

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: 26-Aug-2024
 06-Aug-2024 3:11:34 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		07/31/2024	0.00000 %	3,342,535,737.53	0.00	29,343,303.89	0.00	3,313,209,903.81	29,343,303.89	0.00
1M-1	30711XQS6	08/23/2024	6.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	08/23/2024	8.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	08/23/2024	8.11162 %	5,075,858.38	36,598.61	495,228.57	0.00	4,580,629.81	531,827.18	0.00
1M-BH		07/31/2024	0.00000 %	20,864,048.87	0.00	2,035,610.97	0.00	18,828,437.90	2,035,610.97	0.00
1M-2C	30711XQV9	08/23/2024	8.11162 %	19,359,089.00	139,585.40	0.00	0.00	19,359,089.00	139,585.40	0.00
1M-CH		07/31/2024	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	08/23/2024	8.11162 %	24,434,947.38	176,184.01	495,228.57	0.00	23,939,718.81	671,412.58	0.00
1M-2H		07/31/2024	0.00000 %	100,438,565.87	0.00	2,035,610.97	0.00	98,402,954.90	2,035,610.97	0.00
1B-1	30711XQW7	08/23/2024	9.61162 %	44,547,596.00	380,599.61	0.00	0.00	44,547,596.00	380,599.61	0.00
1B-1H		07/31/2024	0.00000 %	37,897,076.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		07/31/2024	0.00000 %	80,973,196.17	0.00	0.00	17,470.17	80,955,726.00	0.00	1,488,946.00
1A-I1	30711XQZ0	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	08/23/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	08/23/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	08/23/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	08/23/2024	1.80000 %	0.00	8,121.37	0.00	0.00	0.00	8,121.37	0.00
1B-I2	30711XRK2	08/23/2024	1.40000 %	0.00	6,316.62	0.00	0.00	0.00	6,316.62	0.00
1B-I3	30711XRM8	08/23/2024	1.00000 %	0.00	4,511.87	0.00	0.00	0.00	4,511.87	0.00
1B-I4	30711XRP1	08/23/2024	0.60000 %	0.00	2,707.12	0.00	0.00	0.00	2,707.12	0.00
1C-I1	30711XRR7	08/23/2024	1.80000 %	0.00	30,974.54	0.00	0.00	0.00	30,974.54	0.00
1C-I2	30711XRT3	08/23/2024	1.40000 %	0.00	24,091.31	0.00	0.00	0.00	24,091.31	0.00
1C-I3	30711XRV8	08/23/2024	1.00000 %	0.00	17,208.08	0.00	0.00	0.00	17,208.08	0.00
1C-I4	30711XRX4	08/23/2024	0.60000 %	0.00	10,324.85	0.00	0.00	0.00	10,324.85	0.00
1E-A1	30711XQY3	08/23/2024	6.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	08/23/2024	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	08/23/2024	7.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	08/23/2024	7.51162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	08/23/2024	6.31162 %	5,075,858.38	28,477.23	495,228.57	0.00	4,580,629.81	523,705.80	0.00

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Series 2017-C06



Distribution Date: 26-Aug-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	08/23/2024	6.71162 %	5,075,858.38	30,281.98	495,228.57	0.00	4,580,629.81	525,510.55	0.00
1E-B3	30711XRL0	08/23/2024	7.11162 %	5,075,858.38	32,086.73	495,228.57	0.00	4,580,629.81	527,315.30	0.00
1E-B4	30711XRN6	08/23/2024	7.51162 %	5,075,858.38	33,891.48	495,228.57	0.00	4,580,629.81	529,120.05	0.00
1E-C1	30711XRQ9	08/23/2024	6.31162 %	19,359,089.00	108,610.86	0.00	0.00	19,359,089.00	108,610.86	0.00
1E-C2	30711XRS5	08/23/2024	6.71162 %	19,359,089.00	115,494.09	0.00	0.00	19,359,089.00	115,494.09	0.00
1E-C3	30711XRU0	08/23/2024	7.11162 %	19,359,089.00	122,377.32	0.00	0.00	19,359,089.00	122,377.32	0.00
1E-C4	30711XRW6	08/23/2024	7.51162 %	19,359,089.00	129,260.55	0.00	0.00	19,359,089.00	129,260.55	0.00
1E-D1	30711XRY2	08/23/2024	6.31162 %	5,075,858.38	28,477.23	495,228.57	0.00	4,580,629.81	523,705.80	0.00
1E-D2	30711XRZ9	08/23/2024	6.71162 %	5,075,858.38	30,281.98	495,228.57	0.00	4,580,629.81	525,510.55	0.00
1E-D3	30711XSA3	08/23/2024	7.11162 %	5,075,858.38	32,086.73	495,228.57	0.00	4,580,629.81	527,315.30	0.00
1E-D4	30711XSB1	08/23/2024	7.51162 %	5,075,858.38	33,891.48	495,228.57	0.00	4,580,629.81	529,120.05	0.00
1E-D5	30711XSC9	08/23/2024	8.11162 %	5,075,858.38	36,598.61	495,228.57	0.00	4,580,629.81	531,827.18	0.00
1E-F1	30711XSD7	08/23/2024	6.31162 %	24,434,947.38	137,088.09	495,228.57	0.00	23,939,718.81	632,316.66	0.00
1E-F2	30711XSE5	08/23/2024	6.71162 %	24,434,947.38	145,776.07	495,228.57	0.00	23,939,718.81	641,004.64	0.00
1E-F3	30711XSF2	08/23/2024	7.11162 %	24,434,947.38	154,464.05	495,228.57	0.00	23,939,718.81	649,692.62	0.00
1E-F4	30711XSG0	08/23/2024	7.51162 %	24,434,947.38	163,152.04	495,228.57	0.00	23,939,718.81	658,380.61	0.00
1E-F5	30711XSH8	08/23/2024	8.11162 %	24,434,947.38	176,184.01	495,228.57	0.00	23,939,718.81	671,412.58	0.00
1X-1	30711XSJ4	08/23/2024	1.80000 %	0.00	8,121.37	0.00	0.00	0.00	8,121.37	0.00
1X-2	30711XSK1	08/23/2024	1.40000 %	0.00	6,316.62	0.00	0.00	0.00	6,316.62	0.00
1X-3	30711XSL9	08/23/2024	1.00000 %	0.00	4,511.87	0.00	0.00	0.00	4,511.87	0.00
1X-4	30711XSM7	08/23/2024	0.60000 %	0.00	2,707.12	0.00	0.00	0.00	2,707.12	0.00
1Y-1	30711XSN5	08/23/2024	1.80000 %	0.00	39,095.92	0.00	0.00	0.00	39,095.92	0.00
1Y-2	30711XSP0	08/23/2024	1.40000 %	0.00	30,407.93	0.00	0.00	0.00	30,407.93	0.00
1Y-3	30711XSQ8	08/23/2024	1.00000 %	0.00	21,719.95	0.00	0.00	0.00	21,719.95	0.00
1Y-4	30711XSR6	08/23/2024	0.60000 %	0.00	13,031.97	0.00	0.00	0.00	13,031.97	0.00
2A-H		07/31/2024	0.00000 %	2,303,817,702.02	0.00	20,726,777.37	0.00	2,283,165,764.34	20,726,777.37	0.00
2M-1	30711XSS4	08/23/2024	6.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	08/23/2024	8.26162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	08/23/2024	8.26162 %	967,211.54	7,102.87	697,176.11	0.00	270,035.43	704,278.98	0.00

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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-BH		07/31/2024	0.00000 %	2,590,325.68	0.00	1,867,133.62	0.00	723,192.06	1,867,133.62	0.00
2M-2C	30711XSV7	08/23/2024	8.26162 %	34,575,936.42	253,914.00	0.00	0.00	34,575,936.42	253,914.00	0.00
2M-CH		07/31/2024	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	08/23/2024	8.26162 %	35,543,147.96	261,016.87	697,176.11	0.00	34,845,971.85	958,192.98	0.00
2M-2H		07/31/2024	0.00000 %	95,189,444.26	0.00	1,867,133.62	0.00	93,322,310.64	1,867,133.62	0.00
2B-1	30711XSW5	08/23/2024	9.91162 %	19,316,000.00	170,180.31	0.00	0.00	19,316,000.00	170,180.31	0.00
2B-1H		07/31/2024	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		07/31/2024	0.00000 %	76,749,172.11	0.00	0.00	234,253.56	76,514,918.55	0.00	1,030,846.45
2A-I1	30711XSZ8	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	08/23/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	08/23/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	08/23/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	08/23/2024	1.80000 %	0.00	1,547.54	0.00	0.00	0.00	1,547.54	0.00
2B-I2	30711XTK0	08/23/2024	1.40000 %	0.00	1,203.64	0.00	0.00	0.00	1,203.64	0.00
2B-I3	30711XTM6	08/23/2024	1.00000 %	0.00	859.74	0.00	0.00	0.00	859.74	0.00
2B-I4	30711XTP9	08/23/2024	0.60000 %	0.00	515.85	0.00	0.00	0.00	515.85	0.00
2C-I1	30711XTR5	08/23/2024	1.80000 %	0.00	55,321.50	0.00	0.00	0.00	55,321.50	0.00
2C-I2	30711XTT1	08/23/2024	1.40000 %	0.00	43,027.83	0.00	0.00	0.00	43,027.83	0.00
2C-I3	30711XTV6	08/23/2024	1.00000 %	0.00	30,734.17	0.00	0.00	0.00	30,734.17	0.00
2C-I4	30711XTX2	08/23/2024	0.60000 %	0.00	18,440.50	0.00	0.00	0.00	18,440.50	0.00
2E-A1	30711XSY1	08/23/2024	6.46162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	08/23/2024	6.86162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	08/23/2024	7.26162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	08/23/2024	7.66162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	08/23/2024	6.46162 %	967,211.54	5,555.34	697,176.11	0.00	270,035.43	702,731.45	0.00
2E-B2	30711XTJ3	08/23/2024	6.86162 %	967,211.54	5,899.23	697,176.11	0.00	270,035.43	703,075.34	0.00
2E-B3	30711XTL8	08/23/2024	7.26162 %	967,211.54	6,243.13	697,176.11	0.00	270,035.43	703,419.24	0.00
2E-B4	30711XTN4	08/23/2024	7.66162 %	967,211.54	6,587.03	697,176.11	0.00	270,035.43	703,763.14	0.00
2E-C1	30711XTQ7	08/23/2024	6.46162 %	34,575,936.42	198,592.50	0.00	0.00	34,575,936.42	198,592.50	0.00
2E-C2	30711XTS3	08/23/2024	6.86162 %	34,575,936.42	210,886.17	0.00	0.00	34,575,936.42	210,886.17	0.00
2E-C3	30711XTU8	08/23/2024	7.26162 %	34,575,936.42	223,179.83	0.00	0.00	34,575,936.42	223,179.83	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	08/23/2024	7.66162 %	34,575,936.42	235,473.50	0.00	0.00	34,575,936.42	235,473.50	0.00
2E-D1	30711XTY0	08/23/2024	6.46162 %	967,211.54	5,555.34	697,176.11	0.00	270,035.43	702,731.45	0.00
2E-D2	30711XTZ7	08/23/2024	6.86162 %	967,211.54	5,899.23	697,176.11	0.00	270,035.43	703,075.34	0.00
2E-D3	30711XUA0	08/23/2024	7.26162 %	967,211.54	6,243.13	697,176.11	0.00	270,035.43	703,419.24	0.00
2E-D4	30711XUB8	08/23/2024	7.66162 %	967,211.54	6,587.03	697,176.11	0.00	270,035.43	703,763.14	0.00
2E-D5	30711XUC6	08/23/2024	8.26162 %	967,211.54	7,102.87	697,176.11	0.00	270,035.43	704,278.98	0.00
2E-F1	30711XUD4	08/23/2024	6.46162 %	35,543,147.96	204,147.84	697,176.11	0.00	34,845,971.85	901,323.95	0.00
2E-F2	30711XUE2	08/23/2024	6.86162 %	35,543,147.96	216,785.40	697,176.11	0.00	34,845,971.85	913,961.51	0.00
2E-F3	30711XUF9	08/23/2024	7.26162 %	35,543,147.96	229,422.96	697,176.11	0.00	34,845,971.85	926,599.07	0.00
2E-F4	30711XUG7	08/23/2024	7.66162 %	35,543,147.96	242,060.53	697,176.11	0.00	34,845,971.85	939,236.64	0.00
2E-F5	30711XUH5	08/23/2024	8.26162 %	35,543,147.96	261,016.87	697,176.11	0.00	34,845,971.85	958,192.98	0.00
2X-1	30711XUJ1	08/23/2024	1.80000 %	0.00	1,547.54	0.00	0.00	0.00	1,547.54	0.00
2X-2	30711XUK8	08/23/2024	1.40000 %	0.00	1,203.64	0.00	0.00	0.00	1,203.64	0.00
2X-3	30711XUL6	08/23/2024	1.00000 %	0.00	859.74	0.00	0.00	0.00	859.74	0.00
2X-4	30711XUM4	08/23/2024	0.60000 %	0.00	515.85	0.00	0.00	0.00	515.85	0.00
2Y-1	30711XUN2	08/23/2024	1.80000 %	0.00	56,869.04	0.00	0.00	0.00	56,869.04	0.00
2Y-2	30711XUP7	08/23/2024	1.40000 %	0.00	44,231.47	0.00	0.00	0.00	44,231.47	0.00
2Y-3	30711XUQ5	08/23/2024	1.00000 %	0.00	31,593.91	0.00	0.00	0.00	31,593.91	0.00
2Y-4	30711XUR3	08/23/2024	0.60000 %	0.00	18,956.35	0.00	0.00	0.00	18,956.35	0.00
Totals				7,045,296,663.43	5,578,496.96	76,954,045.32	251,723.73	6,968,183,204.24	82,532,542.28	2,519,792.45

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,342,535,737.53	7,725,404.42	21,617,899.47	0.00	0.00	29,343,303.89	3,313,209,903.81	0.20887251	29,343,303.89
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	19,359,089.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.23661391	495,228.57
1M-BH	79,574,517.00	20,864,048.87	535,928.68	1,499,682.30	0.00	0.00	2,035,610.97	18,828,437.90	0.23661391	2,035,610.97
1M-2C	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1M-CH	79,574,517.00	79,574,517.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00	1.00000000	0.00
1M-2	58,077,267.00	24,434,947.38	130,382.08	364,846.49	0.00	0.00	495,228.57	23,939,718.81	0.41220464	495,228.57
1M-2H	238,723,551.00	100,438,565.87	535,928.68	1,499,682.30	0.00	0.00	2,035,610.97	98,402,954.90	0.41220464	2,035,610.97
1B-1	44,547,596.00	44,547,596.00	0.00	0.00	0.00	0.00	0.00	44,547,596.00	1.00000000	0.00
1B-1H	37,897,076.00	37,897,076.00	0.00	0.00	0.00	0.00	0.00	37,897,076.00	1.00000000	0.00
1B-2H	82,444,672.00	80,973,196.17	0.00	0.00	0.00	17,470.17	17,470.17	80,955,726.00	0.98194006	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	19,359,089.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	19,359,089.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.23661391	495,228.57
1E-B2	19,359,089.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.23661391	495,228.57
1E-B3	19,359,089.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.23661391	495,228.57

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
06-Aug-2024 3:11:34 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-B4	19,359,089.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.23661391	495,228.57
1E-C1	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C2	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C3	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-C4	19,359,089.00	19,359,089.00	0.00	0.00	0.00	0.00	0.00	19,359,089.00	1.00000000	0.00
1E-D1	38,718,178.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.11830696	495,228.57
1E-D2	38,718,178.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.11830696	495,228.57
1E-D3	38,718,178.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.11830696	495,228.57
1E-D4	38,718,178.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.11830696	495,228.57
1E-D5	38,718,178.00	5,075,858.38	130,382.08	364,846.49	0.00	0.00	495,228.57	4,580,629.81	0.11830696	495,228.57
1E-F1	38,718,178.00	24,434,947.38	130,382.08	364,846.49	0.00	0.00	495,228.57	23,939,718.81	0.61830696	495,228.57
1E-F2	38,718,178.00	24,434,947.38	130,382.08	364,846.49	0.00	0.00	495,228.57	23,939,718.81	0.61830696	495,228.57
1E-F3	38,718,178.00	24,434,947.38	130,382.08	364,846.49	0.00	0.00	495,228.57	23,939,718.81	0.61830696	495,228.57
1E-F4	38,718,178.00	24,434,947.38	130,382.08	364,846.49	0.00	0.00	495,228.57	23,939,718.81	0.61830696	495,228.57
1E-F5	38,718,178.00	24,434,947.38	130,382.08	364,846.49	0.00	0.00	495,228.57	23,939,718.81	0.61830696	495,228.57
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	2,303,817,702.02	4,962,694.57	15,764,082.80	0.00	0.00	20,726,777.37	2,283,165,764.34	0.15374839	20,726,777.37
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	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00780992	697,176.11
2M-BH	92,599,118.58	2,590,325.68	447,055.21	1,420,078.41	0.00	0.00	1,867,133.62	723,192.06	0.00780992	1,867,133.62
2M-2C	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2M-CH	92,599,118.58	92,599,118.58	0.00	0.00	0.00	0.00	0.00	92,599,118.58	1.00000000	0.00
2M-2	103,305,970.00	35,543,147.96	166,927.64	530,248.47	0.00	0.00	697,176.11	34,845,971.85	0.33730840	697,176.11

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	95,189,444.26	447,055.21	1,420,078.41	0.00	0.00	1,867,133.62	93,322,310.64	0.33730759	1,867,133.62
2B-1	19,316,000.00	19,316,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	58,229,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	76,749,172.11	0.00	0.00	0.00	234,253.56	234,253.56	76,514,918.55	0.98670661	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	34,154,097.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	34,575,936.42	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00780992	697,176.11
2E-B2	34,575,936.42	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00780992	697,176.11
2E-B3	34,575,936.42	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00780992	697,176.11
2E-B4	34,575,936.42	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00780992	697,176.11
2E-C1	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C2	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C3	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-C4	34,575,936.42	34,575,936.42	0.00	0.00	0.00	0.00	0.00	34,575,936.42	1.00000000	0.00
2E-D1	68,730,033.58	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00392893	697,176.11
2E-D2	68,730,033.58	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00392893	697,176.11
2E-D3	68,730,033.58	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00392893	697,176.11
2E-D4	68,730,033.58	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00392893	697,176.11
2E-D5	68,730,033.58	967,211.54	166,927.64	530,248.47	0.00	0.00	697,176.11	270,035.43	0.00392893	697,176.11

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	35,543,147.96	166,927.64	530,248.47	0.00	0.00	697,176.11	34,845,971.85	0.50390496	697,176.11
2E-F2	69,151,872.83	35,543,147.96	166,927.64	530,248.47	0.00	0.00	697,176.11	34,845,971.85	0.50390496	697,176.11
2E-F3	69,151,872.83	35,543,147.96	166,927.64	530,248.47	0.00	0.00	697,176.11	34,845,971.85	0.50390496	697,176.11
2E-F4	69,151,872.83	35,543,147.96	166,927.64	530,248.47	0.00	0.00	697,176.11	34,845,971.85	0.50390496	697,176.11
2E-F5	69,151,872.83	35,543,147.96	166,927.64	530,248.47	0.00	0.00	697,176.11	34,845,971.85	0.50390496	697,176.11
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,396,986,767.09	7,045,296,663.43	19,411,022.29	57,543,023.05	0.00	251,723.73	77,205,769.05	6,968,183,204.24	0.20258121	76,954,045.32

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	210.72128062	0.48702759	1.36284301	0.00000000	0.00000000	1.84987059	208.87251138	0.20887251	1.84987059
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	262.19510536	6.73492849	18.84626338	0.00000000	0.00000000	25.58119186	236.61391350	0.23661391	25.58119186
1M-BH	79,574,517.00	262.19510538	6.73492847	18.84626331	0.00000000	0.00000000	25.58119165	236.61391372	0.23661391	25.58119165
1M-2C	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	79,574,517.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	58,077,267.00	420.73170179	2.24497616	6.28208779	0.00000000	0.00000000	8.52706395	412.20463783	0.41220464	8.52706395
1M-2H	238,723,551.00	420.73170179	2.24497616	6.28208777	0.00000000	0.00000000	8.52706388	412.20463791	0.41220464	8.52706388
1B-1	44,547,596.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	37,897,076.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	982.15195968	0.00000000	0.00000000	0.00000000	0.21190175	0.21190175	981.94005793	0.98194006	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	262.19510536	6.73492849	18.84626338	0.00000000	0.00000000	25.58119186	236.61391350	0.23661391	25.58119186
1E-B2	19,359,089.00	262.19510536	6.73492849	18.84626338	0.00000000	0.00000000	25.58119186	236.61391350	0.23661391	25.58119186
1E-B3	19,359,089.00	262.19510536	6.73492849	18.84626338	0.00000000	0.00000000	25.58119186	236.61391350	0.23661391	25.58119186

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Series 2017-C06



Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	262.19510536	6.73492849	18.84626338	0.00000000	0.00000000	25.58119186	236.61391350	0.23661391	25.58119186
1E-C1	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	19,359,089.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	38,718,178.00	131.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	118.30695675	0.11830696	12.79059593
1E-D2	38,718,178.00	131.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	118.30695675	0.11830696	12.79059593
1E-D3	38,718,178.00	131.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	118.30695675	0.11830696	12.79059593
1E-D4	38,718,178.00	131.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	118.30695675	0.11830696	12.79059593
1E-D5	38,718,178.00	131.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	118.30695675	0.11830696	12.79059593
1E-F1	38,718,178.00	631.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	618.30695675	0.61830696	12.79059593
1E-F2	38,718,178.00	631.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	618.30695675	0.61830696	12.79059593
1E-F3	38,718,178.00	631.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	618.30695675	0.61830696	12.79059593
1E-F4	38,718,178.00	631.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	618.30695675	0.61830696	12.79059593
1E-F5	38,718,178.00	631.09755268	3.36746424	9.42313169	0.00000000	0.00000000	12.79059593	618.30695675	0.61830696	12.79059593
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	155.13909260	0.33418787	1.06155339	0.00000000	0.00000000	1.39574126	153.74839104	0.15374839	1.39574126
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	27.97354577	4.82785594	15.33576600	0.00000000	0.00000000	20.16362193	7.80992384	0.00780992	20.16362193
2M-BH	92,599,118.58	27.97354575	4.82785600	15.33576595	0.00000000	0.00000000	20.16362195	7.80992380	0.00780992	20.16362195
2M-2C	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	92,599,118.58	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	103,305,970.00	344.05705653	1.61585666	5.13279600	0.00000000	0.00000000	6.74865267	337.30840386	0.33730840	6.74865267

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Series 2017-C06



Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	344.05622596	1.61585278	5.13278360	0.00000000	0.00000000	6.74863638	337.30758958	0.33730759	6.74863638
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	989.72744817	0.00000000	0.00000000	0.00000000	3.02084272	3.02084272	986.70660545	0.98670661	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	27.97354577	4.82785594	15.33576600	0.00000000	0.00000000	20.16362193	7.80992384	0.00780992	20.16362193
2E-B2	34,575,936.42	27.97354577	4.82785594	15.33576600	0.00000000	0.00000000	20.16362193	7.80992384	0.00780992	20.16362193
2E-B3	34,575,936.42	27.97354577	4.82785594	15.33576600	0.00000000	0.00000000	20.16362193	7.80992384	0.00780992	20.16362193
2E-B4	34,575,936.42	27.97354577	4.82785594	15.33576600	0.00000000	0.00000000	20.16362193	7.80992384	0.00780992	20.16362193
2E-C1	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	34,575,936.42	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	68,730,033.58	14.07261847	2.42874376	7.71494560	0.00000000	0.00000000	10.14368936	3.92892911	0.00392893	10.14368936
2E-D2	68,730,033.58	14.07261847	2.42874376	7.71494560	0.00000000	0.00000000	10.14368936	3.92892911	0.00392893	10.14368936
2E-D3	68,730,033.58	14.07261847	2.42874376	7.71494560	0.00000000	0.00000000	10.14368936	3.92892911	0.00392893	10.14368936
2E-D4	68,730,033.58	14.07261847	2.42874376	7.71494560	0.00000000	0.00000000	10.14368936	3.92892911	0.00392893	10.14368936
2E-D5	68,730,033.58	14.07261847	2.42874376	7.71494560	0.00000000	0.00000000	10.14368936	3.92892911	0.00392893	10.14368936

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Series 2017-C06



Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	513.98677296	2.41392797	7.66788300	0.00000000	0.00000000	10.08181097	503.90496199	0.50390496	10.08181097
2E-F2	69,151,872.83	513.98677296	2.41392797	7.66788300	0.00000000	0.00000000	10.08181097	503.90496199	0.50390496	10.08181097
2E-F3	69,151,872.83	513.98677296	2.41392797	7.66788300	0.00000000	0.00000000	10.08181097	503.90496199	0.50390496	10.08181097
2E-F4	69,151,872.83	513.98677296	2.41392797	7.66788300	0.00000000	0.00000000	10.08181097	503.90496199	0.50390496	10.08181097
2E-F5	69,151,872.83	513.98677296	2.41392797	7.66788300	0.00000000	0.00000000	10.08181097	503.90496199	0.50390496	10.08181097
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,342,535,737.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,313,209,903.81
1M-1	N/A	N/A	6.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	8.11162 %	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	07/25/24 - 08/25/24	32	8.11162 %	5,075,858.38	36,598.61	0.00	0.00	0.00	0.00	36,598.61	0.00	4,580,629.81
1M-BH	N/A	N/A	0.00000 %	20,864,048.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,828,437.90
1M-2C	07/25/24 - 08/25/24	32	8.11162 %	19,359,089.00	139,585.40	0.00	0.00	0.00	0.00	139,585.40	0.00	19,359,089.00
1M-CH	N/A	N/A	0.00000 %	79,574,517.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,574,517.00
1M-2	07/25/24 - 08/25/24	32	8.11162 %	24,434,947.38	176,184.01	0.00	0.00	0.00	0.00	176,184.01	0.00	23,939,718.81
1M-2H	N/A	N/A	0.00000 %	100,438,565.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98,402,954.90
1B-1	07/25/24 - 08/25/24	32	9.61162 %	44,547,596.00	380,599.61	0.00	0.00	0.00	0.00	380,599.61	0.00	44,547,596.00
1B-1H	N/A	N/A	0.00000 %	37,897,076.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	37,897,076.00
1B-2H	N/A	N/A	0.00000 %	80,973,196.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	80,955,726.00
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	07/25/24 - 08/25/24	32	1.80000 %	5,075,858.38	8,121.37	0.00	0.00	0.00	0.00	8,121.37	0.00	4,580,629.81
1B-I2	07/25/24 - 08/25/24	32	1.40000 %	5,075,858.38	6,316.62	0.00	0.00	0.00	0.00	6,316.62	0.00	4,580,629.81
1B-I3	07/25/24 - 08/25/24	32	1.00000 %	5,075,858.38	4,511.87	0.00	0.00	0.00	0.00	4,511.87	0.00	4,580,629.81
1B-I4	07/25/24 - 08/25/24	32	0.60000 %	5,075,858.38	2,707.12	0.00	0.00	0.00	0.00	2,707.12	0.00	4,580,629.81
1C-I1	07/25/24 - 08/25/24	32	1.80000 %	19,359,089.00	30,974.54	0.00	0.00	0.00	0.00	30,974.54	0.00	19,359,089.00
1C-I2	07/25/24 - 08/25/24	32	1.40000 %	19,359,089.00	24,091.31	0.00	0.00	0.00	0.00	24,091.31	0.00	19,359,089.00
1C-I3	07/25/24 - 08/25/24	32	1.00000 %	19,359,089.00	17,208.08	0.00	0.00	0.00	0.00	17,208.08	0.00	19,359,089.00
1C-I4	07/25/24 - 08/25/24	32	0.60000 %	19,359,089.00	10,324.85	0.00	0.00	0.00	0.00	10,324.85	0.00	19,359,089.00
1E-A1	N/A	N/A	6.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.51162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/24 - 08/25/24	32	6.31162 %	5,075,858.38	28,477.23	0.00	0.00	0.00	0.00	28,477.23	0.00	4,580,629.81
1E-B2	07/25/24 - 08/25/24	32	6.71162 %	5,075,858.38	30,281.98	0.00	0.00	0.00	0.00	30,281.98	0.00	4,580,629.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/24 - 08/25/24	32	7.11162 %	5,075,858.38	32,086.73	0.00	0.00	0.00	0.00	32,086.73	0.00	4,580,629.81
1E-B4	07/25/24 - 08/25/24	32	7.51162 %	5,075,858.38	33,891.48	0.00	0.00	0.00	0.00	33,891.48	0.00	4,580,629.81
1E-C1	07/25/24 - 08/25/24	32	6.31162 %	19,359,089.00	108,610.86	0.00	0.00	0.00	0.00	108,610.86	0.00	19,359,089.00
1E-C2	07/25/24 - 08/25/24	32	6.71162 %	19,359,089.00	115,494.09	0.00	0.00	0.00	0.00	115,494.09	0.00	19,359,089.00
1E-C3	07/25/24 - 08/25/24	32	7.11162 %	19,359,089.00	122,377.32	0.00	0.00	0.00	0.00	122,377.32	0.00	19,359,089.00
1E-C4	07/25/24 - 08/25/24	32	7.51162 %	19,359,089.00	129,260.55	0.00	0.00	0.00	0.00	129,260.55	0.00	19,359,089.00
1E-D1	07/25/24 - 08/25/24	32	6.31162 %	5,075,858.38	28,477.23	0.00	0.00	0.00	0.00	28,477.23	0.00	4,580,629.81
1E-D2	07/25/24 - 08/25/24	32	6.71162 %	5,075,858.38	30,281.98	0.00	0.00	0.00	0.00	30,281.98	0.00	4,580,629.81
1E-D3	07/25/24 - 08/25/24	32	7.11162 %	5,075,858.38	32,086.73	0.00	0.00	0.00	0.00	32,086.73	0.00	4,580,629.81
1E-D4	07/25/24 - 08/25/24	32	7.51162 %	5,075,858.38	33,891.48	0.00	0.00	0.00	0.00	33,891.48	0.00	4,580,629.81
1E-D5	07/25/24 - 08/25/24	32	8.11162 %	5,075,858.38	36,598.61	0.00	0.00	0.00	0.00	36,598.61	0.00	4,580,629.81
1E-F1	07/25/24 - 08/25/24	32	6.31162 %	24,434,947.38	137,088.09	0.00	0.00	0.00	0.00	137,088.09	0.00	23,939,718.81
1E-F2	07/25/24 - 08/25/24	32	6.71162 %	24,434,947.38	145,776.07	0.00	0.00	0.00	0.00	145,776.07	0.00	23,939,718.81
1E-F3	07/25/24 - 08/25/24	32	7.11162 %	24,434,947.38	154,464.05	0.00	0.00	0.00	0.00	154,464.05	0.00	23,939,718.81
1E-F4	07/25/24 - 08/25/24	32	7.51162 %	24,434,947.38	163,152.04	0.00	0.00	0.00	0.00	163,152.04	0.00	23,939,718.81
1E-F5	07/25/24 - 08/25/24	32	8.11162 %	24,434,947.38	176,184.01	0.00	0.00	0.00	0.00	176,184.01	0.00	23,939,718.81
1X-1	07/25/24 - 08/25/24	32	1.80000 %	5,075,858.38	8,121.37	0.00	0.00	0.00	0.00	8,121.37	0.00	4,580,629.81
1X-2	07/25/24 - 08/25/24	32	1.40000 %	5,075,858.38	6,316.62	0.00	0.00	0.00	0.00	6,316.62	0.00	4,580,629.81
1X-3	07/25/24 - 08/25/24	32	1.00000 %	5,075,858.38	4,511.87	0.00	0.00	0.00	0.00	4,511.87	0.00	4,580,629.81
1X-4	07/25/24 - 08/25/24	32	0.60000 %	5,075,858.38	2,707.12	0.00	0.00	0.00	0.00	2,707.12	0.00	4,580,629.81
1Y-1	07/25/24 - 08/25/24	32	1.80000 %	24,434,947.38	39,095.92	0.00	0.00	0.00	0.00	39,095.92	0.00	23,939,718.81
1Y-2	07/25/24 - 08/25/24	32	1.40000 %	24,434,947.38	30,407.93	0.00	0.00	0.00	0.00	30,407.93	0.00	23,939,718.81
1Y-3	07/25/24 - 08/25/24	32	1.00000 %	24,434,947.38	21,719.95	0.00	0.00	0.00	0.00	21,719.95	0.00	23,939,718.81
1Y-4	07/25/24 - 08/25/24	32	0.60000 %	24,434,947.38	13,031.97	0.00	0.00	0.00	0.00	13,031.97	0.00	23,939,718.81
2A-H	N/A	N/A	0.00000 %	2,303,817,702.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,283,165,764.34
2M-1	N/A	N/A	6.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	8.26162 %	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	07/25/24 - 08/25/24	32	8.26162 %	967,211.54	7,102.87	0.00	0.00	0.00	0.00	7,102.87	0.00	270,035.43
2M-BH	N/A	N/A	0.00000 %	2,590,325.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	723,192.06
2M-2C	07/25/24 - 08/25/24	32	8.26162 %	34,575,936.42	253,914.00	0.00	0.00	0.00	0.00	253,914.00	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	07/25/24 - 08/25/24	32	8.26162 %	35,543,147.96	261,016.87	0.00	0.00	0.00	0.00	261,016.87	0.00	34,845,971.85
2M-2H	N/A	N/A	0.00000 %	95,189,444.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	93,322,310.64
2B-1	07/25/24 - 08/25/24	32	9.91162 %	19,316,000.00	170,180.31	0.00	0.00	0.00	0.00	170,180.31	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	76,749,172.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,514,918.55
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	07/25/24 - 08/25/24	32	1.80000 %	967,211.54	1,547.54	0.00	0.00	0.00	0.00	1,547.54	0.00	270,035.43
2B-I2	07/25/24 - 08/25/24	32	1.40000 %	967,211.54	1,203.64	0.00	0.00	0.00	0.00	1,203.64	0.00	270,035.43
2B-I3	07/25/24 - 08/25/24	32	1.00000 %	967,211.54	859.74	0.00	0.00	0.00	0.00	859.74	0.00	270,035.43
2B-I4	07/25/24 - 08/25/24	32	0.60000 %	967,211.54	515.85	0.00	0.00	0.00	0.00	515.85	0.00	270,035.43
2C-I1	07/25/24 - 08/25/24	32	1.80000 %	34,575,936.42	55,321.50	0.00	0.00	0.00	0.00	55,321.50	0.00	34,575,936.42
2C-I2	07/25/24 - 08/25/24	32	1.40000 %	34,575,936.42	43,027.83	0.00	0.00	0.00	0.00	43,027.83	0.00	34,575,936.42
2C-I3	07/25/24 - 08/25/24	32	1.00000 %	34,575,936.42	30,734.17	0.00	0.00	0.00	0.00	30,734.17	0.00	34,575,936.42
2C-I4	07/25/24 - 08/25/24	32	0.60000 %	34,575,936.42	18,440.50	0.00	0.00	0.00	0.00	18,440.50	0.00	34,575,936.42
2E-A1	N/A	N/A	6.46162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.86162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.26162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.66162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/24 - 08/25/24	32	6.46162 %	967,211.54	5,555.34	0.00	0.00	0.00	0.00	5,555.34	0.00	270,035.43
2E-B2	07/25/24 - 08/25/24	32	6.86162 %	967,211.54	5,899.23	0.00	0.00	0.00	0.00	5,899.23	0.00	270,035.43
2E-B3	07/25/24 - 08/25/24	32	7.26162 %	967,211.54	6,243.13	0.00	0.00	0.00	0.00	6,243.13	0.00	270,035.43
2E-B4	07/25/24 - 08/25/24	32	7.66162 %	967,211.54	6,587.03	0.00	0.00	0.00	0.00	6,587.03	0.00	270,035.43
2E-C1	07/25/24 - 08/25/24	32	6.46162 %	34,575,936.42	198,592.50	0.00	0.00	0.00	0.00	198,592.50	0.00	34,575,936.42
2E-C2	07/25/24 - 08/25/24	32	6.86162 %	34,575,936.42	210,886.17	0.00	0.00	0.00	0.00	210,886.17	0.00	34,575,936.42
2E-C3	07/25/24 - 08/25/24	32	7.26162 %	34,575,936.42	223,179.83	0.00	0.00	0.00	0.00	223,179.83	0.00	34,575,936.42
2E-C4	07/25/24 - 08/25/24	32	7.66162 %	34,575,936.42	235,473.50	0.00	0.00	0.00	0.00	235,473.50	0.00	34,575,936.42
2E-D1	07/25/24 - 08/25/24	32	6.46162 %	967,211.54	5,555.34	0.00	0.00	0.00	0.00	5,555.34	0.00	270,035.43
2E-D2	07/25/24 - 08/25/24	32	6.86162 %	967,211.54	5,899.23	0.00	0.00	0.00	0.00	5,899.23	0.00	270,035.43

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
 06-Aug-2024 3:11:34 PM

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	07/25/24 - 08/25/24	32	7.26162 %	967,211.54	6,243.13	0.00	0.00	0.00	0.00	6,243.13	0.00	270,035.43
2E-D4	07/25/24 - 08/25/24	32	7.66162 %	967,211.54	6,587.03	0.00	0.00	0.00	0.00	6,587.03	0.00	270,035.43
2E-D5	07/25/24 - 08/25/24	32	8.26162 %	967,211.54	7,102.87	0.00	0.00	0.00	0.00	7,102.87	0.00	270,035.43
2E-F1	07/25/24 - 08/25/24	32	6.46162 %	35,543,147.96	204,147.84	0.00	0.00	0.00	0.00	204,147.84	0.00	34,845,971.85
2E-F2	07/25/24 - 08/25/24	32	6.86162 %	35,543,147.96	216,785.40	0.00	0.00	0.00	0.00	216,785.40	0.00	34,845,971.85
2E-F3	07/25/24 - 08/25/24	32	7.26162 %	35,543,147.96	229,422.96	0.00	0.00	0.00	0.00	229,422.96	0.00	34,845,971.85
2E-F4	07/25/24 - 08/25/24	32	7.66162 %	35,543,147.96	242,060.53	0.00	0.00	0.00	0.00	242,060.53	0.00	34,845,971.85
2E-F5	07/25/24 - 08/25/24	32	8.26162 %	35,543,147.96	261,016.87	0.00	0.00	0.00	0.00	261,016.87	0.00	34,845,971.85
2X-1	07/25/24 - 08/25/24	32	1.80000 %	967,211.54	1,547.54	0.00	0.00	0.00	0.00	1,547.54	0.00	270,035.43
2X-2	07/25/24 - 08/25/24	32	1.40000 %	967,211.54	1,203.64	0.00	0.00	0.00	0.00	1,203.64	0.00	270,035.43
2X-3	07/25/24 - 08/25/24	32	1.00000 %	967,211.54	859.74	0.00	0.00	0.00	0.00	859.74	0.00	270,035.43
2X-4	07/25/24 - 08/25/24	32	0.60000 %	967,211.54	515.85	0.00	0.00	0.00	0.00	515.85	0.00	270,035.43
2Y-1	07/25/24 - 08/25/24	32	1.80000 %	35,543,147.95	56,869.04	0.00	0.00	0.00	0.00	56,869.04	0.00	34,845,971.84
2Y-2	07/25/24 - 08/25/24	32	1.40000 %	35,543,147.95	44,231.47	0.00	0.00	0.00	0.00	44,231.47	0.00	34,845,971.84
2Y-3	07/25/24 - 08/25/24	32	1.00000 %	35,543,147.95	31,593.91	0.00	0.00	0.00	0.00	31,593.91	0.00	34,845,971.84
2Y-4	07/25/24 - 08/25/24	32	0.60000 %	35,543,147.95	18,956.35	0.00	0.00	0.00	0.00	18,956.35	0.00	34,845,971.84
Totals					5,578,496.96	0.00	0.00	0.00	0.00	5,578,496.96	0.00	

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

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Series 2017-C06



Distribution Date: 26-Aug-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	210.72128062	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	208.87251138
1M-1	156,644,000.00	6.21162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	19,359,089.00	8.11162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	79,574,517.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	19,359,089.00	8.11162 %	262.19510536	1.89051303	0.00000000	0.00000000	0.00000000	0.00000000	1.89051303	0.00000000	236.61391350
1M-BH	79,574,517.00	0.00000 %	262.19510538	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	236.61391372
1M-2C	19,359,089.00	8.11162 %	1000.00000000	7.21032896	0.00000000	0.00000000	0.00000000	0.00000000	7.21032896	0.00000000	1000.00000000
1M-CH	79,574,517.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	58,077,267.00	8.11162 %	420.73170179	3.03361400	0.00000000	0.00000000	0.00000000	0.00000000	3.03361400	0.00000000	412.20463783
1M-2H	238,723,551.00	0.00000 %	420.73170179	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	412.20463791
1B-1	44,547,596.00	9.61162 %	1000.00000000	8.54366215	0.00000000	0.00000000	0.00000000	0.00000000	8.54366215	0.00000000	1000.00000000
1B-1H	37,897,076.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	982.15195968	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.94005793
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 %	262.19510536	0.41951199	0.00000000	0.00000000	0.00000000	0.00000000	0.41951199	0.00000000	236.61391350
1B-I2	0.00	1.40000 %	262.19510536	0.32628705	0.00000000	0.00000000	0.00000000	0.00000000	0.32628705	0.00000000	236.61391350
1B-I3	0.00	1.00000 %	262.19510536	0.23306210	0.00000000	0.00000000	0.00000000	0.00000000	0.23306210	0.00000000	236.61391350
1B-I4	0.00	0.60000 %	262.19510536	0.13983716	0.00000000	0.00000000	0.00000000	0.00000000	0.13983716	0.00000000	236.61391350
1C-I1	0.00	1.80000 %	1000.00000000	1.59999988	0.00000000	0.00000000	0.00000000	0.00000000	1.59999988	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444441	0.00000000	0.00000000	0.00000000	0.00000000	1.24444441	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888893	0.00000000	0.00000000	0.00000000	0.00000000	0.88888893	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333346	0.00000000	0.00000000	0.00000000	0.00000000	0.53333346	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.31162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.71162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.11162 %	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: 26-Aug-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	19,359,089.00	7.51162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.31162 %	262.19510536	1.47100052	0.00000000	0.00000000	0.00000000	0.00000000	1.47100052	0.00000000	236.61391350
1E-B2	19,359,089.00	6.71162 %	262.19510536	1.56422547	0.00000000	0.00000000	0.00000000	0.00000000	1.56422547	0.00000000	236.61391350
1E-B3	19,359,089.00	7.11162 %	262.19510536	1.65745041	0.00000000	0.00000000	0.00000000	0.00000000	1.65745041	0.00000000	236.61391350
1E-B4	19,359,089.00	7.51162 %	262.19510536	1.75067535	0.00000000	0.00000000	0.00000000	0.00000000	1.75067535	0.00000000	236.61391350
1E-C1	19,359,089.00	6.31162 %	1000.00000000	5.61032908	0.00000000	0.00000000	0.00000000	0.00000000	5.61032908	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.71162 %	1000.00000000	5.96588455	0.00000000	0.00000000	0.00000000	0.00000000	5.96588455	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.11162 %	1000.00000000	6.32144002	0.00000000	0.00000000	0.00000000	0.00000000	6.32144002	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.51162 %	1000.00000000	6.67699549	0.00000000	0.00000000	0.00000000	0.00000000	6.67699549	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.31162 %	131.09755268	0.73550026	0.00000000	0.00000000	0.00000000	0.00000000	0.73550026	0.00000000	118.30695675
1E-D2	38,718,178.00	6.71162 %	131.09755268	0.78211273	0.00000000	0.00000000	0.00000000	0.00000000	0.78211273	0.00000000	118.30695675
1E-D3	38,718,178.00	7.11162 %	131.09755268	0.82872520	0.00000000	0.00000000	0.00000000	0.00000000	0.82872520	0.00000000	118.30695675
1E-D4	38,718,178.00	7.51162 %	131.09755268	0.87533768	0.00000000	0.00000000	0.00000000	0.00000000	0.87533768	0.00000000	118.30695675
1E-D5	38,718,178.00	8.11162 %	131.09755268	0.94525651	0.00000000	0.00000000	0.00000000	0.00000000	0.94525651	0.00000000	118.30695675
1E-F1	38,718,178.00	6.31162 %	631.09755268	3.54066480	0.00000000	0.00000000	0.00000000	0.00000000	3.54066480	0.00000000	618.30695675
1E-F2	38,718,178.00	6.71162 %	631.09755268	3.76505501	0.00000000	0.00000000	0.00000000	0.00000000	3.76505501	0.00000000	618.30695675
1E-F3	38,718,178.00	7.11162 %	631.09755268	3.98944522	0.00000000	0.00000000	0.00000000	0.00000000	3.98944522	0.00000000	618.30695675
1E-F4	38,718,178.00	7.51162 %	631.09755268	4.21383568	0.00000000	0.00000000	0.00000000	0.00000000	4.21383568	0.00000000	618.30695675
1E-F5	38,718,178.00	8.11162 %	631.09755268	4.55042099	0.00000000	0.00000000	0.00000000	0.00000000	4.55042099	0.00000000	618.30695675
1X-1	0.00	1.80000 %	131.09755268	0.20975600	0.00000000	0.00000000	0.00000000	0.00000000	0.20975600	0.00000000	118.30695675
1X-2	0.00	1.40000 %	131.09755268	0.16314352	0.00000000	0.00000000	0.00000000	0.00000000	0.16314352	0.00000000	118.30695675
1X-3	0.00	1.00000 %	131.09755268	0.11653105	0.00000000	0.00000000	0.00000000	0.00000000	0.11653105	0.00000000	118.30695675
1X-4	0.00	0.60000 %	131.09755268	0.06991858	0.00000000	0.00000000	0.00000000	0.00000000	0.06991858	0.00000000	118.30695675
1Y-1	0.00	1.80000 %	631.09755268	1.00975619	0.00000000	0.00000000	0.00000000	0.00000000	1.00975619	0.00000000	618.30695675
1Y-2	0.00	1.40000 %	631.09755268	0.78536573	0.00000000	0.00000000	0.00000000	0.00000000	0.78536573	0.00000000	618.30695675
1Y-3	0.00	1.00000 %	631.09755268	0.56097552	0.00000000	0.00000000	0.00000000	0.00000000	0.56097552	0.00000000	618.30695675
1Y-4	0.00	0.60000 %	631.09755268	0.33658531	0.00000000	0.00000000	0.00000000	0.00000000	0.33658531	0.00000000	618.30695675
2A-H	14,850,014,032.00	0.00000 %	155.13909260	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	153.74839104
2M-1	117,869,000.00	6.21162 %	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: 26-Aug-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.26162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.26162 %	27.97354577	0.20542813	0.00000000	0.00000000	0.00000000	0.00000000	0.20542813	0.00000000	7.80992384
2M-BH	92,599,118.58	0.00000 %	27.97354575	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	7.80992380
2M-2C	34,575,936.42	8.26162 %	1000.00000000	7.34366228	0.00000000	0.00000000	0.00000000	0.00000000	7.34366228	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	8.26162 %	344.05705653	2.52663878	0.00000000	0.00000000	0.00000000	0.00000000	2.52663878	0.00000000	337.30840386
2M-2H	276,668,280.00	0.00000 %	344.05622596	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	337.30758958
2B-1	19,316,000.00	9.91162 %	1000.00000000	8.81032874	0.00000000	0.00000000	0.00000000	0.00000000	8.81032874	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 %	989.72744817	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.70660545
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 %	27.97354577	0.04475772	0.00000000	0.00000000	0.00000000	0.00000000	0.04475772	0.00000000	7.80992384
2B-I2	0.00	1.40000 %	27.97354577	0.03481149	0.00000000	0.00000000	0.00000000	0.00000000	0.03481149	0.00000000	7.80992384
2B-I3	0.00	1.00000 %	27.97354577	0.02486527	0.00000000	0.00000000	0.00000000	0.00000000	0.02486527	0.00000000	7.80992384
2B-I4	0.00	0.60000 %	27.97354577	0.01491934	0.00000000	0.00000000	0.00000000	0.00000000	0.01491934	0.00000000	7.80992384
2C-I1	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444439	0.00000000	0.00000000	0.00000000	0.00000000	1.24444439	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888901	0.00000000	0.00000000	0.00000000	0.00000000	0.88888901	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.46162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.86162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.26162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.66162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.46162 %	27.97354577	0.16067070	0.00000000	0.00000000	0.00000000	0.00000000	0.16067070	0.00000000	7.80992384

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Aug-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	34,575,936.42	6.86162 %	27.97354577	0.17061664	0.00000000	0.00000000	0.00000000	0.00000000	0.17061664	0.00000000	7.80992384
2E-B3	34,575,936.42	7.26162 %	27.97354577	0.18056286	0.00000000	0.00000000	0.00000000	0.00000000	0.18056286	0.00000000	7.80992384
2E-B4	34,575,936.42	7.66162 %	27.97354577	0.19050908	0.00000000	0.00000000	0.00000000	0.00000000	0.19050908	0.00000000	7.80992384
2E-C1	34,575,936.42	6.46162 %	1000.00000000	5.74366223	0.00000000	0.00000000	0.00000000	0.00000000	5.74366223	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.86162 %	1000.00000000	6.09921789	0.00000000	0.00000000	0.00000000	0.00000000	6.09921789	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.26162 %	1000.00000000	6.45477326	0.00000000	0.00000000	0.00000000	0.00000000	6.45477326	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.66162 %	1000.00000000	6.81032893	0.00000000	0.00000000	0.00000000	0.00000000	6.81032893	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.46162 %	14.07261847	0.08082842	0.00000000	0.00000000	0.00000000	0.00000000	0.08082842	0.00000000	3.92892911
2E-D2	68,730,033.58	6.86162 %	14.07261847	0.08583191	0.00000000	0.00000000	0.00000000	0.00000000	0.08583191	0.00000000	3.92892911
2E-D3	68,730,033.58	7.26162 %	14.07261847	0.09083554	0.00000000	0.00000000	0.00000000	0.00000000	0.09083554	0.00000000	3.92892911
2E-D4	68,730,033.58	7.66162 %	14.07261847	0.09583918	0.00000000	0.00000000	0.00000000	0.00000000	0.09583918	0.00000000	3.92892911
2E-D5	68,730,033.58	8.26162 %	14.07261847	0.10334449	0.00000000	0.00000000	0.00000000	0.00000000	0.10334449	0.00000000	3.92892911
2E-F1	69,151,872.83	6.46162 %	513.98677296	2.95216647	0.00000000	0.00000000	0.00000000	0.00000000	2.95216647	0.00000000	503.90496199
2E-F2	69,151,872.83	6.86162 %	513.98677296	3.13491726	0.00000000	0.00000000	0.00000000	0.00000000	3.13491726	0.00000000	503.90496199
2E-F3	69,151,872.83	7.26162 %	513.98677296	3.31766806	0.00000000	0.00000000	0.00000000	0.00000000	3.31766806	0.00000000	503.90496199
2E-F4	69,151,872.83	7.66162 %	513.98677296	3.50041901	0.00000000	0.00000000	0.00000000	0.00000000	3.50041901	0.00000000	503.90496199
2E-F5	69,151,872.83	8.26162 %	513.98677296	3.77454520	0.00000000	0.00000000	0.00000000	0.00000000	3.77454520	0.00000000	503.90496199
2X-1	0.00	1.80000 %	14.07261847	0.02251621	0.00000000	0.00000000	0.00000000	0.00000000	0.02251621	0.00000000	3.92892911
2X-2	0.00	1.40000 %	14.07261847	0.01751258	0.00000000	0.00000000	0.00000000	0.00000000	0.01751258	0.00000000	3.92892911
2X-3	0.00	1.00000 %	14.07261847	0.01250894	0.00000000	0.00000000	0.00000000	0.00000000	0.01250894	0.00000000	3.92892911
2X-4	0.00	0.60000 %	14.07261847	0.00750545	0.00000000	0.00000000	0.00000000	0.00000000	0.00750545	0.00000000	3.92892911
2Y-1	0.00	1.80000 %	513.98677281	0.82237888	0.00000000	0.00000000	0.00000000	0.00000000	0.82237888	0.00000000	503.90496185
2Y-2	0.00	1.40000 %	513.98677281	0.63962794	0.00000000	0.00000000	0.00000000	0.00000000	0.63962794	0.00000000	503.90496185
2Y-3	0.00	1.00000 %	513.98677281	0.45687714	0.00000000	0.00000000	0.00000000	0.00000000	0.45687714	0.00000000	503.90496185
2Y-4	0.00	0.60000 %	513.98677281	0.27412634	0.00000000	0.00000000	0.00000000	0.00000000	0.27412634	0.00000000	503.90496185

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

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

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Credit-Linked Notes

Series 2017-C06



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,413,235.96
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	38,039.91
Gains & Subsequent Recoveries (Realized Losses)	(251,723.73)
Total Deposits	2,199,552.14
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,180,385.48
Total Withdrawals (Pool Distribution Amount)	2,199,552.14
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.461620%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	31,874,143.43
Total Principal Reduction Cumulative	12,889,981,429.15
Scheduled Principal Current	8,391,715.17
Scheduled Principal Cumulative	1,320,055,727.40
Unscheduled Principal Current	23,464,958.09
Unscheduled Principal Cumulative	11,568,436,754.08
Senior Reduction Amount	29,325,833.72
Subordinate Reduction Amount	2,530,839.54
Calculated Tranche Write-Down Amount	17,470.17
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	47,853.08
Recovery Principal on Previously Liquidated Loan Current	17,470.17
Recovery Principal on Previously Liquidated Loan Cumulative	94,547.83
Group 2	
Total Principal Reduction Current	23,450,500.97
Total Principal Reduction Cumulative	12,943,758,305.90
Scheduled Principal Current	5,576,677.43
Scheduled Principal Cumulative	1,080,942,606.98
Unscheduled Principal Current	17,639,569.98
Unscheduled Principal Cumulative	11,861,787,422.70
Senior Reduction Amount	20,651,937.68
Subordinate Reduction Amount	2,564,309.73
Calculated Tranche Write-Down Amount	234,253.56
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	77,171.31
Recovery Principal on Previously Liquidated Loan Current	74,839.69
Recovery Principal on Previously Liquidated Loan Cumulative	160,487.59

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	20582
Period Reference Pool Removal Loan Count	134
Period Ending Loan Count	20448
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,598,952,975.51
Period PIF Loan Count Current	134
PIF Loan Count Cumulative	48754
Period PIF Loan UPB Current	21,659,103.95
PIF Loan UPB Cumulative	11,136,341,249.90
Period Partial Prepayment Amount	1,891,583.89
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	102
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,584,440.33
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	10,027,070.26
Total Active Modified Loan Count	438
Total Active Modified Loan UPB	107,882,611.79
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	15641
Period Reference Pool Removal Loan Count	98
Period Ending Loan Count	15543
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,565,394,730.38
Period PIF Loan Count Current	95
PIF Loan Count Cumulative	50714
Period PIF Loan UPB Current	16,735,150.38
PIF Loan UPB Cumulative	11,584,554,669.27
Period Partial Prepayment Amount	985,844.77
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	84
Repurchase Prior Credit Event UPB Curr	38,039.91

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,618,391.03
Credit Event Amount Current	159,413.87
Credit Event Amount Cumulative	25,094,331.06
Total Active Modified Loan Count	604
Total Active Modified Loan UPB	140,312,469.11
Structural Reporting	
Group 1	
Senior Percentage	92.059898%
Subordinate Percentage	7.940102%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.990167%
Subordinate Percentage	11.009833%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	7.940000 %	7.940000 %
1M-1	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-1H	0.00	0.00	2.800000 %	7.940000 %	7.940000 %
1M-2A	0.00	0.00	2.200000 %	7.940000 %	7.940000 %
1M-2B	0.00	0.00	1.600000 %	7.230000 %	7.290000 %
1M-2C	0.00	0.00	1.000000 %	4.500000 %	4.540000 %
1M-2	0.00	0.00	1.000000 %	4.500000 %	4.540000 %
1M-2H	0.00	0.00	1.000000 %	4.500000 %	4.540000 %
1B-1	0.00	0.00	0.500000 %	2.230000 %	2.250000 %
1B-1H	0.00	0.00	0.500000 %	2.230000 %	2.250000 %
1B-2H	17,470.17	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.000000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.000000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.000000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.000000 %
2M-2B	0.00	0.00	1.820000 %	10.870000 %	10.960000 %
2M-2C	0.00	0.00	1.000000 %	5.960000 %	6.010000 %
2M-2	0.00	0.00	1.000000 %	5.960000 %	6.010000 %
2M-2H	0.00	0.00	1.000000 %	5.960000 %	6.010000 %
2B-1	0.00	0.00	0.500000 %	2.960000 %	2.980000 %
2B-1H	0.00	0.00	0.500000 %	2.960000 %	2.980000 %
2B-2H	234,253.56	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	557	103,663,250.97	1.547609 %	1.681658 %
60 Days	111	22,258,073.30	0.308410 %	0.361078 %
90 Days	44	8,952,947.16	0.122253 %	0.145238 %
120 Days	45	8,226,732.88	0.125031 %	0.133457 %
150 Days	20	4,438,220.00	0.055569 %	0.071998 %
180+ Days	195	40,059,677.84	0.541802 %	0.649861 %
Totals	972	187,598,902.15	2.700675 %	3.043289 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	237	45,095,683.79	1.159038 %	1.253022 %
60 Days	40	8,136,111.40	0.195618 %	0.226069 %
90 Days	20	3,941,846.09	0.097809 %	0.109528 %
120 Days	15	1,963,351.52	0.073357 %	0.054553 %
150 Days	8	2,052,774.41	0.039124 %	0.057038 %
180+ Days	86	18,288,439.11	0.420579 %	0.508160 %
Totals	406	79,478,206.32	1.985524 %	2.208370 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	320	58,567,567.18	2.058805 %	2.282985 %
60 Days	71	14,121,961.90	0.456797 %	0.550479 %
90 Days	24	5,011,101.07	0.154410 %	0.195335 %
120 Days	30	6,263,381.36	0.193013 %	0.244149 %
150 Days	12	2,385,445.59	0.077205 %	0.092986 %
180+ Days	109	21,771,238.73	0.701280 %	0.848651 %
Totals	566	108,120,695.83	3.641511 %	4.214583 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	163	45,938,072.92	47,853.08	0.104169
Group 2	300	74,946,673.68	77,171.31	0.102968

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	266,333.26	166.46	0.062501
Group 1	0043741717	630,839.15	722.84	0.114584
Group 1	0043741803	173,524.02	188.71	0.108752
Group 1	0043741811	390,028.95	203.14	0.052083
Group 1	0043741842	237,147.62	197.62	0.083332
Group 1	0043741847	272,943.07	296.83	0.108752
Group 1	0043741912	213,735.90	155.85	0.072917
Group 1	0043742802	195,685.62	326.14	0.166665
Group 1	0043743198	366,635.21	305.53	0.083334
Group 1	0043743312	524,242.49	546.09	0.104167
Group 1	0043744171	522,306.29	489.66	0.093750
Group 1	0043744667	109,850.50	102.98	0.093746
Group 1	0043744717	324,301.31	236.47	0.072917
Group 1	0043744990	269,430.37	280.66	0.104168
Group 1	0043745711	228,452.75	138.98	0.060835
Group 1	0043746280	193,642.65	221.88	0.114582
Group 1	0043747774	185,907.87	8.11	0.004362
Group 1	0043748067	106,971.84	89.14	0.083330
Group 1	0043748080	391,087.86	425.31	0.108750
Group 1	0043748397	343,052.62	469.58	0.136883
Group 1	0043748595	377,520.70	196.63	0.052085
Group 1	0043748648	341,454.81	248.98	0.072917
Group 1	0043748842	71,460.59	44.66	0.062496
Group 1	0043749513	138,396.51	201.83	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749583	398,480.11	166.03	0.041666
Group 1	0043750649	229,191.96	190.99	0.083332
Group 1	0043751192	166,619.69	176.82	0.106122
Group 1	0043751956	329,899.85	171.82	0.052082
Group 1	0043752088	374,237.79	272.88	0.072916
Group 1	0043752245	370,924.51	193.19	0.052083
Group 1	0043752294	378,313.72	275.85	0.072916
Group 1	0043753875	163,676.97	119.35	0.072918
Group 1	0043754729	150,542.22	78.41	0.052085
Group 1	0043755940	288,778.69	358.17	0.124029
Group 1	0043756688	186,805.71	291.88	0.156248
Group 1	0043758962	410,476.85	213.79	0.052083
Group 1	0043759310	460,169.47	623.15	0.135418
Group 1	0043760194	415,281.07	389.33	0.093751
Group 1	0043760203	268,597.16	279.79	0.104167
Group 1	0043760736	94,744.48	87.19	0.092026
Group 1	0043760860	722,051.15	676.92	0.093750
Group 1	0043763774	506,008.41	685.22	0.135417
Group 1	0043763800	329,978.51	549.96	0.166665
Group 1	0043763835	309,193.50	416.12	0.134582
Group 1	0043763845	109,347.94	68.34	0.062498
Group 1	0043763905	472,022.93	491.69	0.104167
Group 1	0043764021	533,739.25	667.17	0.124999
Group 1	0043764055	182,641.56	133.18	0.072919
Group 1	0043764158	247,406.15	309.26	0.125001
Group 1	0043764167	177,055.41	59.39	0.033543
Group 1	0043764254	315,161.32	262.63	0.083332
Group 1	0043764596	127,832.86	111.33	0.087090
Group 1	0043764855	370,132.82	578.33	0.156249
Group 1	0043764972	79,341.62	99.18	0.125004
Group 1	0043765137	107,585.86	123.28	0.114588
Group 1	0043765220	106,171.96	143.77	0.135412
Group 1	0043765354	143,005.23	195.43	0.136659
Group 1	0043765419	297,837.91	62.05	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043765488	210,926.92	241.69	0.114585
Group 1	0043765536	261,386.87	81.68	0.031249
Group 1	0043766893	458,139.52	250.64	0.054708
Group 1	0043766912	258,953.94	215.79	0.083331
Group 1	0043767061	217,454.17	203.86	0.093748
Group 1	0043767420	282,198.48	88.19	0.031251
Group 1	0043769931	267,778.83	248.81	0.092916
Group 1	0043770001	278,901.98	319.58	0.114585
Group 1	0043770312	134,211.44	111.84	0.083331
Group 1	0043770597	123,416.29	89.99	0.072916
Group 1	0043770741	478,077.31	547.80	0.114584
Group 1	0043770892	316,187.55	230.55	0.072916
Group 1	0043771610	298,689.50	110.59	0.037025
Group 1	0043771773	202,606.23	181.50	0.089583
Group 1	0043772916	164,642.93	188.65	0.114581
Group 1	0043773020	107,843.63	165.41	0.153379
Group 1	0043773441	287,903.28	389.87	0.135417
Group 1	0043774259	680,492.82	235.42	0.034596
Group 1	0043774274	230,080.50	165.85	0.072083
Group 1	0043774329	100,609.76	102.68	0.102058
Group 1	0043774415	163,026.12	140.86	0.086403
Group 1	0043774796	192,636.12	37.94	0.019695
Group 1	0043775080	206,491.11	146.97	0.071175
Group 1	0043775184	78,425.78	106.20	0.135415
Group 1	0043775529	292,307.47	243.59	0.083333
Group 1	0043775696	223,944.69	303.26	0.135417
Group 1	0043776577	372,095.02	697.68	0.187500
Group 1	0043778473	161,824.62	185.42	0.114581
Group 1	0043778552	135,316.44	140.95	0.104163
Group 1	0043778634	213,949.93	156.01	0.072919
Group 1	0043779563	354,055.77	184.40	0.052082
Group 1	0043779869	69,777.73	73.17	0.104862
Group 1	0043780403	265,196.22	331.50	0.125002
Group 1	0043780466	128,400.97	147.13	0.114586

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043780755	415,911.57	476.57	0.114584
Group 1	0043780956	152,690.67	254.48	0.166664
Group 1	0043780965	207,632.51	365.95	0.176249
Group 1	0043780989	83,968.63	69.27	0.082495
Group 1	0043781089	97,482.27	20.31	0.020835
Group 1	0043781355	157,729.47	233.31	0.147918
Group 1	0043781479	563,840.53	422.34	0.074904
Group 1	0043781481	379,346.94	276.61	0.072917
Group 1	0043781760	551,377.10	746.66	0.135417
Group 1	0043781939	200,743.75	121.28	0.060415
Group 1	0043782461	287,041.12	505.91	0.176250
Group 1	0043782557	326,486.65	272.07	0.083333
Group 1	0043782594	139,585.29	101.78	0.072916
Group 1	0043782631	421,951.37	395.58	0.093750
Group 1	0043782785	363,856.92	606.43	0.166667
Group 1	0043783003	479,246.34	1,049.15	0.218917
Group 1	0043783174	652,617.71	1,183.13	0.181290
Group 1	0043783379	155,942.54	194.93	0.125001
Group 1	0043784458	191,238.89	127.60	0.066723
Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	517,428.92	435.60	0.084185
Group 1	0043786176	254,726.63	291.87	0.114582
Group 1	0043787598	370,691.87	42.36	0.011427
Group 1	0043787893	120,913.60	11.59	0.009585
Group 1	0043788068	225,646.61	258.55	0.114582
Group 1	0043789927	948,423.16	1,481.91	0.156250
Group 1	0043790121	446,609.63	465.09	0.104138
Group 1	0043790258	220,617.54	298.75	0.135415
Group 1	0043790596	44,910.58	74.85	0.166665
Group 1	0043790968	211,850.53	242.75	0.114586
Group 1	0043791487	219,328.57	251.31	0.114582
Group 1	0043791538	173,534.68	198.84	0.114582
Group 1	0043791539	220,091.74	252.19	0.114584
Group 1	0043792284	214,839.90	313.31	0.145834

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Modification Loss Detail

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Group 1	0043793126	153,820.55	49.00	0.031855
Group 1	0043793703	465,421.67	436.33	0.093749
Group 1	0043793732	172,065.32	286.78	0.166669
Group 1	0043794105	388,625.80	161.93	0.041667
Group 1	0043794181	283,850.10	443.52	0.156251
Group 1	0043794587	599,330.42	811.59	0.135416
Group 1	0043794733	292,685.19	457.32	0.156250
Group 1	0043795102	125,160.20	130.38	0.104170
Group 1	0043795127	348,914.86	388.69	0.111400
Group 1	0043796276	203,799.38	318.44	0.156252
Group 1	0043797123	269,223.21	252.40	0.093751
Group 1	0043797144	68,377.50	174.95	0.255859
Group 1	0043798216	273,980.11	285.40	0.104168
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	752,647.92	1,176.01	0.156250
Group 1	0043798671	362,143.12	339.38	0.093714
Group 1	0043800131	101,605.37	137.59	0.135416
Group 1	0043800581	357,842.82	332.50	0.092918
Group 1	0043801398	404,692.86	674.49	0.166667
Group 1	0043802030	362,409.69	453.01	0.124999
Group 1	0043802190	437,949.02	410.58	0.093751
Group 1	0043803568	146,293.63	152.39	0.104167
Group 1	0043804576	383,026.50	638.38	0.166667
Group 1	0043804577	253,997.90	370.41	0.145832
Group 1	0043804873	203,507.29	190.79	0.093751
Group 1	0043805962	90,670.35	103.89	0.114580
Group 1	0043806018	327,389.54	170.52	0.052085
Group 1	0043806483	77,784.87	64.17	0.082497
Group 1	0043807086	168,166.53	175.17	0.104165
Group 1	0043807423	236,125.44	172.17	0.072915
Group 1	0043807864	470,190.84	881.61	0.187500
Group 1	0043807946	259,944.33	297.85	0.114582
Group 1	0043808710	349,984.44	255.20	0.072918
Group 1	0043808863	140,329.19	6.01	0.004283

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043808946	374,588.86	624.31	0.166665
Group 1	0043809028	398,002.35	456.04	0.114582
Group 1	0043809932	142,333.76	177.92	0.125002
Group 2	0043810044	331,406.82	172.61	0.052084
Group 2	0043810102	53,226.14	38.81	0.072915
Group 2	0043810251	361,321.97	75.28	0.020835
Group 2	0043810453	196,122.86	306.44	0.156249
Group 2	0043810574	314,828.04	131.18	0.041667
Group 2	0043811403	247,998.15	387.49	0.156247
Group 2	0043811525	486,829.60	507.11	0.104166
Group 2	0043811782	246,677.80	308.35	0.125001
Group 2	0043811806	56,673.12	29.75	0.052494
Group 2	0043811815	82,766.30	78.98	0.095425
Group 2	0043811841	272,928.55	220.42	0.080761
Group 2	0043812652	313,605.21	392.01	0.125001
Group 2	0043812754	160,971.77	137.83	0.085624
Group 2	0043812792	158,888.52	165.51	0.104167
Group 2	0043813782	133,057.66	147.06	0.110524
Group 2	0043813786	188,114.49	313.52	0.166664
Group 2	0043814648	64,660.58	48.39	0.074837
Group 2	0043814923	308,712.17	23.29	0.007544
Group 2	0043815303	585,616.58	484.93	0.082807
Group 2	0043816704	378,776.78	43.58	0.011505
Group 2	0043817320	289,329.18	322.16	0.111347
Group 2	0043817615	246,248.07	333.46	0.135416
Group 2	0043817628	334,865.50	383.70	0.114583
Group 2	0043817703	140,273.39	116.89	0.083330
Group 2	0043818005	267,490.67	334.36	0.124999
Group 2	0043818038	148,976.01	53.37	0.035825
Group 2	0043818101	59,335.70	86.53	0.145831
Group 2	0043818187	118,598.62	148.25	0.125001
Group 2	0043818399	202,554.32	190.57	0.094083
Group 2	0043818443	32,508.53	18.48	0.056847
Group 2	0043818878	369,711.53	423.63	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043819497	223,363.23	311.45	0.139437
Group 2	0043820188	186,080.51	189.76	0.101977
Group 2	0043820331	153,714.29	80.06	0.052084
Group 2	0043820355	66,638.00	27.77	0.041673
Group 2	0043820372	369,864.94	462.33	0.125000
Group 2	0043820387	213,535.87	22.24	0.010415
Group 2	0043820611	157,885.64	312.48	0.197915
Group 2	0043820657	117,885.02	208.75	0.177079
Group 2	0043820673	161,920.40	92.75	0.057281
Group 2	0043820681	346,236.27	324.60	0.093751
Group 2	0043820847	165,610.98	120.76	0.072918
Group 2	0043820917	163,589.11	153.36	0.093747
Group 2	0043821021	228,379.14	16.97	0.007431
Group 2	0043821023	205,800.91	278.69	0.135417
Group 2	0043821132	248,795.81	17.09	0.006869
Group 2	0043821151	164,982.28	249.31	0.151113
Group 2	0043821488	244,077.46	279.67	0.114582
Group 2	0043822458	340,752.69	62.66	0.018389
Group 2	0043822800	162,586.50	152.42	0.093747
Group 2	0043822869	86,371.50	116.96	0.135415
Group 2	0043823143	288,376.61	207.26	0.071871
Group 2	0043823269	325,910.49	53.89	0.016535
Group 2	0043823352	336,978.40	491.43	0.145834
Group 2	0043824039	152,182.89	190.23	0.125001
Group 2	0043824515	44,382.48	60.10	0.135414
Group 2	0043825098	270,664.21	48.56	0.017941
Group 2	0043825176	175,214.02	294.34	0.167989
Group 2	0043825279	218,900.90	23.87	0.010904
Group 2	0043825287	335,939.57	82.08	0.024433
Group 2	0043825438	139,354.14	159.68	0.114586
Group 2	0043825446	233,412.01	97.26	0.041669
Group 2	0043825485	119,178.45	15.76	0.013224
Group 2	0043825631	59,108.97	73.89	0.125006
Group 2	0043825634	225,297.56	303.85	0.134866

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043825814	172,858.49	198.07	0.114585
Group 2	0043826034	236,268.64	270.72	0.114581
Group 2	0043826535	325,607.30	544.67	0.167278
Group 2	0043826576	224,411.48	141.57	0.063085
Group 2	0043826580	256,104.08	480.20	0.187502
Group 2	0043826648	96,253.11	99.80	0.103685
Group 2	0043827245	184,585.90	96.14	0.052084
Group 2	0043827505	230,895.62	45.50	0.019706
Group 2	0043827637	251,435.35	26.19	0.010416
Group 2	0043827787	111,133.79	81.04	0.072921
Group 2	0043827802	422,297.33	615.85	0.145833
Group 2	0043827804	274,554.80	371.79	0.135416
Group 2	0043828096	119,084.31	223.28	0.187497
Group 2	0043828142	167,449.91	394.07	0.235336
Group 2	0043828289	233,035.28	267.02	0.114584
Group 2	0043828648	537,508.63	783.87	0.145834
Group 2	0043828910	401,659.31	306.53	0.076316
Group 2	0043829112	335,314.47	558.86	0.166667
Group 2	0043829651	349,709.99	437.14	0.125001
Group 2	0043830057	60,369.08	25.15	0.041660
Group 2	0043830267	316,217.22	197.64	0.062501
Group 2	0043830309	116,772.88	64.49	0.055227
Group 2	0043830410	301,591.01	280.23	0.092917
Group 2	0043830477	266,568.81	389.93	0.146277
Group 2	0043830677	86,672.96	45.14	0.052081
Group 2	0043830983	318,006.65	717.02	0.225473
Group 2	0043830994	331,196.19	669.41	0.202119
Group 2	0043831029	545,348.93	908.91	0.166666
Group 2	0043831073	337,871.37	371.94	0.110083
Group 2	0043831210	234,225.71	21.33	0.009107
Group 2	0043831472	215,296.32	198.42	0.092161
Group 2	0043831806	128,977.57	120.92	0.093753
Group 2	0043832066	159,207.52	97.19	0.061046
Group 2	0043832263	269,358.51	212.44	0.078869

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043832276	358,822.75	696.46	0.194096
Group 2	0043832303	221,321.86	138.33	0.062502
Group 2	0043832345	410,862.14	746.40	0.181667
Group 2	0043832701	207,873.70	151.57	0.072914
Group 2	0043832851	415,396.70	389.43	0.093749
Group 2	0043832918	140,072.90	248.05	0.177086
Group 2	0043833297	220,388.95	436.19	0.197918
Group 2	0043833611	77,995.89	40.62	0.052080
Group 2	0043833703	275,531.76	127.10	0.046129
Group 2	0043834118	133,596.93	56.58	0.042351
Group 2	0043834485	479,401.08	649.19	0.135417
Group 2	0043834759	181,957.22	208.49	0.114582
Group 2	0043834924	234,846.39	181.99	0.077493
Group 2	0043835081	326,880.68	208.19	0.063690
Group 2	0043835181	294,197.93	183.87	0.062499
Group 2	0043835305	260,244.24	189.76	0.072916
Group 2	0043835927	356,992.42	185.39	0.051931
Group 2	0043836036	74,014.20	107.94	0.145837
Group 2	0043836074	85,788.78	119.95	0.139820
Group 2	0043836143	491,561.73	1,619.43	0.329446
Group 2	0043836349	183,825.15	329.92	0.179475
Group 2	0043836552	164,523.23	34.28	0.020836
Group 2	0043836588	110,585.93	255.71	0.231232
Group 2	0043836906	119,705.19	162.10	0.135416
Group 2	0043837149	217,436.39	296.49	0.136357
Group 2	0043837183	312,006.64	78.65	0.025208
Group 2	0043837233	423,767.15	485.57	0.114584
Group 2	0043837618	115,203.77	204.01	0.177086
Group 2	0043837686	389,020.47	486.28	0.125001
Group 2	0043837742	156,451.95	342.24	0.218751
Group 2	0043837815	283,887.20	664.85	0.234195
Group 2	0043838114	478,298.00	448.40	0.093749
Group 2	0043838810	204,796.58	298.66	0.145833
Group 2	0043838891	376,981.89	629.37	0.166950

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840095	234,790.48	195.66	0.083334
Group 2	0043840157	270,645.55	422.88	0.156249
Group 2	0043840199	426,201.11	754.73	0.177083
Group 2	0043840534	103,396.83	21.54	0.020832
Group 2	0043840550	292,454.95	213.25	0.072917
Group 2	0043840884	232,129.54	265.98	0.114583
Group 2	0043840986	314,669.09	393.34	0.125001
Group 2	0043841036	212,420.57	199.14	0.093748
Group 2	0043841424	361,955.88	91.85	0.025376
Group 2	0043841869	164,143.59	287.87	0.175377
Group 2	0043841923	137,135.35	85.71	0.062500
Group 2	0043841961	135,934.19	99.12	0.072918
Group 2	0043842399	383,497.96	113.90	0.029700
Group 2	0043842635	215,500.83	291.82	0.135415
Group 2	0043842691	285,031.46	149.91	0.052594
Group 2	0043842714	132,934.22	110.78	0.083334
Group 2	0043842734	268,715.27	150.69	0.056078
Group 2	0043842919	231,466.88	48.22	0.020832
Group 2	0043843425	147,708.81	107.70	0.072914
Group 2	0043843491	180,858.84	150.72	0.083336
Group 2	0043843776	313,470.19	359.18	0.114582
Group 2	0043843910	248,952.41	353.59	0.142031
Group 2	0043844107	404,942.17	295.27	0.072917
Group 2	0043844351	362,086.40	452.61	0.125001
Group 2	0043844516	291,629.89	446.33	0.153047
Group 2	0043844621	375,039.67	273.47	0.072918
Group 2	0043844635	270,792.86	322.69	0.119165
Group 2	0043844687	122,953.13	93.84	0.076322
Group 2	0043844901	292,881.62	140.80	0.048074
Group 2	0043844934	275,356.01	372.88	0.135417
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	344,234.10	394.43	0.114582
Group 2	0043845163	222,312.33	39.39	0.017718
Group 2	0043845191	364,414.96	493.48	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043845908	562,839.60	31.75	0.005641
Group 2	0043846610	261,492.26	163.43	0.062499
Group 2	0043846727	198,692.42	248.37	0.125002
Group 2	0043846785	312,516.60	488.31	0.156251
Group 2	0043846856	99,623.61	18.43	0.018500
Group 2	0043846913	180,677.15	40.63	0.022488
Group 2	0043847345	170,354.62	80.82	0.047442
Group 2	0043847434	198,519.83	91.56	0.046121
Group 2	0043847472	220,396.03	275.50	0.125002
Group 2	0043847635	216,257.19	247.79	0.114581
Group 2	0043848445	221,975.01	69.37	0.031251
Group 2	0043848491	277,300.34	540.05	0.194753
Group 2	0043848525	439,271.09	289.48	0.065900
Group 2	0043848608	395,138.86	178.88	0.045270
Group 2	0043848927	210,278.69	47.04	0.022370
Group 2	0043848946	279,971.91	204.15	0.072918
Group 2	0043849048	291,833.48	364.79	0.124999
Group 2	0043849270	227,505.13	54.25	0.023846
Group 2	0043849415	540,064.68	713.60	0.132132
Group 2	0043849854	163,373.75	163.46	0.100053
Group 2	0043849984	59,253.69	14.19	0.023948
Group 2	0043850435	88,763.57	138.69	0.156247
Group 2	0043850534	422,323.65	571.90	0.135417
Group 2	0043851263	470,142.74	866.26	0.184255
Group 2	0043851625	211,538.99	198.32	0.093751
Group 2	0043852384	326,731.31	340.35	0.104168
Group 2	0043852910	409,596.01	597.33	0.145834
Group 2	0043853072	359,397.57	247.49	0.068862
Group 2	0043853250	136,028.22	198.37	0.145830
Group 2	0043853690	251,855.25	262.35	0.104167
Group 2	0043853744	250,604.96	313.26	0.125002
Group 2	0043853813	258,224.61	161.39	0.062500
Group 2	0043854070	164,084.19	161.14	0.098206
Group 2	0043854594	415,081.45	155.67	0.037503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043854633	232,777.51	72.74	0.031249
Group 2	0043854730	335,255.26	384.15	0.114584
Group 2	0043855655	171,838.19	40.40	0.023510
Group 2	0043855733	138,760.31	54.64	0.039377
Group 2	0043855917	284,870.19	267.07	0.093751
Group 2	0043856088	247,495.76	334.79	0.135271
Group 2	0043856237	493,075.05	641.88	0.130179
Group 2	0043856611	306,293.01	589.99	0.192623
Group 2	0043857079	178,416.40	278.78	0.156252
Group 2	0043857123	235,446.06	24.53	0.010419
Group 2	0043857612	122,447.71	140.30	0.114580
Group 2	0043857750	183,349.11	38.20	0.020835
Group 2	0043857889	321,813.16	636.92	0.197916
Group 2	0043858295	164,301.15	22.67	0.013798
Group 2	0043858379	243,840.78	250.98	0.102928
Group 2	0043858652	194,250.70	263.05	0.135418
Group 2	0043858888	193,083.99	121.11	0.062724
Group 2	0043859091	346,657.87	505.54	0.145833
Group 2	0043859262	290,532.26	4.67	0.001607
Group 2	0043859317	318,961.15	598.05	0.187499
Group 2	0043859453	379,390.04	592.80	0.156251
Group 2	0043859477	562,219.14	936.28	0.166533
Group 2	0043859698	243,289.31	380.14	0.156250
Group 2	0043860139	318,123.77	303.56	0.095422
Group 2	0043860145	370,902.40	463.63	0.125001
Group 2	0043860484	328,387.17	101.96	0.031049
Group 2	0043860730	159,090.27	188.08	0.118222
Group 2	0043860810	419,712.47	393.48	0.093750
Group 2	0043860909	163,590.10	216.68	0.132453
Group 2	0043860964	77,204.62	85.60	0.110874
Group 2	0043861265	419,224.48	436.69	0.104166
Group 2	0043861595	364,222.23	379.84	0.104288
Group 2	0043861691	117,952.98	147.44	0.124999
Group 2	0043861739	337,053.03	58.06	0.017226

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043861777	262,228.91	379.93	0.144885
Group 2	0043862024	139,698.98	174.62	0.124997
Group 2	0043862050	151,721.65	173.85	0.114585
Group 2	0043862156	400,241.21	416.92	0.104167
Group 2	0043862174	416,271.89	303.53	0.072916
Group 2	0043862302	221,598.00	230.83	0.104166
Group 2	0043862332	169,381.88	176.44	0.104167
Group 2	0043862372	66,754.72	27.81	0.041660
Group 2	0043862402	155,048.95	86.12	0.055544
Group 2	0043862560	239,596.41	324.45	0.135415
Group 2	0043862569	124,314.45	114.36	0.091993
Group 2	0043862745	295,180.59	200.08	0.067782
Group 2	0043863485	557,634.02	739.83	0.132673
Group 2	0043864325	49,150.43	21.37	0.043479
Group 2	0043864328	198,839.06	259.87	0.130694
Group 2	0043864416	215,808.83	292.24	0.135416
Group 2	0043864646	299,244.78	124.69	0.041668
Group 2	0043864678	362,498.23	453.12	0.124999
Group 2	0043864887	427,468.28	623.39	0.145833
Group 2	0043865091	173,527.11	144.61	0.083336
Group 2	0043865233	347,419.29	361.90	0.104168
Group 2	0043865301	271,535.99	168.80	0.062165
Group 2	0043866060	282,112.91	411.41	0.145832
Group 2	0043866523	71,122.98	7.41	0.010419
Group 2	0043866777	123,579.23	90.11	0.072917
Group 2	0043866972	262,438.63	410.06	0.156250
Group 2	0043867128	348,283.92	145.12	0.041667
Group 2	0043867968	120,471.99	163.14	0.135417
Group 2	0043868265	125,002.36	130.21	0.104166
Group 2	0043868749	467,298.76	730.15	0.156249
Group 2	0043868918	399,074.11	415.70	0.104166
Group 2	0043869266	202,386.34	210.82	0.104167
Group 2	0043869317	273,885.49	252.77	0.092290
Group 2	0043869329	498,345.51	462.55	0.092817

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043869417	133,466.65	69.51	0.052080
Group 2	0043869700	273,144.84	483.69	0.177082
Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	324,568.87	67.62	0.020834
Group 2	0043871134	200,726.15	167.27	0.083332
Group 2	0043871323	259,332.02	243.12	0.093749
Group 2	0043871515	304,800.71	222.25	0.072916
Group 2	0043871516	522,675.44	660.14	0.126300
Group 2	0043872042	86,069.55	42.70	0.049611
Group 2	0043872770	64,631.69	100.99	0.156255
Group 2	0043872811	179,110.97	335.83	0.187498
Group 2	0043872963	119,898.65	112.40	0.093746
Group 2	0043873014	436,412.10	318.02	0.072871
Group 2	0043873126	197,861.26	144.27	0.072915
Group 2	0043873279	155,079.02	226.16	0.145835
Group 2	0043873365	191,853.87	91.99	0.047948
Group 2	0043873581	187,385.52	234.23	0.124999
Group 2	0043873736	611,400.52	764.25	0.125000
Group 2	0043874082	262,544.37	103.44	0.039399
Group 2	0043874292	108,366.47	227.81	0.210222
Group 2	0043874333	157,830.78	279.49	0.177082
Group 2	0043874392	216,582.00	35.98	0.016613
Group 2	0043874431	396,371.77	458.91	0.115778
Group 2	0043874656	371,615.81	181.84	0.048932
Group 2	0043874740	61,467.56	102.45	0.166673
Group 2	0043874891	193,090.39	72.92	0.037765
Group 2	0043875397	137,036.58	190.83	0.139255
Group 2	0043875453	367,567.83	612.61	0.166666
Group 2	0043876004	153,909.18	90.53	0.058820
Group 2	0043876037	207,234.45	308.99	0.149102
Group 2	0043876485	306,055.77	159.40	0.052082

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	159,413.87	188,720.50	118.384

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043828003	82,338.41	(47.10)	(0.057)
0043841646	77,075.46	188,767.60	244.913

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
8	1,051,280.04	63,003.23	102,783.09	9.777

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043761639	119,763.60	17,403.49	(3,195.84)	(2.668)
0043796284	104,256.18	66.68	5,117.73	4.909
0043817626	205,905.21	(12,551.45)	20,177.21	9.799
0043824612	53,209.66	5,745.16	14,497.04	27.245
0043825863	176,287.95	(612.46)	15,882.61	9.009
0043851088	196,637.91	3,532.08	22,786.92	11.588
0043868935	94,909.50	23,549.36	(839.02)	(0.884)
0043874281	100,310.03	25,870.37	28,356.44	28.269

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Aug-2024
 06-Aug-2024 3:11:35 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
211	35,121,401.32	2,519,794.40	7.175

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043744767	279,880.76	134,794.29	48.161
0043748235	236,456.67	5,705.17	2.413
0043749119	484,739.87	135,602.51	27.974
0043749321	387,591.85	6,639.59	1.713
0043749376	55,211.78	6,320.26	11.447
0043749478	109,312.93	4,011.44	3.670
0043750825	218,206.66	41,192.88	18.878
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	46,320.27	33.456
0043757745	251,134.73	59,290.82	23.609
0043759014	98,571.71	(1,499.80)	(1.522)
0043759614	105,558.95	(2,962.66)	(2.807)
0043760662	404,982.26	(95,547.78)	(23.593)
0043760735	80,853.98	33,057.27	40.885
0043761639	119,763.60	(3,195.84)	(2.668)
0043762840	275,700.84	29,663.49	10.759
0043763486	241,805.72	30,112.93	12.453
0043763585	270,612.35	106,537.04	39.369
0043764164	189,880.68	13,745.22	7.239
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043768226	90,358.69	14,618.47	16.178
0043770913	141,882.16	7,214.13	5.085
0043771012	159,027.24	15,889.79	9.992
0043773149	93,865.70	121.29	0.129
0043773268	258,768.31	37,920.47	14.654
0043774878	389,655.58	25,388.87	6.516
0043774952	162,561.29	45,304.89	27.869
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	70,381.80	32.847
0043777646	70,722.49	65,296.06	92.327
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043782047	292,742.93	64,035.99	21.874
0043782899	289,962.37	105,765.47	36.476
0043783365	100,279.31	3,123.64	3.115
0043784500	116,358.56	1,312.10	1.128
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043790205	5,722.92	(2,248.22)	(39.284)
0043792192	86,209.79	37,130.43	43.070
0043793711	161,069.94	53,275.12	33.076
0043794918	70,964.44	4,437.53	6.253
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043796284	104,256.18	5,117.73	4.909
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504

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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
0043801094	152,182.02	21,497.92	14.126
0043801640	47,519.66	1,565.94	3.295
0043801724	90,788.35	17,424.43	19.192
0043802446	129,665.03	35,322.56	27.241
0043803060	197,112.88	1,556.76	0.790
0043803566	145,823.61	(5,939.51)	(4.073)
0043803659	179,321.24	(9,427.34)	(5.257)
0043803820	159,201.75	5,445.73	3.421
0043804277	110,587.23	2,915.00	2.636
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043810343	107,968.84	(23,658.40)	(21.912)
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812265	160,633.04	60,374.72	37.585
0043812998	79,566.22	5,197.81	6.533
0043813185	121,583.56	43,118.00	35.464
0043813228	118,930.20	32,496.01	27.324
0043813259	118,673.05	271.60	0.229
0043814501	241,745.45	(1,725.73)	(0.714)
0043814839	81,630.78	(15,910.02)	(19.490)
0043815152	149,482.30	(41,519.79)	(27.776)
0043815232	192,687.94	42,731.95	22.177
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)

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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
0043817626	205,905.21	20,177.21	9.799
0043818105	80,915.32	2,236.01	2.763
0043818151	135,286.75	51,543.18	38.099
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,660.79	48.326
0043819351	314,438.26	(8,066.11)	(2.565)
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	26,559.68	14.331
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043821523	337,880.13	61,998.62	18.349
0043823106	276,246.76	(11,493.29)	(4.161)
0043823120	321,472.78	(45,301.52)	(14.092)
0043823161	301,464.35	64,950.14	21.545
0043823400	351,441.08	38,570.04	10.975
0043823769	117,851.46	1,438.89	1.221
0043823795	108,780.62	19,336.89	17.776
0043824052	169,797.13	(26,387.94)	(15.541)
0043824513	25,095.26	2,795.69	11.140
0043824583	153,561.26	5,499.91	3.582
0043824612	53,209.66	14,497.04	27.245
0043824709	144,626.32	4,947.26	3.421
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043825863	176,287.95	15,882.61	9.009
0043826268	280,813.04	46,610.32	16.598
0043826383	280,146.60	(47,200.18)	(16.848)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043828003	82,338.41	(47.10)	(0.057)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,186.72)	(9.555)
0043829552	130,348.22	1,623.11	1.245
0043829607	298,382.23	(14,013.74)	(4.697)
0043830055	42,776.45	15,916.32	37.208
0043831887	73,550.97	3,126.44	4.251
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832381	257,067.67	5,730.77	2.229
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	15,538.43	17.535
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,283.15	15.299
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	7,437.73	6.891
0043841646	77,075.46	188,767.60	244.913
0043841669	62,052.08	(968.30)	(1.560)
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	29,788.32	26.727

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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
0043842522	155,292.35	(6,662.14)	(4.290)
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,619.83	8.950
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851088	196,637.91	22,786.92	11.588
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	(5,968.06)	(5.384)
0043859259	91,963.66	30,073.06	32.701
0043859845	28,989.51	15,528.99	53.568
0043860297	46,453.96	4,510.78	9.710
0043861660	160,132.10	(77,660.56)	(48.498)
0043862164	371,360.21	161,115.95	43.385
0043862335	101,111.32	(57.22)	(0.057)
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043863837	52,337.88	10,391.65	19.855
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
0043868935	94,909.50	(839.02)	(0.884)
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043870677	131,756.00	36,185.05	27.464
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(41,034.10)	(10.628)
0043872136	142,204.89	3,765.99	2.648
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043873056	100,228.15	9,257.71	9.237
0043873198	144,265.49	(3,001.04)	(2.080)
0043873904	186,247.42	3,842.69	2.063
0043874224	148,193.02	3,097.12	2.090
0043874281	100,310.03	28,356.44	28.269
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	224,019.78	17,470.17	0.000 %	0	0.00	0.00	0.000 %	2	224,019.78	17,470.17	0.000 %
Group 2	8	986,674.13	234,253.56	0.009 %	0	0.00	0.00	0.000 %	8	986,674.13	234,253.56	0.009 %
Total	10	1,210,693.91	251,723.73	0.004 %	0	0.00	0.00	0.000 %	10	1,210,693.91	251,723.73	0.004 %

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	0043761639	128,000.00	4.250 %	VA	75.00	360	119,763.60	05/31/2024	17,403.49	(3,195.84)
Group 1	0043796284	107,000.00	4.250 %	SD	80.00	360	104,256.18	06/30/2024	66.68	5,117.73
Group 2	0043817626	204,000.00	4.625 %	TX	97.00	360	205,905.21	12/31/2023	(12,551.45)	20,177.21
Group 2	0043824612	60,000.00	3.750 %	KY	92.00	360	53,209.66	04/30/2024	5,745.16	14,497.04
Group 2	0043825863	187,000.00	4.625 %	DE	97.00	360	176,287.95	05/31/2024	(612.46)	15,882.61
Group 2	0043828003	95,000.00	3.625 %	IA	97.00	360	82,338.41	07/31/2024	(47.10)	(47.10)
Group 2	0043841646	80,000.00	4.625 %	MI	90.00	360	77,075.46	07/31/2024	188,767.60	188,767.60
Group 2	0043851088	153,000.00	4.500 %	IL	88.00	360	196,637.91	04/30/2024	3,532.08	22,786.92
Group 2	0043868935	103,000.00	5.125 %	MA	95.00	360	94,909.50	05/31/2024	23,549.36	(839.02)
Group 2	0043874281	110,000.00	4.375 %	FL	90.00	360	100,310.03	04/30/2024	25,870.37	28,356.44

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

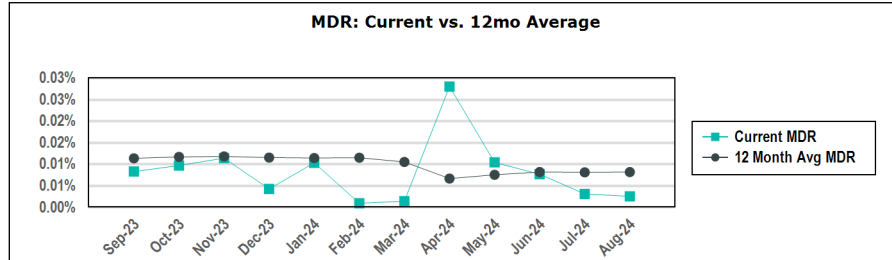
Distribution Date: 26-Aug-2024
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Realized Loss Report - Collateral

Summary

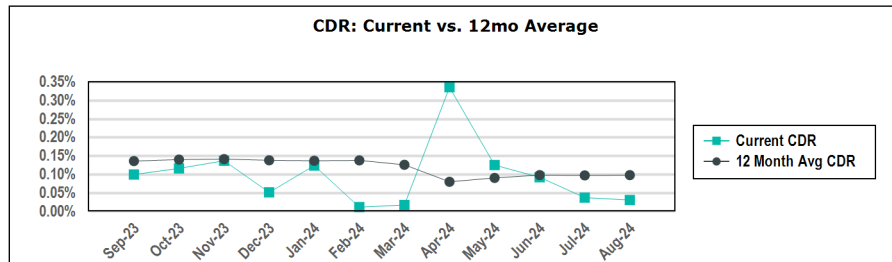
MDR

Current Month 0.003 %
 3 Month Average 0.004 %
 12 Month Average 0.008 %



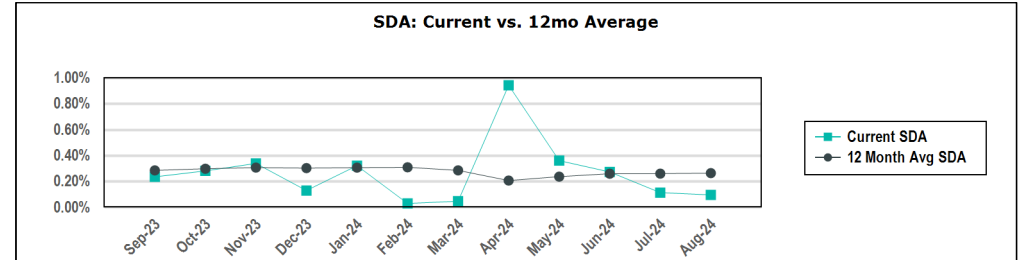
CDR

Current Month 0.031 %
 3 Month Average 0.054 %
 12 Month Average 0.098 %



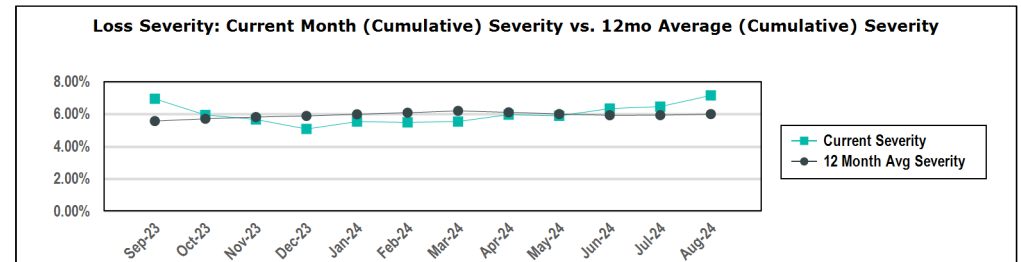
SDA

Current Month 0.097 %
 3 Month Average 0.162 %
 12 Month Average 0.265 %



Loss Severity

Current Month (Cumulative) 7.175 %
 3 Month Average (Cumulative) 6.675 %
 12 Month Average (Cumulative) 6.023 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

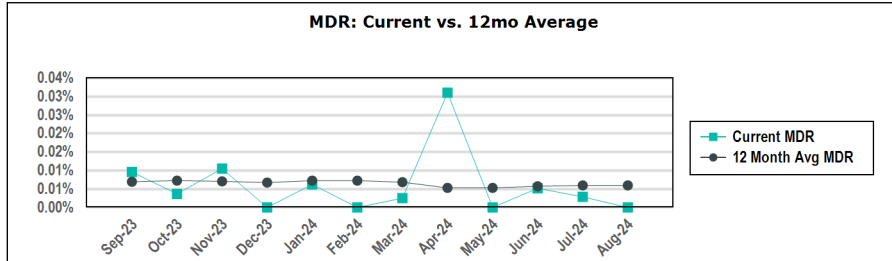
Distribution Date: 26-Aug-2024
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Realized Loss Report - Collateral

Group 1

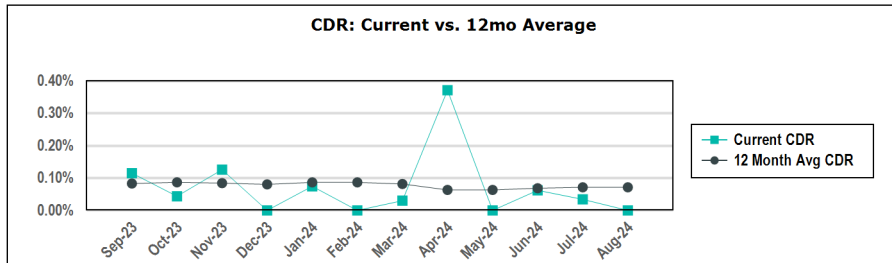
MDR

Current Month 0.000 %
 3 Month Average 0.003 %
 12 Month Average 0.006 %



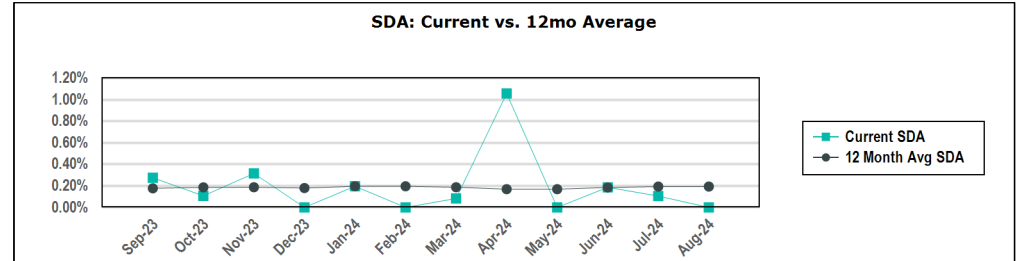
CDR

Current Month 0.000 %
 3 Month Average 0.032 %
 12 Month Average 0.072 %



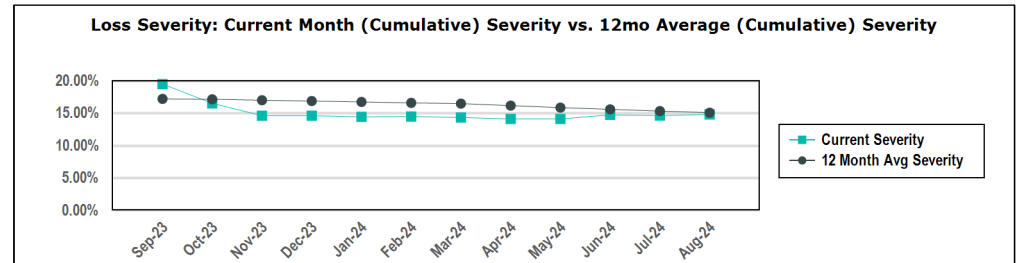
SDA

Current Month 0.000 %
 3 Month Average 0.097 %
 12 Month Average 0.194 %



Loss Severity

Current Month (Cumulative) 14.849 %
 3 Month Average (Cumulative) 14.769 %
 12 Month Average (Cumulative) 15.118 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

Distribution Date: 26-Aug-2024
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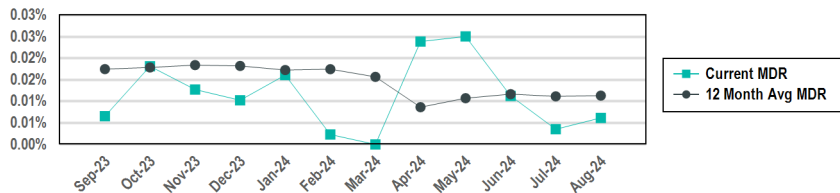
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.006 %
3 Month Average 0.007 %
12 Month Average 0.011 %

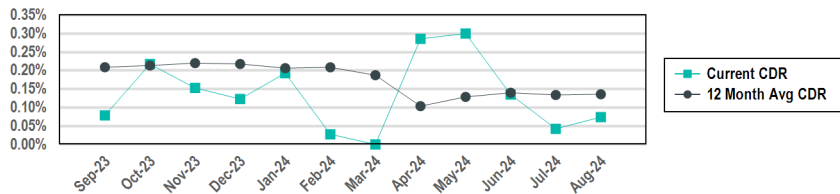
MDR: Current vs. 12mo Average



CDR

Current Month 0.074 %
3 Month Average 0.084 %
12 Month Average 0.136 %

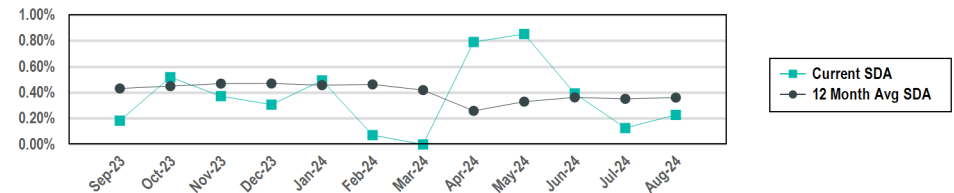
CDR: Current vs. 12mo Average



SDA

Current Month 0.229 %
3 Month Average 0.250 %
12 Month Average 0.362 %

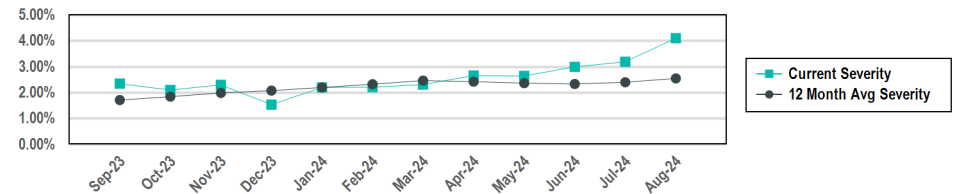
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 4.108 %
3 Month Average (Cumulative) 3.434 %
12 Month Average (Cumulative) 2.554 %

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



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	0.666 %
3 Month Average	0.584 %
12 Month Average	0.511 %

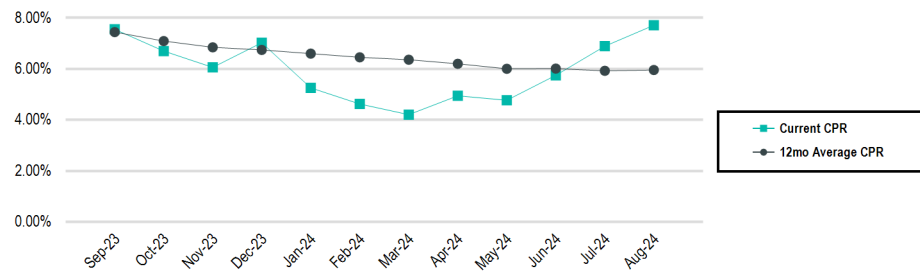
CPR

Current Month	7.710 %
3 Month Average	6.782 %
12 Month Average	5.956 %

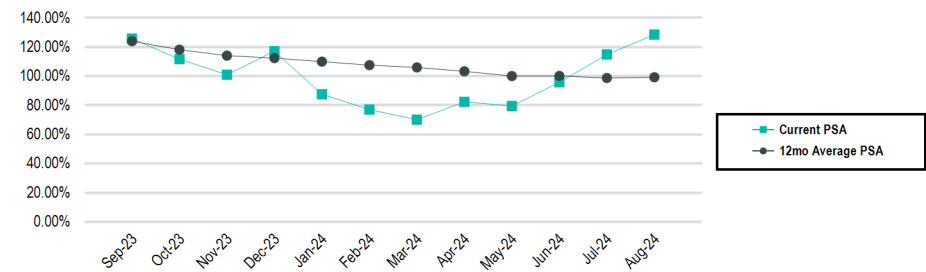
PSA

Current Month	128.506 %
3 Month Average	113.041 %
12 Month Average	99.270 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.648 %
3 Month Average	0.538 %
12 Month Average	0.463 %

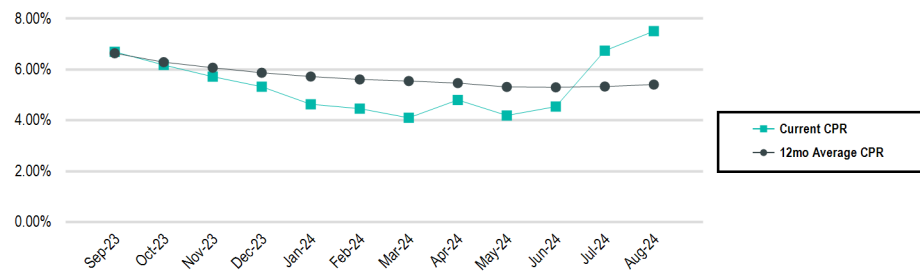
CPR

Current Month	7.508 %
3 Month Average	6.262 %
12 Month Average	5.408 %

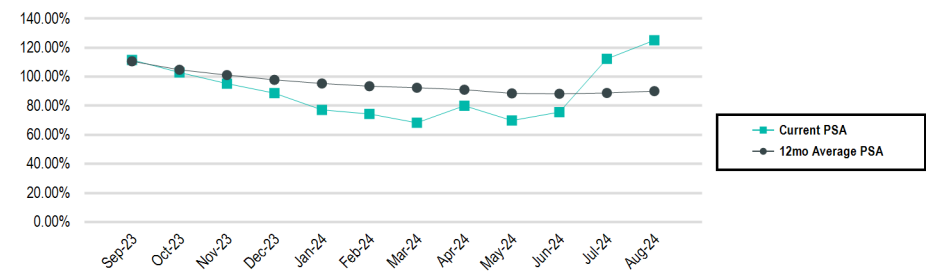
PSA

Current Month	125.126 %
3 Month Average	104.374 %
12 Month Average	90.132 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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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Prepayment Rates

Group 2

SMM

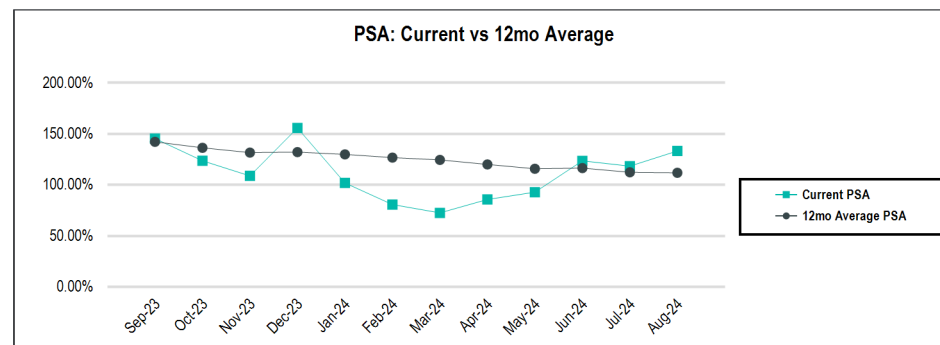
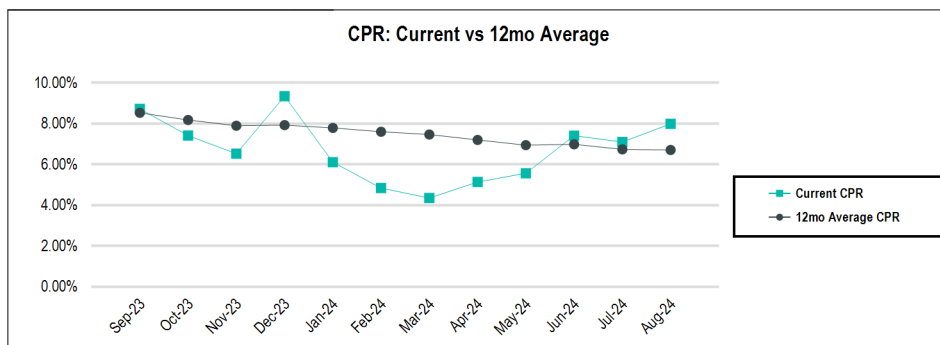
Current Month	0.692 %
3 Month Average	0.648 %
12 Month Average	0.578 %

CPR

Current Month	7.994 %
3 Month Average	7.502 %
12 Month Average	6.712 %

PSA

Current Month	133.235 %
3 Month Average	125.036 %
12 Month Average	111.860 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043836014	38,039.91	0.00	0.000 %	38,039.91
Total	38,039.91	0.00		

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

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

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