0043770741	470,907.20	539.58	0.114583
Group 1	0043770892	311,451.48	227.10	0.072917
Group 1	0043771610	295,894.76	110.30	0.037277
Group 1	0043771773	199,781.40	178.97	0.089583
Group 1	0043772916	162,159.77	185.81	0.114585
Group 1	0043773016	474,838.67	404.91	0.085273
Group 1	0043773020	106,930.40	164.83	0.154147
Group 1	0043773441	283,601.03	384.04	0.135416
Group 1	0043774259	676,652.58	235.42	0.034792
Group 1	0043774274	225,801.35	162.77	0.072085
Group 1	0043774329	99,866.10	102.68	0.102818
Group 1	0043774415	162,284.67	140.86	0.086798
Group 1	0043774796	190,825.84	37.94	0.019882
Group 1	0043775080	204,868.34	145.96	0.071246
Group 1	0043775184	77,328.28	104.72	0.135423
Group 1	0043775241	340,987.32	344.82	0.101124
Group 1	0043775529	287,250.49	239.38	0.083335
Group 1	0043775696	218,698.53	296.15	0.135415
Group 1	0043776577	366,514.44	687.21	0.187499
Group 1	0043777194	190,704.14	172.59	0.090501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043778473	159,551.47	182.82	0.114584
Group 1	0043778552	135,316.44	140.95	0.104163
Group 1	0043778634	210,760.15	153.68	0.072917
Group 1	0043779563	368,380.15	191.86	0.052082
Group 1	0043779869	89,372.42	122.36	0.136910
Group 1	0043780403	261,233.18	326.54	0.124999
Group 1	0043780466	124,515.32	142.67	0.114580
Group 1	0043780956	150,400.58	250.67	0.166668
Group 1	0043780962	270,823.26	310.61	0.114691
Group 1	0043780965	204,498.61	360.43	0.176251
Group 1	0043780989	82,770.40	68.29	0.082505
Group 1	0043781089	96,468.92	20.10	0.020836
Group 1	0043781355	155,659.22	230.25	0.147919
Group 1	0043781479	588,154.73	422.34	0.071808
Group 1	0043781481	374,037.54	272.74	0.072918
Group 1	0043781760	543,137.51	735.50	0.135417
Group 1	0043782461	282,736.10	498.32	0.176249
Group 1	0043782557	321,338.89	267.78	0.083333
Group 1	0043782594	137,497.93	100.26	0.072917
Group 1	0043782631	415,645.95	389.67	0.093750
Group 1	0043782785	357,526.31	595.88	0.166667
Group 1	0043783003	473,990.63	1,040.99	0.219622
Group 1	0043783174	645,070.39	1,172.91	0.181827
Group 1	0043783362	144,959.70	38.23	0.026373
Group 1	0043783379	153,768.38	192.21	0.125000
Group 1	0043784458	189,473.97	126.50	0.066764
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	512,977.61	435.60	0.084916
Group 1	0043786176	250,904.24	287.49	0.114582
Group 1	0043787598	367,204.20	42.36	0.011536
Group 1	0043787893	119,656.94	11.47	0.009586
Group 1	0043788068	222,274.70	254.69	0.114583
Group 1	0043788753	290,706.69	64.99	0.022356
Group 1	0043789927	934,950.78	1,460.86	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043789964	134,928.20	56.90	0.042171
Group 1	0043790121	444,662.81	465.09	0.104594
Group 1	0043790258	217,746.90	294.87	0.135419
Group 1	0043790596	43,482.45	72.47	0.166665
Group 1	0043790968	208,894.27	239.36	0.114584
Group 1	0043791487	216,259.15	247.80	0.114585
Group 1	0043791538	171,096.98	196.05	0.114584
Group 1	0043791539	216,763.21	248.37	0.114581
Group 1	0043792284	211,833.31	308.92	0.145832
Group 1	0043793126	150,460.10	48.30	0.032102
Group 1	0043793703	455,967.63	427.47	0.093750
Group 1	0043793732	169,702.62	282.84	0.166668
Group 1	0043794587	589,797.16	798.68	0.135416
Group 1	0043794733	288,215.02	450.34	0.156251
Group 1	0043795102	123,561.64	128.71	0.104167
Group 1	0043795127	365,168.63	530.64	0.145314
Group 1	0043796276	200,936.67	313.96	0.156248
Group 1	0043797144	67,843.11	173.95	0.256400
Group 1	0043798216	270,113.22	281.37	0.104167
Group 1	0043798430	325,799.06	370.78	0.113806
Group 1	0043798623	112,812.92	176.27	0.156250
Group 1	0043798654	741,187.43	1,158.11	0.156251
Group 1	0043798671	359,761.00	339.38	0.094335
Group 1	0043800131	98,635.52	133.57	0.135418
Group 1	0043800581	351,256.26	326.38	0.092918
Group 1	0043801398	398,623.34	664.37	0.166666
Group 1	0043802030	357,762.64	447.20	0.124999
Group 1	0043803568	144,099.55	150.10	0.104164
Group 1	0043803742	91,515.66	91.01	0.099447
Group 1	0043803952	224,775.67	248.61	0.110604
Group 1	0043804783	152,330.34	172.12	0.112991
Group 1	0043804873	200,444.10	187.92	0.093752
Group 1	0043805962	89,512.31	102.57	0.114588
Group 1	0043806018	322,748.40	168.10	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043806483	74,811.18	61.72	0.082501
Group 1	0043807086	165,644.41	172.55	0.104169
Group 1	0043807423	232,563.07	169.58	0.072918
Group 1	0043807449	117,024.17	129.17	0.110379
Group 1	0043807864	463,138.98	868.39	0.187501
Group 1	0043807946	255,928.45	293.25	0.114583
Group 1	0043808710	345,068.20	251.61	0.072916
Group 1	0043808946	368,970.88	614.95	0.166666
Group 1	0043809028	393,253.94	450.60	0.114582
Group 1	0043809932	140,214.47	175.27	0.125001
Group 2	0043810044	326,436.37	170.02	0.052084
Group 2	0043810102	52,464.45	38.26	0.072926
Group 2	0043810251	356,697.32	74.31	0.020833
Group 2	0043810407	209,941.09	206.17	0.098204
Group 2	0043810453	193,551.61	302.42	0.156248
Group 2	0043810574	310,576.92	129.41	0.041668
Group 2	0043811156	194,689.97	162.89	0.083666
Group 2	0043811403	245,620.25	385.28	0.156860
Group 2	0043811525	479,429.77	499.41	0.104167
Group 2	0043811782	243,009.31	303.76	0.124999
Group 2	0043811806	56,286.84	29.67	0.052712
Group 2	0043811815	81,951.09	78.30	0.095545
Group 2	0043811841	270,873.15	219.99	0.081215
Group 2	0043812652	312,820.27	391.03	0.125001
Group 2	0043812754	162,205.65	137.83	0.084972
Group 2	0043812792	156,505.52	163.03	0.104169
Group 2	0043813521	330,155.72	102.52	0.031052
Group 2	0043813782	141,219.59	269.40	0.190767
Group 2	0043813786	185,143.06	308.57	0.166666
Group 2	0043814648	63,923.82	48.39	0.075699
Group 2	0043814923	363,318.82	290.77	0.080032
Group 2	0043815303	584,903.54	484.93	0.082908
Group 2	0043816311	248,321.13	18.86	0.007595
Group 2	0043816704	375,001.38	43.58	0.011621

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043817320	318,709.21	552.91	0.173484
Group 2	0043817615	242,565.47	328.47	0.135415
Group 2	0043817628	330,179.30	378.33	0.114583
Group 2	0043817703	138,285.03	115.24	0.083335
Group 2	0043818005	263,478.83	329.35	0.125001
Group 2	0043818038	161,004.71	55.18	0.034272
Group 2	0043818101	58,452.17	85.24	0.145829
Group 2	0043818187	113,668.72	142.09	0.125004
Group 2	0043818399	199,470.80	187.68	0.094089
Group 2	0043818878	363,421.97	416.42	0.114583
Group 2	0043819497	219,948.26	308.25	0.140147
Group 2	0043820014	160,469.40	144.20	0.089861
Group 2	0043820188	184,923.54	189.76	0.102615
Group 2	0043820355	73,493.98	102.13	0.138964
Group 2	0043820372	387,527.03	727.60	0.187755
Group 2	0043820387	211,326.49	22.01	0.010415
Group 2	0043820611	155,526.20	307.81	0.197915
Group 2	0043820657	116,229.09	205.82	0.177081
Group 2	0043820673	160,039.74	91.77	0.057342
Group 2	0043820681	342,056.47	320.68	0.093751
Group 2	0043820847	164,789.62	120.16	0.072917
Group 2	0043820917	161,152.09	151.08	0.093750
Group 2	0043821021	225,892.04	16.97	0.007512
Group 2	0043821023	205,800.91	278.69	0.135417
Group 2	0043821132	248,795.81	17.09	0.006869
Group 2	0043821151	163,967.15	248.99	0.151854
Group 2	0043821488	251,903.71	288.64	0.114583
Group 2	0043822458	354,030.87	64.04	0.018089
Group 2	0043822800	173,165.93	272.34	0.157271
Group 2	0043822869	85,078.29	115.21	0.135416
Group 2	0043823143	293,464.78	207.26	0.070625
Group 2	0043823352	331,906.14	484.03	0.145833
Group 2	0043824039	150,064.10	187.58	0.125000
Group 2	0043824515	43,711.26	59.19	0.135411

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043825098	267,087.59	48.56	0.018181
Group 2	0043825176	178,972.95	300.60	0.167958
Group 2	0043825279	216,209.24	23.87	0.011040
Group 2	0043825287	331,276.80	81.59	0.024629
Group 2	0043825438	137,394.36	157.43	0.114583
Group 2	0043825446	230,442.08	96.02	0.041668
Group 2	0043825485	117,672.23	15.76	0.013393
Group 2	0043825631	58,346.35	72.93	0.124995
Group 2	0043825634	222,347.93	300.78	0.135274
Group 2	0043825814	170,491.32	195.35	0.114581
Group 2	0043826034	232,683.76	266.62	0.114585
Group 2	0043826535	321,135.21	537.69	0.167434
Group 2	0043826576	222,037.01	140.82	0.063422
Group 2	0043826580	252,501.82	473.44	0.187500
Group 2	0043826648	107,887.28	160.68	0.148933
Group 2	0043826733	488,024.41	446.11	0.091411
Group 2	0043827245	185,514.75	96.62	0.052082
Group 2	0043827505	227,725.79	45.50	0.019980
Group 2	0043827637	245,105.07	25.53	0.010416
Group 2	0043827787	108,185.62	78.89	0.072921
Group 2	0043827802	416,940.09	608.04	0.145834
Group 2	0043827804	270,784.80	366.69	0.135417
Group 2	0043828142	165,457.70	390.33	0.235909
Group 2	0043828289	229,749.48	263.25	0.114581
Group 2	0043828648	538,854.30	785.83	0.145833
Group 2	0043828910	406,445.65	307.98	0.075774
Group 2	0043829651	344,775.91	430.97	0.125000
Group 2	0043830057	59,539.85	24.81	0.041670
Group 2	0043830267	311,791.98	194.87	0.062500
Group 2	0043830309	115,472.58	64.08	0.055494
Group 2	0043830410	297,084.15	276.04	0.092916
Group 2	0043830477	266,568.81	389.93	0.146277
Group 2	0043830677	84,997.83	44.27	0.052084
Group 2	0043830710	282,525.93	286.55	0.101424

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043830983	313,313.15	706.76	0.225576
Group 2	0043830994	327,745.80	664.74	0.202822
Group 2	0043831029	537,228.94	895.38	0.166666
Group 2	0043831073	333,526.56	367.16	0.110084
Group 2	0043831210	231,349.11	21.33	0.009220
Group 2	0043831247	276,719.38	128.68	0.046502
Group 2	0043831472	215,140.63	198.42	0.092228
Group 2	0043832066	157,351.70	96.23	0.061156
Group 2	0043832263	265,575.78	209.68	0.078953
Group 2	0043832303	214,481.13	134.05	0.062500
Group 2	0043832345	406,100.08	739.95	0.182209
Group 2	0043832851	409,140.58	383.57	0.093750
Group 2	0043832899	56,253.65	67.42	0.119850
Group 2	0043832918	138,941.16	246.04	0.177082
Group 2	0043833297	217,095.53	429.67	0.197917
Group 2	0043833611	75,572.39	39.36	0.052083
Group 2	0043833703	272,140.57	125.68	0.046182
Group 2	0043834118	132,370.41	56.45	0.042645
Group 2	0043834339	166,055.94	17.87	0.010761
Group 2	0043834485	475,991.53	644.57	0.135416
Group 2	0043834759	181,405.16	207.86	0.114583
Group 2	0043834766	183,670.25	233.03	0.126874
Group 2	0043834924	233,541.57	181.04	0.077519
Group 2	0043835081	324,346.87	208.19	0.064187
Group 2	0043835181	290,245.42	181.40	0.062499
Group 2	0043835305	257,197.13	187.54	0.072917
Group 2	0043835927	356,666.56	185.25	0.051939
Group 2	0043836074	85,154.77	119.68	0.140544
Group 2	0043836143	535,141.25	1,881.00	0.351496
Group 2	0043836349	187,429.37	334.80	0.178627
Group 2	0043836376	159,495.70	80.76	0.050635
Group 2	0043836552	165,380.68	34.45	0.020831
Group 2	0043836588	109,527.06	253.95	0.231861
Group 2	0043836906	117,906.28	159.66	0.135413

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043837149	216,003.27	296.05	0.137058
Group 2	0043837233	417,347.42	478.21	0.114583
Group 2	0043837618	113,204.97	200.47	0.177086
Group 2	0043837686	383,207.15	479.01	0.125000
Group 2	0043837742	154,239.53	337.40	0.218751
Group 2	0043837815	288,265.77	672.15	0.233170
Group 2	0043838114	471,927.47	442.43	0.093750
Group 2	0043838810	201,747.23	294.21	0.145831
Group 2	0043838891	374,225.12	627.64	0.167717
Group 2	0043840095	231,276.89	192.73	0.083333
Group 2	0043840199	420,171.52	744.05	0.177082
Group 2	0043840550	288,469.10	210.34	0.072916
Group 2	0043840884	228,824.39	262.19	0.114581
Group 2	0043840986	324,623.66	612.49	0.188677
Group 2	0043841036	209,740.20	196.63	0.093749
Group 2	0043841424	357,140.77	90.89	0.025449
Group 2	0043841869	162,482.16	286.14	0.176105
Group 2	0043841923	135,155.50	84.47	0.062498
Group 2	0043841961	139,020.97	101.37	0.072917
Group 2	0043842399	379,004.79	113.90	0.030052
Group 2	0043842635	212,273.66	287.45	0.135415
Group 2	0043842691	280,925.22	147.77	0.052601
Group 2	0043842714	133,470.39	111.23	0.083337
Group 2	0043842734	265,525.50	149.03	0.056126
Group 2	0043842919	227,867.31	47.47	0.020832
Group 2	0043843425	143,407.68	104.57	0.072918
Group 2	0043843491	178,548.93	148.79	0.083333
Group 2	0043843776	331,369.28	644.64	0.194538
Group 2	0043843910	259,644.69	358.05	0.137900
Group 2	0043843951	171,771.65	166.76	0.097082
Group 2	0043844107	398,719.87	290.73	0.072916
Group 2	0043844351	357,107.40	446.38	0.124999
Group 2	0043844516	288,166.53	441.64	0.153259
Group 2	0043844621	370,259.91	269.98	0.072916

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Group 2	0043844635	267,203.92	318.42	0.119167
Group 2	0043844687	120,476.62	92.55	0.076820
Group 2	0043844901	288,894.05	139.55	0.048305
Group 2	0043844934	271,281.33	367.36	0.135417
Group 2	0043845098	339,015.74	388.46	0.114585
Group 2	0043845163	219,544.56	39.39	0.017942
Group 2	0043845191	359,235.39	486.46	0.135415
Group 2	0043845908	551,998.91	31.75	0.005752
Group 2	0043846610	249,603.01	156.00	0.062499
Group 2	0043846727	195,718.94	244.65	0.125001
Group 2	0043846785	308,143.14	481.47	0.156249
Group 2	0043846856	98,502.92	18.43	0.018710
Group 2	0043846913	177,706.75	40.63	0.022864
Group 2	0043847345	174,846.76	187.26	0.107099
Group 2	0043847434	195,782.14	90.99	0.046475
Group 2	0043847472	217,104.38	271.38	0.125000
Group 2	0043847635	211,869.14	242.77	0.114585
Group 2	0043847797	450,784.53	398.56	0.088415
Group 2	0043847835	139,153.32	152.14	0.109333
Group 2	0043848445	215,032.70	67.20	0.031251
Group 2	0043848491	273,709.41	534.06	0.195119
Group 2	0043848608	390,075.89	176.77	0.045317
Group 2	0043848927	207,899.90	47.04	0.022626
Group 2	0043848946	275,782.96	201.09	0.072916
Group 2	0043849048	286,866.72	358.58	0.124999
Group 2	0043849270	224,374.11	54.25	0.024178
Group 2	0043849415	539,036.25	713.60	0.132384
Group 2	0043849854	168,341.34	165.36	0.098229
Group 2	0043849984	61,967.63	14.47	0.023351
Group 2	0043850435	87,342.84	136.47	0.156246
Group 2	0043850534	416,000.02	563.33	0.135416
Group 2	0043851625	208,488.98	195.46	0.093751
Group 2	0043852384	321,831.11	335.24	0.104166
Group 2	0043852910	420,467.04	613.18	0.145833

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Modification Loss Detail

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Group 2	0043853072	354,807.33	245.10	0.069080
Group 2	0043853250	134,114.18	195.58	0.145831
Group 2	0043853666	67,431.90	72.27	0.107175
Group 2	0043853690	248,361.08	258.71	0.104167
Group 2	0043853744	246,777.51	308.47	0.124999
Group 2	0043853813	257,701.03	161.06	0.062499
Group 2	0043854594	411,031.61	155.67	0.037873
Group 2	0043854633	224,974.30	70.30	0.031248
Group 2	0043854730	330,563.66	378.77	0.114583
Group 2	0043855655	169,402.26	40.40	0.023849
Group 2	0043855733	137,280.21	54.64	0.039802
Group 2	0043855917	280,672.05	263.13	0.093750
Group 2	0043856088	246,677.20	334.45	0.135582
Group 2	0043856237	488,665.47	639.13	0.130791
Group 2	0043856611	304,010.77	587.61	0.193286
Group 2	0043856921	83,633.40	74.69	0.089306
Group 2	0043857079	174,197.44	272.18	0.156248
Group 2	0043857123	228,612.26	23.81	0.010415
Group 2	0043857451	196,984.45	226.97	0.115222
Group 2	0043857612	119,666.43	137.12	0.114585
Group 2	0043857750	181,452.10	37.80	0.020832
Group 2	0043857889	316,769.60	626.94	0.197917
Group 2	0043858295	161,652.20	22.40	0.013857
Group 2	0043858379	240,526.21	248.21	0.103195
Group 2	0043858888	191,191.04	121.11	0.063345
Group 2	0043859091	341,285.40	497.71	0.145834
Group 2	0043859262	287,701.47	4.67	0.001623
Group 2	0043859317	314,211.90	589.15	0.187501
Group 2	0043859453	387,595.50	764.21	0.197167
Group 2	0043859477	555,007.91	926.51	0.166936
Group 2	0043859698	239,882.72	374.82	0.156251
Group 2	0043860139	338,427.10	317.28	0.093751
Group 2	0043860145	365,339.71	456.67	0.124999
Group 2	0043860484	323,814.43	101.01	0.031194

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Modification Loss Detail

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Group 2	0043860730	158,139.90	188.08	0.118933
Group 2	0043860810	417,648.79	391.55	0.093751
Group 2	0043860909	161,967.23	215.16	0.132842
Group 2	0043860964	76,108.36	85.60	0.112471
Group 2	0043861265	411,624.11	428.78	0.104168
Group 2	0043861595	363,455.79	379.84	0.104508
Group 2	0043861739	332,944.46	58.06	0.017438
Group 2	0043861777	260,430.87	379.18	0.145597
Group 2	0043862024	137,742.05	172.18	0.125002
Group 2	0043862050	149,773.05	171.61	0.114580
Group 2	0043862156	394,619.13	411.06	0.104166
Group 2	0043862174	410,420.17	299.26	0.072916
Group 2	0043862302	218,487.19	227.59	0.104166
Group 2	0043862332	166,948.50	173.90	0.104164
Group 2	0043862372	66,008.43	27.50	0.041661
Group 2	0043862402	153,525.57	86.12	0.056095
Group 2	0043862569	123,350.11	114.36	0.092712
Group 2	0043862745	325,539.28	509.81	0.156605
Group 2	0043863485	550,017.33	731.10	0.132923
Group 2	0043864325	48,551.09	21.12	0.043501
Group 2	0043864328	267,575.72	554.10	0.207082
Group 2	0043864378	293,546.81	224.08	0.076335
Group 2	0043864416	211,020.94	285.76	0.135418
Group 2	0043864581	160,755.38	30.93	0.019240
Group 2	0043864646	287,701.57	119.88	0.041668
Group 2	0043864678	357,425.29	446.78	0.125000
Group 2	0043864887	421,057.14	614.04	0.145833
Group 2	0043865090	126,438.95	6.28	0.004967
Group 2	0043865233	342,954.18	357.24	0.104166
Group 2	0043865301	267,825.98	166.87	0.062305
Group 2	0043866060	277,881.88	405.24	0.145832
Group 2	0043866253	310,015.60	324.26	0.104595
Group 2	0043866523	70,444.23	7.34	0.010420
Group 2	0043866777	121,259.60	88.42	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043866972	258,415.69	403.77	0.156248
Group 2	0043867128	338,761.52	141.15	0.041666
Group 2	0043867917	164,719.10	173.49	0.105325
Group 2	0043867968	115,141.04	155.92	0.135417
Group 2	0043868265	120,094.49	125.10	0.104168
Group 2	0043868645	187,580.42	58.00	0.030920
Group 2	0043868749	460,727.44	719.89	0.156251
Group 2	0043868918	391,032.79	407.33	0.104168
Group 2	0043869266	199,361.98	207.67	0.104167
Group 2	0043869317	271,901.95	252.77	0.092964
Group 2	0043869329	491,192.51	462.55	0.094169
Group 2	0043869417	129,490.41	67.44	0.052081
Group 2	0043869700	267,943.07	474.48	0.177082
Group 2	0043870200	246,373.49	263.36	0.106895
Group 2	0043870813	230,750.08	237.42	0.102891
Group 2	0043870820	314,839.64	65.59	0.020833
Group 2	0043871134	198,956.10	165.80	0.083335
Group 2	0043871323	255,074.92	239.13	0.093749
Group 2	0043871515	336,373.98	545.70	0.162230
Group 2	0043871516	522,099.92	660.02	0.126416
Group 2	0043872042	85,209.73	42.70	0.050112
Group 2	0043872770	63,645.84	99.45	0.156255
Group 2	0043872811	176,291.88	330.55	0.187502
Group 2	0043872963	118,220.63	110.83	0.093748
Group 2	0043873014	433,341.71	318.02	0.073388
Group 2	0043873126	195,037.62	142.21	0.072914
Group 2	0043873279	152,997.27	223.12	0.145833
Group 2	0043873365	189,859.81	91.36	0.048120
Group 2	0043873581	185,691.61	232.11	0.124998
Group 2	0043873736	602,844.33	753.56	0.125001
Group 2	0043874082	260,085.86	103.44	0.039771
Group 2	0043874292	107,257.43	226.08	0.210783
Group 2	0043874333	155,328.68	275.06	0.177083
Group 2	0043874392	214,712.04	35.98	0.016757

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043874431	420,036.01	536.26	0.127670
Group 2	0043874656	367,041.30	180.88	0.049281
Group 2	0043874740	60,544.73	100.91	0.166670
Group 2	0043874891	190,765.77	72.68	0.038099
Group 2	0043875397	136,187.51	190.56	0.139925
Group 2	0043876004	148,601.56	88.87	0.059804
Group 2	0043876037	204,185.76	304.54	0.149149

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	445,719.74	67,708.87	15.191

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043774244	199,518.10	68,182.14	34.173
0043842993	246,201.64	(473.27)	(0.192)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	683,813.04	66,810.42	32,622.90	4.771

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043773862	145,520.98	(6,028.46)	0.00	0.000
0043812140	145,484.55	40,005.65	8,220.38	5.650
0043823967	54,336.76	79.00	7,114.72	13.094
0043833985	222,343.50	32,870.27	16,812.90	7.562
0043841477	116,127.25	(116.04)	474.90	0.409

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
260	43,441,422.04	4,338,651.92	9.987

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043748235	236,456.67	5,705.17	2.413
0043748989	93,876.81	2,266.74	2.415
0043749119	484,739.87	135,602.51	27.974
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	41,192.88	18.878
0043753464	421,608.41	89,036.91	21.118
0043754948	59,978.59	110,962.68	185.004
0043754962	43,717.86	15,641.15	35.777
0043755447	98,663.60	1,033.55	1.048
0043755584	138,453.24	46,320.27	33.456
0043757206	394,835.05	31,516.38	7.982
0043757745	251,134.73	60,698.86	24.170
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,361.66)	(2.237)
0043760662	404,982.26	(96,386.53)	(23.800)
0043760735	80,853.98	33,057.27	40.885
0043761639	119,763.60	(3,195.84)	(2.668)
0043762840	275,700.84	48,186.40	17.478

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043763486	241,805.72	53,714.96	22.214
0043763585	270,612.35	106,537.04	39.369
0043763628	60,974.93	2,083.50	3.417
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
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
0043774244	199,518.10	68,182.14	34.173
0043774878	389,655.58	78,876.14	20.243
0043774952	162,561.29	45,304.89	27.869
0043775162	164,527.69	60,863.15	36.993
0043775612	185,393.31	1,077.88	0.581
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	70,381.80	32.847
0043777025	346,257.10	42,973.84	12.411
0043777646	70,722.49	65,296.06	92.327
0043778567	110,943.12	18,165.75	16.374
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	107,254.47	36.989
0043783365	100,279.31	3,123.64	3.115
0043784500	116,358.56	1,312.10	1.128
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Aug-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043790205	5,722.92	(2,248.22)	(39.284)
0043790544	136,229.59	19,845.27	14.568
0043792192	86,209.79	36,640.93	42.502
0043793711	161,069.94	53,275.12	33.076
0043794918	70,964.44	4,003.93	5.642
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043796284	104,256.18	5,146.73	4.937
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043800480	892.98	1,160.96	130.010
0043801094	152,182.02	21,497.92	14.126
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
0043804576	412,428.97	128,065.41	31.052
0043805589	251,295.46	45,843.84	18.243
0043805591	168,403.03	102,904.12	61.106
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808034	111,236.99	3,830.50	3.444
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043810343	107,968.84	12,084.46	11.193
0043811262	195,074.13	(28,937.01)	(14.834)
0043811835	192,103.09	909.06	0.473
0043811848	141,918.33	(11,010.35)	(7.758)
0043812140	145,484.55	8,220.38	5.650
0043812265	160,633.04	60,374.72	37.585
0043812998	79,566.22	5,197.81	6.533
0043813185	121,583.56	57,835.61	47.569
0043813228	118,930.20	32,496.01	27.324
0043813259	118,673.05	271.60	0.229
0043814501	241,745.45	22,182.86	9.176
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	42,731.95	22.177
0043815552	82,645.11	58,774.48	71.117
0043816428	380,543.91	4,043.25	1.062
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)
0043817626	205,905.21	20,252.21	9.836
0043818105	80,915.32	2,236.01	2.763
0043818151	135,286.75	51,543.18	38.099
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043818730	103,164.15	1,053.30	1.021
0043819112	200,019.79	96,660.79	48.326
0043819351	314,438.26	36,085.60	11.476
0043819652	101,992.82	39,632.35	38.858

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043819768	185,331.48	26,559.68	14.331
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043820989	327,922.28	110,750.63	33.773
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	64,950.14	21.545
0043823400	351,441.08	38,570.04	10.975
0043823580	103,861.64	1,061.59	1.022
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043823967	54,336.76	7,114.72	13.094
0043824052	169,797.13	(26,387.94)	(15.541)
0043824513	25,095.26	2,795.69	11.140
0043824583	153,561.26	5,499.91	3.582
0043824612	53,209.66	14,572.04	27.386
0043824709	144,626.32	5,022.26	3.473
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043825863	176,287.95	15,882.61	9.009
0043825931	114,328.07	3,828.98	3.349
0043826268	280,813.04	46,610.32	16.598
0043826383	280,146.60	(47,200.18)	(16.848)
0043828003	82,338.41	329.82	0.401
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043829552	130,348.22	1,623.11	1.245
0043829582	29,980.74	2,666.71	8.895
0043829607	298,382.23	(14,013.74)	(4.697)
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)
0043833985	222,343.50	16,812.90	7.562
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
0043835551	336,708.81	80,312.16	23.852
0043836050	70,111.32	13,427.97	19.152
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	15,538.43	17.535
0043836478	152,277.81	38,352.05	25.186
0043836482	129,145.00	2,404.58	1.862
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,358.15	15.346
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	7,437.73	6.891
0043841292	96,719.04	3,107.29	3.213
0043841477	116,127.25	474.90	0.409
0043841646	77,075.46	188,767.60	244.913

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Aug-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043841669	62,052.08	(968.30)	(1.560)
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	29,788.32	26.727
0043842522	155,292.35	(6,662.14)	(4.290)
0043842993	246,201.64	(473.27)	(0.192)
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090
0043847623	157,465.79	83,684.88	53.145
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,694.83	9.013
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851088	196,637.91	19,311.84	9.821
0043851226	104,043.59	12,679.42	12.187
0043851342	85,534.30	11,483.54	13.426
0043851506	54,270.51	2,985.37	5.501

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043852747	80,207.97	795.81	0.992
0043853762	122,287.01	21,594.31	17.659
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856009	139,270.84	(2,084.01)	(1.496)
0043856145	336,492.44	50,306.10	14.950
0043856292	194,039.12	15,764.83	8.125
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,594.30	2.647
0043859004	110,857.09	2,170.68	1.958
0043859259	91,963.66	30,073.06	32.701
0043859845	28,989.51	15,528.99	53.568
0043860115	145,061.73	33,430.84	23.046
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,660.56)	(48.498)
0043861691	117,952.98	30,968.89	26.255
0043861746	53,474.78	(2,716.03)	(5.079)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(57.22)	(0.057)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863014	373,379.22	21,011.73	5.627
0043863340	242,853.25	2,824.74	1.163
0043863422	43,409.14	(2,710.96)	(6.245)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,305.67	3.469
0043865933	70,016.97	143,655.36	205.172
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868130	390,288.75	(3,723.48)	(0.954)
0043868357	38,446.10	123,017.39	319.974
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043868935	94,909.50	(839.02)	(0.884)
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	1,796.63	5.206
0043870677	131,756.00	36,185.05	27.464
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(25,724.20)	(6.662)
0043872136	142,204.89	2,136.99	1.503
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(46,201.29)	(22.009)
0043873056	100,228.15	9,257.71	9.237
0043873198	144,265.49	(3,001.04)	(2.080)
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043874281	100,310.03	28,431.44	28.344

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



Cumulative Realized Loss Detail

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Aug-2025
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	199,518.10	68,182.14	0.002 %	1	145,520.98	(6,028.46)	(0.000 %)	2	345,039.08	62,153.68	0.002 %
Group 2	5	784,493.70	72,365.61	0.003 %	0	0.00	0.00	0.000 %	5	784,493.70	72,365.61	0.003 %
Total	6	984,011.80	140,547.75	0.002 %	1	145,520.98	(6,028.46)	(0.000 %)	7	1,129,532.78	134,519.29	0.002 %

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	0043773862	156,000.00	0.125 %	CA	80.00	360	145,520.98	Active	(6,028.46)	0.00
Group 1	0043774244	208,000.00	3.750 %	IL	80.00	360	199,518.10	07/31/2025	68,182.14	68,182.14
Group 2	0043812140	168,000.00	4.625 %	FL	97.00	360	145,484.55	03/31/2025	40,005.65	8,220.38
Group 2	0043823967	61,000.00	4.625 %	FL	90.00	360	54,336.76	10/31/2024	79.00	7,114.72
Group 2	0043833985	239,000.00	4.125 %	OH	95.00	360	222,343.50	03/31/2025	32,870.27	16,812.90
Group 2	0043841477	124,000.00	4.750 %	NY	95.00	360	116,127.25	11/30/2024	(116.04)	474.90
Group 2	0043842993	276,000.00	4.375 %	CT	90.00	360	246,201.64	07/31/2025	(473.27)	(473.27)

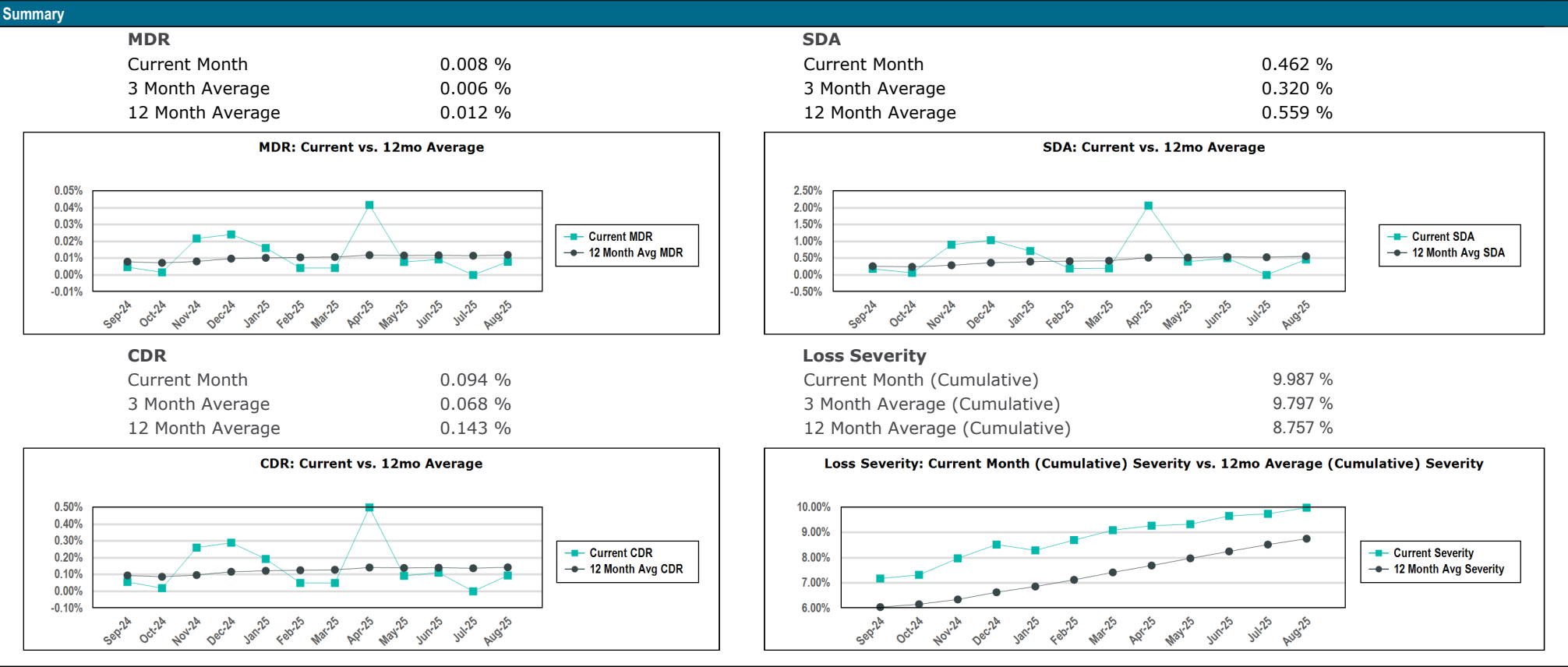
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

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Realized Loss Report - Collateral



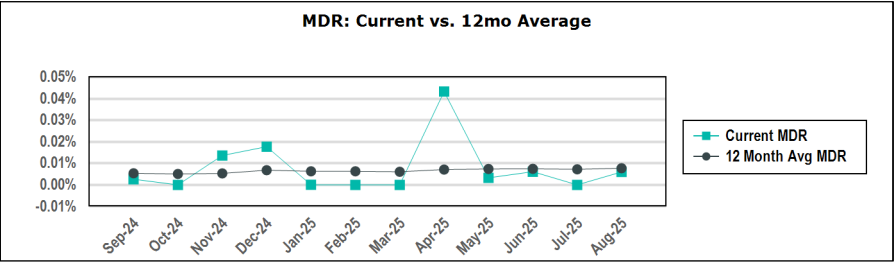
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Realized Loss Report - Collateral

Group 1

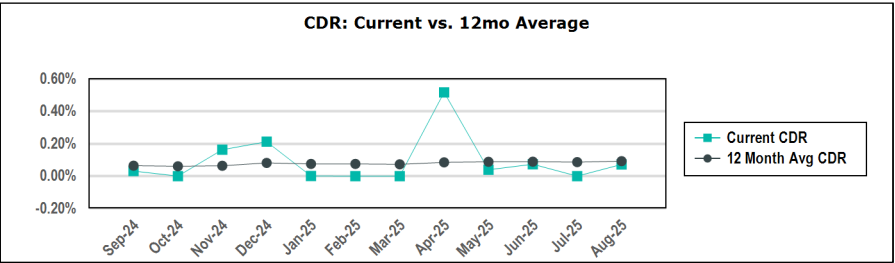
MDR

Current Month	0.006 %
3 Month Average	0.004 %
12 Month Average	0.008 %



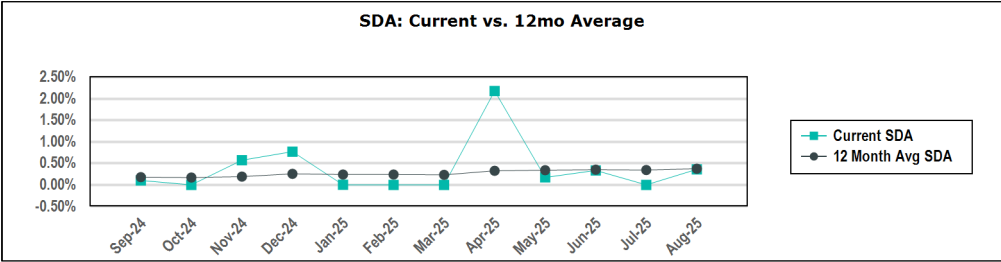
CDR

Current Month	0.072 %
3 Month Average	0.048 %
12 Month Average	0.093 %



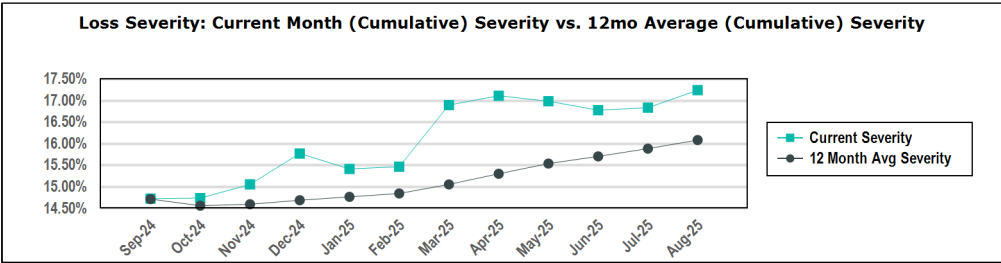
SDA

Current Month	0.361 %
3 Month Average	0.232 %
12 Month Average	0.375 %



Loss Severity

Current Month (Cumulative)	17.243 %
3 Month Average (Cumulative)	16.953 %
12 Month Average (Cumulative)	16.087 %

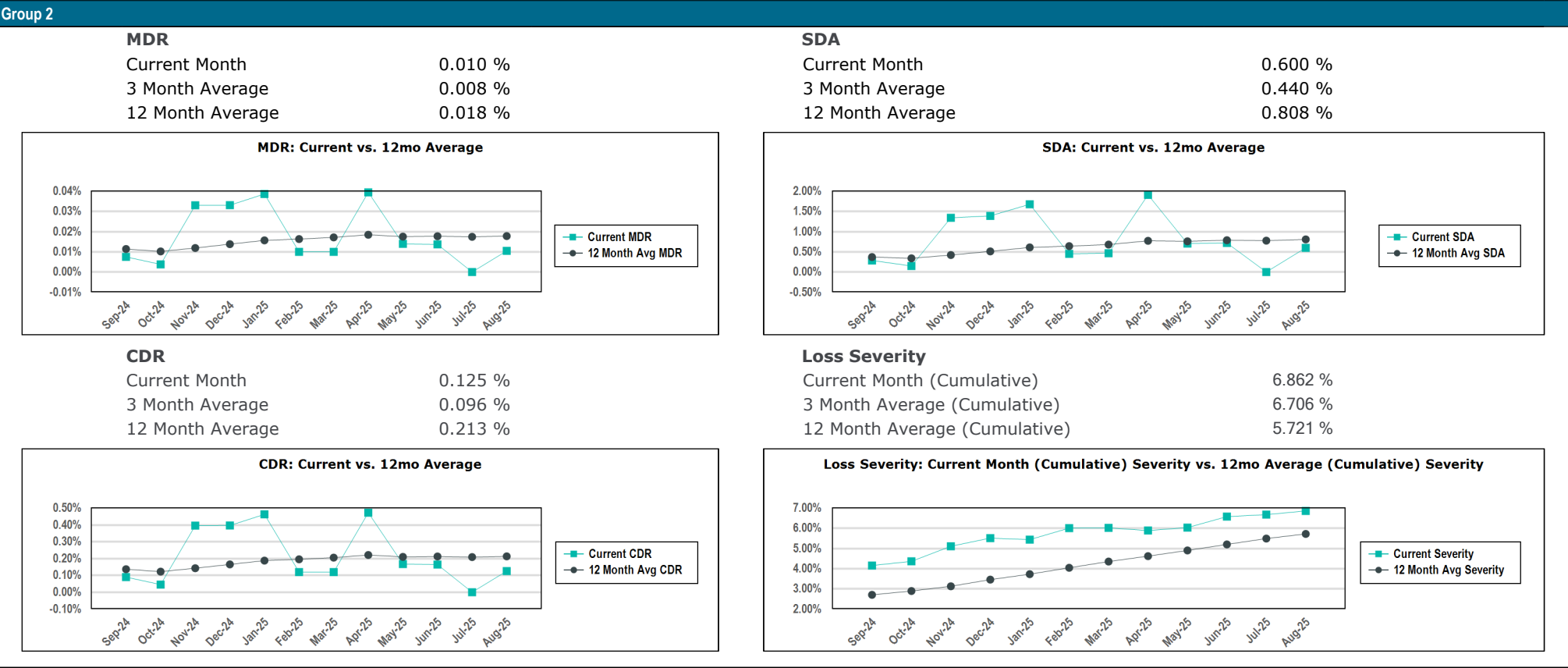


Connecticut Avenue Securities
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Series 2017-C06



Distribution Date: 25-Aug-2025
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Realized Loss Report - Collateral



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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06



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Prepayment Rates

Summary

SMM

Current Month	0.525 %
3 Month Average	0.526 %
12 Month Average	0.502 %

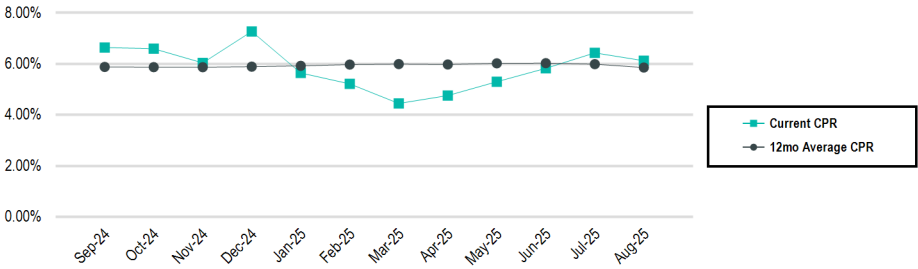
CPR

Current Month	6.123 %
3 Month Average	6.127 %
12 Month Average	5.857 %

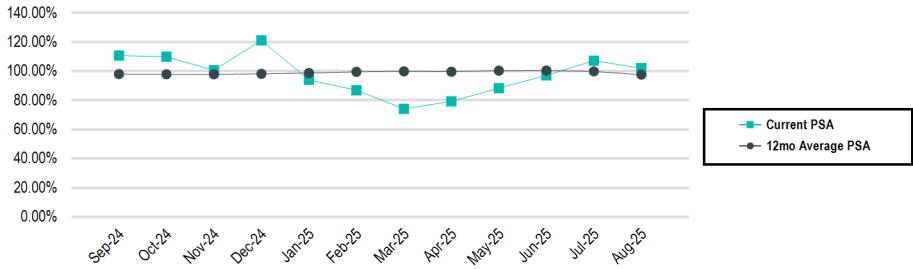
PSA

Current Month	102.058 %
3 Month Average	102.114 %
12 Month Average	97.622 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.495 %
3 Month Average	0.513 %
12 Month Average	0.474 %

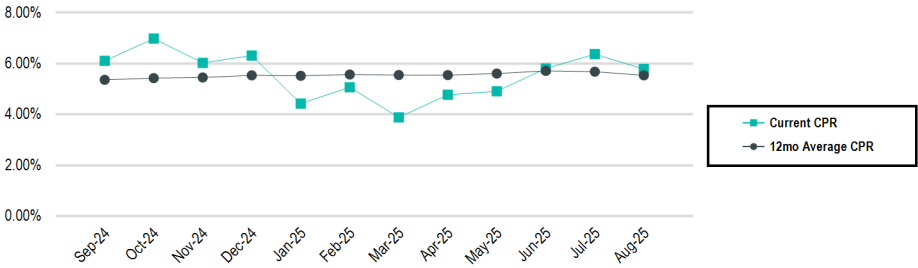
CPR

Current Month	5.785 %
3 Month Average	5.986 %
12 Month Average	5.536 %

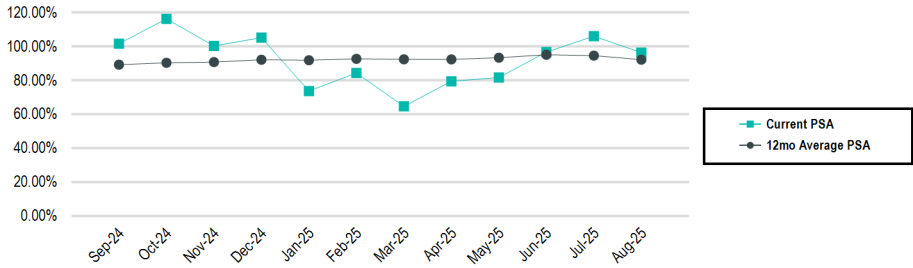
PSA

Current Month	96.413 %
3 Month Average	99.758 %
12 Month Average	92.261 %

CPR: Current vs 12mo Average

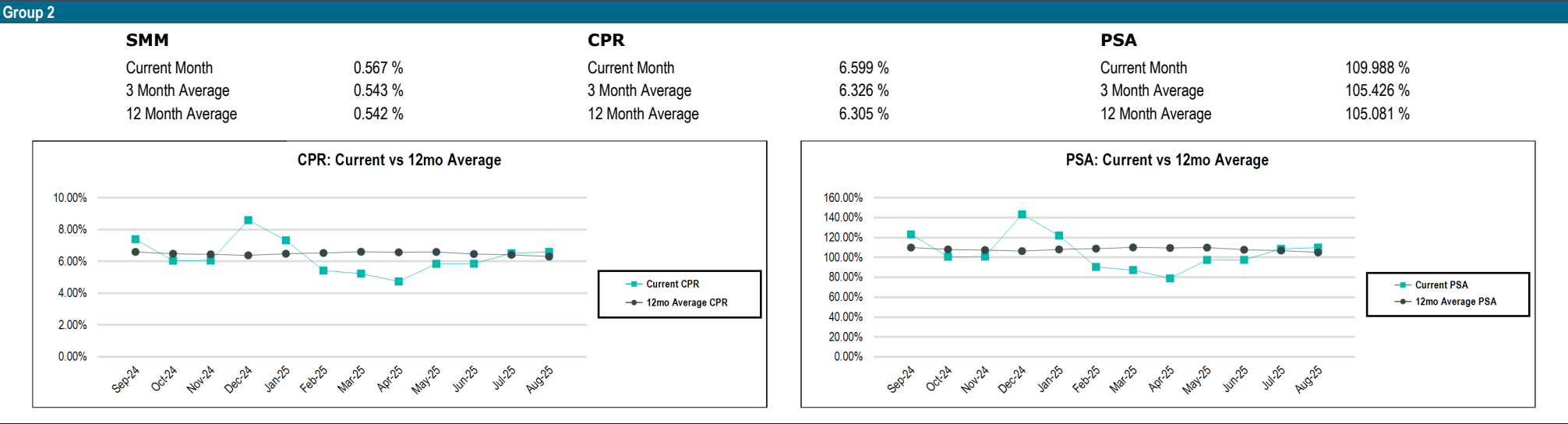


PSA: Current vs 12mo Average



Distribution Date: 25-Aug-2025
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Prepayment Rates



Calculation Methodology:

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

Connecticut Avenue Securities
Credit-Linked Notes
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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

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

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

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification				
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.				

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