

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2024
 05-Apr-2024 6:12:21 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		03/29/2024	0.00000 %	3,434,215,932.15	0.00	22,027,264.19	0.00	3,412,188,667.96	22,027,264.19	0.00
1M-1	30711XQS6	04/24/2024	6.18487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	04/24/2024	8.08487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	04/24/2024	8.08487 %	6,602,998.98	45,969.89	354,807.57	0.00	6,248,191.42	400,777.46	0.00
1M-BH		03/29/2024	0.00000 %	27,141,279.99	0.00	1,458,417.84	0.00	25,682,862.14	1,458,417.84	0.00
1M-2C	30711XQV9	04/24/2024	8.08487 %	19,359,089.00	134,777.42	0.00	0.00	19,359,089.00	134,777.42	0.00
1M-CH		03/29/2024	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	04/24/2024	8.08487 %	25,962,087.98	180,747.31	354,807.57	0.00	25,607,280.42	535,554.88	0.00
1M-2H		03/29/2024	0.00000 %	106,715,796.99	0.00	1,458,417.84	0.00	105,257,379.14	1,458,417.84	0.00
1B-1	30711XQW7	04/24/2024	9.58487 %	44,547,596.00	367,679.73	0.00	0.00	44,547,596.00	367,679.73	0.00
1B-1H		03/29/2024	0.00000 %	37,897,076.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		03/29/2024	0.00000 %	81,212,193.77	0.00	0.00	144,456.11	81,067,737.66	0.00	1,376,934.34
1A-I1	30711XQZ0	04/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	04/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	04/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	04/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	04/24/2024	1.80000 %	0.00	10,234.65	0.00	0.00	0.00	10,234.65	0.00
1B-I2	30711XRK2	04/24/2024	1.40000 %	0.00	7,960.28	0.00	0.00	0.00	7,960.28	0.00
1B-I3	30711XRM8	04/24/2024	1.00000 %	0.00	5,685.92	0.00	0.00	0.00	5,685.92	0.00
1B-I4	30711XRP1	04/24/2024	0.60000 %	0.00	3,411.55	0.00	0.00	0.00	3,411.55	0.00
1C-I1	30711XRR7	04/24/2024	1.80000 %	0.00	30,006.59	0.00	0.00	0.00	30,006.59	0.00
1C-I2	30711XRT3	04/24/2024	1.40000 %	0.00	23,338.46	0.00	0.00	0.00	23,338.46	0.00
1C-I3	30711XRV8	04/24/2024	1.00000 %	0.00	16,670.33	0.00	0.00	0.00	16,670.33	0.00
1C-I4	30711XRX4	04/24/2024	0.60000 %	0.00	10,002.20	0.00	0.00	0.00	10,002.20	0.00
1E-A1	30711XQY3	04/24/2024	6.28487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	04/24/2024	6.68487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	04/24/2024	7.08487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	04/24/2024	7.48487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	04/24/2024	6.28487 %	6,602,998.98	35,735.24	354,807.57	0.00	6,248,191.42	390,542.81	0.00

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Distribution Date: 25-Apr-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	04/24/2024	6.68487 %	6,602,998.98	38,009.61	354,807.57	0.00	6,248,191.42	392,817.18	0.00
1E-B3	30711XRL0	04/24/2024	7.08487 %	6,602,998.98	40,283.97	354,807.57	0.00	6,248,191.42	395,091.54	0.00
1E-B4	30711XRN6	04/24/2024	7.48487 %	6,602,998.98	42,558.34	354,807.57	0.00	6,248,191.42	397,365.91	0.00
1E-C1	30711XRQ9	04/24/2024	6.28487 %	19,359,089.00	104,770.84	0.00	0.00	19,359,089.00	104,770.84	0.00
1E-C2	30711XRS5	04/24/2024	6.68487 %	19,359,089.00	111,438.97	0.00	0.00	19,359,089.00	111,438.97	0.00
1E-C3	30711XRU0	04/24/2024	7.08487 %	19,359,089.00	118,107.10	0.00	0.00	19,359,089.00	118,107.10	0.00
1E-C4	30711XRW6	04/24/2024	7.48487 %	19,359,089.00	124,775.23	0.00	0.00	19,359,089.00	124,775.23	0.00
1E-D1	30711XRY2	04/24/2024	6.28487 %	6,602,998.98	35,735.24	354,807.57	0.00	6,248,191.42	390,542.81	0.00
1E-D2	30711XRZ9	04/24/2024	6.68487 %	6,602,998.98	38,009.61	354,807.57	0.00	6,248,191.42	392,817.18	0.00
1E-D3	30711XSA3	04/24/2024	7.08487 %	6,602,998.98	40,283.97	354,807.57	0.00	6,248,191.42	395,091.54	0.00
1E-D4	30711XSB1	04/24/2024	7.48487 %	6,602,998.98	42,558.34	354,807.57	0.00	6,248,191.42	397,365.91	0.00
1E-D5	30711XSC9	04/24/2024	8.08487 %	6,602,998.98	45,969.89	354,807.57	0.00	6,248,191.42	400,777.46	0.00
1E-F1	30711XSD7	04/24/2024	6.28487 %	25,962,087.98	140,506.08	354,807.57	0.00	25,607,280.42	495,313.65	0.00
1E-F2	30711XSE5	04/24/2024	6.68487 %	25,962,087.98	149,448.57	354,807.57	0.00	25,607,280.42	504,256.14	0.00
1E-F3	30711XSF2	04/24/2024	7.08487 %	25,962,087.98	158,391.07	354,807.57	0.00	25,607,280.42	513,198.64	0.00
1E-F4	30711XSG0	04/24/2024	7.48487 %	25,962,087.98	167,333.57	354,807.57	0.00	25,607,280.42	522,141.14	0.00
1E-F5	30711XSH8	04/24/2024	8.08487 %	25,962,087.98	180,747.31	354,807.57	0.00	25,607,280.42	535,554.88	0.00
1X-1	30711XSJ4	04/24/2024	1.80000 %	0.00	10,234.65	0.00	0.00	0.00	10,234.65	0.00
1X-2	30711XSK1	04/24/2024	1.40000 %	0.00	7,960.28	0.00	0.00	0.00	7,960.28	0.00
1X-3	30711XSL9	04/24/2024	1.00000 %	0.00	5,685.92	0.00	0.00	0.00	5,685.92	0.00
1X-4	30711XSM7	04/24/2024	0.60000 %	0.00	3,411.55	0.00	0.00	0.00	3,411.55	0.00
1Y-1	30711XSN5	04/24/2024	1.80000 %	0.00	40,241.24	0.00	0.00	0.00	40,241.24	0.00
1Y-2	30711XSP0	04/24/2024	1.40000 %	0.00	31,298.74	0.00	0.00	0.00	31,298.74	0.00
1Y-3	30711XSQ8	04/24/2024	1.00000 %	0.00	22,356.24	0.00	0.00	0.00	22,356.24	0.00
1Y-4	30711XSR6	04/24/2024	0.60000 %	0.00	13,413.75	0.00	0.00	0.00	13,413.75	0.00
2A-H		03/29/2024	0.00000 %	2,375,768,888.35	0.00	15,585,278.06	0.00	2,360,183,610.29	15,585,278.06	0.00
2M-1	30711XSS4	04/24/2024	6.18487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	04/24/2024	8.23487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	04/24/2024	8.23487 %	3,339,851.49	23,683.35	506,220.91	0.00	2,833,630.58	529,904.26	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		03/29/2024	0.00000 %	8,944,582.17	0.00	1,355,729.31	0.00	7,588,852.87	1,355,729.31	0.00
2M-2C	30711XSV7	04/24/2024	8.23487 %	34,575,936.42	245,182.74	0.00	0.00	34,575,936.42	245,182.74	0.00
2M-CH		03/29/2024	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	04/24/2024	8.23487 %	37,915,787.91	268,866.09	506,220.91	0.00	37,409,567.00	775,087.00	0.00
2M-2H		03/29/2024	0.00000 %	101,543,700.75	0.00	1,355,729.31	0.00	100,187,971.45	1,355,729.31	0.00
2B-1	30711XSW5	04/24/2024	9.88487 %	19,316,000.00	164,417.24	0.00	0.00	19,316,000.00	164,417.24	0.00
2B-1H		03/29/2024	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		03/29/2024	0.00000 %	77,007,379.16	0.00	0.00	97,499.38	76,909,879.78	0.00	635,885.22
2A-I1	30711XSZ8	04/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	04/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	04/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	04/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	04/24/2024	1.80000 %	0.00	5,176.77	0.00	0.00	0.00	5,176.77	0.00
2B-I2	30711XTK0	04/24/2024	1.40000 %	0.00	4,026.38	0.00	0.00	0.00	4,026.38	0.00
2B-I3	30711XTM6	04/24/2024	1.00000 %	0.00	2,875.98	0.00	0.00	0.00	2,875.98	0.00
2B-I4	30711XTP9	04/24/2024	0.60000 %	0.00	1,725.59	0.00	0.00	0.00	1,725.59	0.00
2C-I1	30711XTR5	04/24/2024	1.80000 %	0.00	53,592.70	0.00	0.00	0.00	53,592.70	0.00
2C-I2	30711XTT1	04/24/2024	1.40000 %	0.00	41,683.21	0.00	0.00	0.00	41,683.21	0.00
2C-I3	30711XTV6	04/24/2024	1.00000 %	0.00	29,773.72	0.00	0.00	0.00	29,773.72	0.00
2C-I4	30711XTX2	04/24/2024	0.60000 %	0.00	17,864.23	0.00	0.00	0.00	17,864.23	0.00
2E-A1	30711XSY1	04/24/2024	6.43487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	04/24/2024	6.83487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	04/24/2024	7.23487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	04/24/2024	7.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	04/24/2024	6.43487 %	3,339,851.49	18,506.58	506,220.91	0.00	2,833,630.58	524,727.49	0.00
2E-B2	30711XTJ3	04/24/2024	6.83487 %	3,339,851.49	19,656.97	506,220.91	0.00	2,833,630.58	525,877.88	0.00
2E-B3	30711XTL8	04/24/2024	7.23487 %	3,339,851.49	20,807.36	506,220.91	0.00	2,833,630.58	527,028.27	0.00
2E-B4	30711XTN4	04/24/2024	7.63487 %	3,339,851.49	21,957.76	506,220.91	0.00	2,833,630.58	528,178.67	0.00
2E-C1	30711XTQ7	04/24/2024	6.43487 %	34,575,936.42	191,590.04	0.00	0.00	34,575,936.42	191,590.04	0.00
2E-C2	30711XTS3	04/24/2024	6.83487 %	34,575,936.42	203,499.53	0.00	0.00	34,575,936.42	203,499.53	0.00
2E-C3	30711XTU8	04/24/2024	7.23487 %	34,575,936.42	215,409.02	0.00	0.00	34,575,936.42	215,409.02	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	04/24/2024	7.63487 %	34,575,936.42	227,318.50	0.00	0.00	34,575,936.42	227,318.50	0.00
2E-D1	30711XTY0	04/24/2024	6.43487 %	3,339,851.49	18,506.58	506,220.91	0.00	2,833,630.58	524,727.49	0.00
2E-D2	30711XTZ7	04/24/2024	6.83487 %	3,339,851.49	19,656.97	506,220.91	0.00	2,833,630.58	525,877.88	0.00
2E-D3	30711XUA0	04/24/2024	7.23487 %	3,339,851.49	20,807.36	506,220.91	0.00	2,833,630.58	527,028.27	0.00
2E-D4	30711XUB8	04/24/2024	7.63487 %	3,339,851.49	21,957.76	506,220.91	0.00	2,833,630.58	528,178.67	0.00
2E-D5	30711XUC6	04/24/2024	8.23487 %	3,339,851.49	23,683.35	506,220.91	0.00	2,833,630.58	529,904.26	0.00
2E-F1	30711XUD4	04/24/2024	6.43487 %	37,915,787.91	210,096.62	506,220.91	0.00	37,409,567.00	716,317.53	0.00
2E-F2	30711XUE2	04/24/2024	6.83487 %	37,915,787.91	223,156.50	506,220.91	0.00	37,409,567.00	729,377.41	0.00
2E-F3	30711XUF9	04/24/2024	7.23487 %	37,915,787.91	236,216.38	506,220.91	0.00	37,409,567.00	742,437.29	0.00
2E-F4	30711XUG7	04/24/2024	7.63487 %	37,915,787.91	249,276.26	506,220.91	0.00	37,409,567.00	755,497.17	0.00
2E-F5	30711XUH5	04/24/2024	8.23487 %	37,915,787.91	268,866.09	506,220.91	0.00	37,409,567.00	775,087.00	0.00
2X-1	30711XUJ1	04/24/2024	1.80000 %	0.00	5,176.77	0.00	0.00	0.00	5,176.77	0.00
2X-2	30711XUK8	04/24/2024	1.40000 %	0.00	4,026.38	0.00	0.00	0.00	4,026.38	0.00
2X-3	30711XUL6	04/24/2024	1.00000 %	0.00	2,875.98	0.00	0.00	0.00	2,875.98	0.00
2X-4	30711XUM4	04/24/2024	0.60000 %	0.00	1,725.59	0.00	0.00	0.00	1,725.59	0.00
2Y-1	30711XUN2	04/24/2024	1.80000 %	0.00	58,769.47	0.00	0.00	0.00	58,769.47	0.00
2Y-2	30711XUP7	04/24/2024	1.40000 %	0.00	45,709.59	0.00	0.00	0.00	45,709.59	0.00
2Y-3	30711XUQ5	04/24/2024	1.00000 %	0.00	32,649.71	0.00	0.00	0.00	32,649.71	0.00
2Y-4	30711XUR3	04/24/2024	0.60000 %	0.00	19,589.82	0.00	0.00	0.00	19,589.82	0.00
Totals				7,297,084,713.05	5,826,110.59	57,017,292.23	241,955.49	7,239,825,465.49	62,843,402.82	2,012,819.56

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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	3,434,215,932.15	8,054,679.09	13,972,585.10	0.00	0.00	22,027,264.19	3,412,188,667.96	0.21511236	22,027,264.19
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	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.32275235	354,807.57
1M-BH	79,574,517.00	27,141,279.99	559,027.79	899,390.05	0.00	0.00	1,458,417.84	25,682,862.14	0.32275235	1,458,417.84
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	25,962,087.98	136,001.69	218,805.88	0.00	0.00	354,807.57	25,607,280.42	0.44091745	354,807.57
1M-2H	238,723,551.00	106,715,796.99	559,027.79	899,390.05	0.00	0.00	1,458,417.84	105,257,379.14	0.44091745	1,458,417.84
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	81,212,193.77	0.00	0.00	0.00	144,456.11	144,456.11	81,067,737.66	0.98329869	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	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.32275235	354,807.57
1E-B2	19,359,089.00	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.32275235	354,807.57
1E-B3	19,359,089.00	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.32275235	354,807.57

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.32275235	354,807.57
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	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.16137617	354,807.57
1E-D2	38,718,178.00	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.16137617	354,807.57
1E-D3	38,718,178.00	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.16137617	354,807.57
1E-D4	38,718,178.00	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.16137617	354,807.57
1E-D5	38,718,178.00	6,602,998.98	136,001.69	218,805.88	0.00	0.00	354,807.57	6,248,191.42	0.16137617	354,807.57
1E-F1	38,718,178.00	25,962,087.98	136,001.69	218,805.88	0.00	0.00	354,807.57	25,607,280.42	0.66137617	354,807.57
1E-F2	38,718,178.00	25,962,087.98	136,001.69	218,805.88	0.00	0.00	354,807.57	25,607,280.42	0.66137617	354,807.57
1E-F3	38,718,178.00	25,962,087.98	136,001.69	218,805.88	0.00	0.00	354,807.57	25,607,280.42	0.66137617	354,807.57
1E-F4	38,718,178.00	25,962,087.98	136,001.69	218,805.88	0.00	0.00	354,807.57	25,607,280.42	0.66137617	354,807.57
1E-F5	38,718,178.00	25,962,087.98	136,001.69	218,805.88	0.00	0.00	354,807.57	25,607,280.42	0.66137617	354,807.57
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	2,375,768,888.35	5,211,304.01	10,373,974.05	0.00	0.00	15,585,278.06	2,360,183,610.29	0.15893477	15,585,278.06
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	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.08195383	506,220.91
2M-BH	92,599,118.58	8,944,582.17	469,583.82	886,145.48	0.00	0.00	1,355,729.31	7,588,852.87	0.08195383	1,355,729.31
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	37,915,787.91	175,339.69	330,881.23	0.00	0.00	506,220.91	37,409,567.00	0.36212396	506,220.91

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	101,543,700.75	469,583.82	886,145.48	0.00	0.00	1,355,729.31	100,187,971.45	0.36212309	1,355,729.31
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	77,007,379.16	0.00	0.00	0.00	97,499.38	97,499.38	76,909,879.78	0.99179987	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	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.08195383	506,220.91
2E-B2	34,575,936.42	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.08195383	506,220.91
2E-B3	34,575,936.42	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.08195383	506,220.91
2E-B4	34,575,936.42	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.08195383	506,220.91
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	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.04122842	506,220.91
2E-D2	68,730,033.58	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.04122842	506,220.91
2E-D3	68,730,033.58	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.04122842	506,220.91
2E-D4	68,730,033.58	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.04122842	506,220.91
2E-D5	68,730,033.58	3,339,851.49	175,339.69	330,881.23	0.00	0.00	506,220.91	2,833,630.58	0.04122842	506,220.91

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	37,915,787.91	175,339.69	330,881.23	0.00	0.00	506,220.91	37,409,567.00	0.54097692	506,220.91
2E-F2	69,151,872.83	37,915,787.91	175,339.69	330,881.23	0.00	0.00	506,220.91	37,409,567.00	0.54097692	506,220.91
2E-F3	69,151,872.83	37,915,787.91	175,339.69	330,881.23	0.00	0.00	506,220.91	37,409,567.00	0.54097692	506,220.91
2E-F4	69,151,872.83	37,915,787.91	175,339.69	330,881.23	0.00	0.00	506,220.91	37,409,567.00	0.54097692	506,220.91
2E-F5	69,151,872.83	37,915,787.91	175,339.69	330,881.23	0.00	0.00	506,220.91	37,409,567.00	0.54097692	506,220.91
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	7,297,084,713.05	20,304,668.40	36,712,623.97	0.00	241,955.49	57,259,247.72	7,239,825,465.49	0.21047848	57,017,292.23

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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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	216.50101479	0.50778583	0.88086449	0.00000000	0.00000000	1.38865032	215.11236447	0.21511236	1.38865032
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	341.08004669	7.02521126	11.30248846	0.00000000	0.00000000	18.32769972	322.75234749	0.32275235	18.32769972
1M-BH	79,574,517.00	341.08004689	7.02521122	11.30248833	0.00000000	0.00000000	18.32769956	322.75234721	0.32275235	18.32769956
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	447.02668223	2.34173709	3.76749615	0.00000000	0.00000000	6.10923324	440.91744916	0.44091745	6.10923324
1M-2H	238,723,551.00	447.02668230	2.34173707	3.76749611	0.00000000	0.00000000	6.10923319	440.91744907	0.44091745	6.10923319
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	985.05084440	0.00000000	0.00000000	0.00000000	1.75215822	1.75215822	983.29868618	0.98329869	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	341.08004669	7.02521126	11.30248846	0.00000000	0.00000000	18.32769972	322.75234749	0.32275235	18.32769972
1E-B2	19,359,089.00	341.08004669	7.02521126	11.30248846	0.00000000	0.00000000	18.32769972	322.75234749	0.32275235	18.32769972
1E-B3	19,359,089.00	341.08004669	7.02521126	11.30248846	0.00000000	0.00000000	18.32769972	322.75234749	0.32275235	18.32769972

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	341.08004669	7.02521126	11.30248846	0.00000000	0.00000000	18.32769972	322.75234749	0.32275235	18.32769972
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	170.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	161.37617374	0.16137617	9.16384986
1E-D2	38,718,178.00	170.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	161.37617374	0.16137617	9.16384986
1E-D3	38,718,178.00	170.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	161.37617374	0.16137617	9.16384986
1E-D4	38,718,178.00	170.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	161.37617374	0.16137617	9.16384986
1E-D5	38,718,178.00	170.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	161.37617374	0.16137617	9.16384986
1E-F1	38,718,178.00	670.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	661.37617374	0.66137617	9.16384986
1E-F2	38,718,178.00	670.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	661.37617374	0.66137617	9.16384986
1E-F3	38,718,178.00	670.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	661.37617374	0.66137617	9.16384986
1E-F4	38,718,178.00	670.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	661.37617374	0.66137617	9.16384986
1E-F5	38,718,178.00	670.54002335	3.51260563	5.65124423	0.00000000	0.00000000	9.16384986	661.37617374	0.66137617	9.16384986
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	159.98428575	0.35092923	0.69858345	0.00000000	0.00000000	1.04951268	158.93477307	0.15893477	1.04951268
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	96.59467930	5.07114798	9.56969685	0.00000000	0.00000000	14.64084454	81.95383476	0.08195383	14.64084454
2M-BH	92,599,118.58	96.59467938	5.07114784	9.56969671	0.00000000	0.00000000	14.64084465	81.95383484	0.08195383	14.64084465
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	367.02417014	1.69728516	3.20292457	0.00000000	0.00000000	4.90020964	362.12396050	0.36212396	4.90020964

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	367.02328417	1.69728102	3.20291679	0.00000000	0.00000000	4.90019785	362.12308635	0.36212309	4.90019785
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	993.05718578	0.00000000	0.00000000	0.00000000	1.25731405	1.25731405	991.79987173	0.99179987	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	96.59467930	5.07114798	9.56969685	0.00000000	0.00000000	14.64084454	81.95383476	0.08195383	14.64084454
2E-B2	34,575,936.42	96.59467930	5.07114798	9.56969685	0.00000000	0.00000000	14.64084454	81.95383476	0.08195383	14.64084454
2E-B3	34,575,936.42	96.59467930	5.07114798	9.56969685	0.00000000	0.00000000	14.64084454	81.95383476	0.08195383	14.64084454
2E-B4	34,575,936.42	96.59467930	5.07114798	9.56969685	0.00000000	0.00000000	14.64084454	81.95383476	0.08195383	14.64084454
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	48.59377067	2.55113639	4.81421604	0.00000000	0.00000000	7.36535229	41.22841838	0.04122842	7.36535229
2E-D2	68,730,033.58	48.59377067	2.55113639	4.81421604	0.00000000	0.00000000	7.36535229	41.22841838	0.04122842	7.36535229
2E-D3	68,730,033.58	48.59377067	2.55113639	4.81421604	0.00000000	0.00000000	7.36535229	41.22841838	0.04122842	7.36535229
2E-D4	68,730,033.58	48.59377067	2.55113639	4.81421604	0.00000000	0.00000000	7.36535229	41.22841838	0.04122842	7.36535229
2E-D5	68,730,033.58	48.59377067	2.55113639	4.81421604	0.00000000	0.00000000	7.36535229	41.22841838	0.04122842	7.36535229

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Distribution Date: 25-Apr-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	548.29733973	2.53557399	4.78484843	0.00000000	0.00000000	7.32042227	540.97691746	0.54097692	7.32042227
2E-F2	69,151,872.83	548.29733973	2.53557399	4.78484843	0.00000000	0.00000000	7.32042227	540.97691746	0.54097692	7.32042227
2E-F3	69,151,872.83	548.29733973	2.53557399	4.78484843	0.00000000	0.00000000	7.32042227	540.97691746	0.54097692	7.32042227
2E-F4	69,151,872.83	548.29733973	2.53557399	4.78484843	0.00000000	0.00000000	7.32042227	540.97691746	0.54097692	7.32042227
2E-F5	69,151,872.83	548.29733973	2.53557399	4.78484843	0.00000000	0.00000000	7.32042227	540.97691746	0.54097692	7.32042227
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 25-Apr-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 %	3,434,215,932.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,412,188,667.96
1M-1	N/A	N/A	6.18487 %	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	8.08487 %	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	03/25/24 - 04/24/24	31	8.08487 %	6,602,998.98	45,969.89	0.00	0.00	0.00	0.00	45,969.89	0.00	6,248,191.42
1M-BH	N/A	N/A	0.00000 %	27,141,279.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,682,862.14
1M-2C	03/25/24 - 04/24/24	31	8.08487 %	19,359,089.00	134,777.42	0.00	0.00	0.00	0.00	134,777.42	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	03/25/24 - 04/24/24	31	8.08487 %	25,962,087.98	180,747.31	0.00	0.00	0.00	0.00	180,747.31	0.00	25,607,280.42
1M-2H	N/A	N/A	0.00000 %	106,715,796.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	105,257,379.14
1B-1	03/25/24 - 04/24/24	31	9.58487 %	44,547,596.00	367,679.73	0.00	0.00	0.00	0.00	367,679.73	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 %	81,212,193.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,067,737.66
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	03/25/24 - 04/24/24	31	1.80000 %	6,602,998.98	10,234.65	0.00	0.00	0.00	0.00	10,234.65	0.00	6,248,191.42
1B-I2	03/25/24 - 04/24/24	31	1.40000 %	6,602,998.98	7,960.28	0.00	0.00	0.00	0.00	7,960.28	0.00	6,248,191.42
1B-I3	03/25/24 - 04/24/24	31	1.00000 %	6,602,998.98	5,685.92	0.00	0.00	0.00	0.00	5,685.92	0.00	6,248,191.42
1B-I4	03/25/24 - 04/24/24	31	0.60000 %	6,602,998.98	3,411.55	0.00	0.00	0.00	0.00	3,411.55	0.00	6,248,191.42
1C-I1	03/25/24 - 04/24/24	31	1.80000 %	19,359,089.00	30,006.59	0.00	0.00	0.00	0.00	30,006.59	0.00	19,359,089.00
1C-I2	03/25/24 - 04/24/24	31	1.40000 %	19,359,089.00	23,338.46	0.00	0.00	0.00	0.00	23,338.46	0.00	19,359,089.00
1C-I3	03/25/24 - 04/24/24	31	1.00000 %	19,359,089.00	16,670.33	0.00	0.00	0.00	0.00	16,670.33	0.00	19,359,089.00
1C-I4	03/25/24 - 04/24/24	31	0.60000 %	19,359,089.00	10,002.20	0.00	0.00	0.00	0.00	10,002.20	0.00	19,359,089.00
1E-A1	N/A	N/A	6.28487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.68487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.08487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.48487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/25/24 - 04/24/24	31	6.28487 %	6,602,998.98	35,735.24	0.00	0.00	0.00	0.00	35,735.24	0.00	6,248,191.42
1E-B2	03/25/24 - 04/24/24	31	6.68487 %	6,602,998.98	38,009.61	0.00	0.00	0.00	0.00	38,009.61	0.00	6,248,191.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	03/25/24 - 04/24/24	31	7.08487 %	6,602,998.98	40,283.97	0.00	0.00	0.00	0.00	40,283.97	0.00	6,248,191.42
1E-B4	03/25/24 - 04/24/24	31	7.48487 %	6,602,998.98	42,558.34	0.00	0.00	0.00	0.00	42,558.34	0.00	6,248,191.42
1E-C1	03/25/24 - 04/24/24	31	6.28487 %	19,359,089.00	104,770.84	0.00	0.00	0.00	0.00	104,770.84	0.00	19,359,089.00
1E-C2	03/25/24 - 04/24/24	31	6.68487 %	19,359,089.00	111,438.97	0.00	0.00	0.00	0.00	111,438.97	0.00	19,359,089.00
1E-C3	03/25/24 - 04/24/24	31	7.08487 %	19,359,089.00	118,107.10	0.00	0.00	0.00	0.00	118,107.10	0.00	19,359,089.00
1E-C4	03/25/24 - 04/24/24	31	7.48487 %	19,359,089.00	124,775.23	0.00	0.00	0.00	0.00	124,775.23	0.00	19,359,089.00
1E-D1	03/25/24 - 04/24/24	31	6.28487 %	6,602,998.98	35,735.24	0.00	0.00	0.00	0.00	35,735.24	0.00	6,248,191.42
1E-D2	03/25/24 - 04/24/24	31	6.68487 %	6,602,998.98	38,009.61	0.00	0.00	0.00	0.00	38,009.61	0.00	6,248,191.42
1E-D3	03/25/24 - 04/24/24	31	7.08487 %	6,602,998.98	40,283.97	0.00	0.00	0.00	0.00	40,283.97	0.00	6,248,191.42
1E-D4	03/25/24 - 04/24/24	31	7.48487 %	6,602,998.98	42,558.34	0.00	0.00	0.00	0.00	42,558.34	0.00	6,248,191.42
1E-D5	03/25/24 - 04/24/24	31	8.08487 %	6,602,998.98	45,969.89	0.00	0.00	0.00	0.00	45,969.89	0.00	6,248,191.42
1E-F1	03/25/24 - 04/24/24	31	6.28487 %	25,962,087.98	140,506.08	0.00	0.00	0.00	0.00	140,506.08	0.00	25,607,280.42
1E-F2	03/25/24 - 04/24/24	31	6.68487 %	25,962,087.98	149,448.57	0.00	0.00	0.00	0.00	149,448.57	0.00	25,607,280.42
1E-F3	03/25/24 - 04/24/24	31	7.08487 %	25,962,087.98	158,391.07	0.00	0.00	0.00	0.00	158,391.07	0.00	25,607,280.42
1E-F4	03/25/24 - 04/24/24	31	7.48487 %	25,962,087.98	167,333.57	0.00	0.00	0.00	0.00	167,333.57	0.00	25,607,280.42
1E-F5	03/25/24 - 04/24/24	31	8.08487 %	25,962,087.98	180,747.31	0.00	0.00	0.00	0.00	180,747.31	0.00	25,607,280.42
1X-1	03/25/24 - 04/24/24	31	1.80000 %	6,602,998.98	10,234.65	0.00	0.00	0.00	0.00	10,234.65	0.00	6,248,191.42
1X-2	03/25/24 - 04/24/24	31	1.40000 %	6,602,998.98	7,960.28	0.00	0.00	0.00	0.00	7,960.28	0.00	6,248,191.42
1X-3	03/25/24 - 04/24/24	31	1.00000 %	6,602,998.98	5,685.92	0.00	0.00	0.00	0.00	5,685.92	0.00	6,248,191.42
1X-4	03/25/24 - 04/24/24	31	0.60000 %	6,602,998.98	3,411.55	0.00	0.00	0.00	0.00	3,411.55	0.00	6,248,191.42
1Y-1	03/25/24 - 04/24/24	31	1.80000 %	25,962,087.98	40,241.24	0.00	0.00	0.00	0.00	40,241.24	0.00	25,607,280.42
1Y-2	03/25/24 - 04/24/24	31	1.40000 %	25,962,087.98	31,298.74	0.00	0.00	0.00	0.00	31,298.74	0.00	25,607,280.42
1Y-3	03/25/24 - 04/24/24	31	1.00000 %	25,962,087.98	22,356.24	0.00	0.00	0.00	0.00	22,356.24	0.00	25,607,280.42
1Y-4	03/25/24 - 04/24/24	31	0.60000 %	25,962,087.98	13,413.75	0.00	0.00	0.00	0.00	13,413.75	0.00	25,607,280.42
2A-H	N/A	N/A	0.00000 %	2,375,768,888.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,360,183,610.29
2M-1	N/A	N/A	6.18487 %	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	8.23487 %	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	03/25/24 - 04/24/24	31	8.23487 %	3,339,851.49	23,683.35	0.00	0.00	0.00	0.00	23,683.35	0.00	2,833,630.58
2M-BH	N/A	N/A	0.00000 %	8,944,582.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,588,852.87
2M-2C	03/25/24 - 04/24/24	31	8.23487 %	34,575,936.42	245,182.74	0.00	0.00	0.00	0.00	245,182.74	0.00	34,575,936.42

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2024
05-Apr-2024 6:12:21 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
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	03/25/24 - 04/24/24	31	8.23487 %	37,915,787.91	268,866.09	0.00	0.00	0.00	0.00	268,866.09	0.00	37,409,567.00
2M-2H	N/A	N/A	0.00000 %	101,543,700.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,187,971.45
2B-1	03/25/24 - 04/24/24	31	9.88487 %	19,316,000.00	164,417.24	0.00	0.00	0.00	0.00	164,417.24	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	77,007,379.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,909,879.78
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	03/25/24 - 04/24/24	31	1.80000 %	3,339,851.49	5,176.77	0.00	0.00	0.00	0.00	5,176.77	0.00	2,833,630.58
2B-I2	03/25/24 - 04/24/24	31	1.40000 %	3,339,851.49	4,026.38	0.00	0.00	0.00	0.00	4,026.38	0.00	2,833,630.58
2B-I3	03/25/24 - 04/24/24	31	1.00000 %	3,339,851.49	2,875.98	0.00	0.00	0.00	0.00	2,875.98	0.00	2,833,630.58
2B-I4	03/25/24 - 04/24/24	31	0.60000 %	3,339,851.49	1,725.59	0.00	0.00	0.00	0.00	1,725.59	0.00	2,833,630.58
2C-I1	03/25/24 - 04/24/24	31	1.80000 %	34,575,936.42	53,592.70	0.00	0.00	0.00	0.00	53,592.70	0.00	34,575,936.42
2C-I2	03/25/24 - 04/24/24	31	1.40000 %	34,575,936.42	41,683.21	0.00	0.00	0.00	0.00	41,683.21	0.00	34,575,936.42
2C-I3	03/25/24 - 04/24/24	31	1.00000 %	34,575,936.42	29,773.72	0.00	0.00	0.00	0.00	29,773.72	0.00	34,575,936.42
2C-I4	03/25/24 - 04/24/24	31	0.60000 %	34,575,936.42	17,864.23	0.00	0.00	0.00	0.00	17,864.23	0.00	34,575,936.42
2E-A1	N/A	N/A	6.43487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.83487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.23487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/24 - 04/24/24	31	6.43487 %	3,339,851.49	18,506.58	0.00	0.00	0.00	0.00	18,506.58	0.00	2,833,630.58
2E-B2	03/25/24 - 04/24/24	31	6.83487 %	3,339,851.49	19,656.97	0.00	0.00	0.00	0.00	19,656.97	0.00	2,833,630.58
2E-B3	03/25/24 - 04/24/24	31	7.23487 %	3,339,851.49	20,807.36	0.00	0.00	0.00	0.00	20,807.36	0.00	2,833,630.58
2E-B4	03/25/24 - 04/24/24	31	7.63487 %	3,339,851.49	21,957.76	0.00	0.00	0.00	0.00	21,957.76	0.00	2,833,630.58
2E-C1	03/25/24 - 04/24/24	31	6.43487 %	34,575,936.42	191,590.04	0.00	0.00	0.00	0.00	191,590.04	0.00	34,575,936.42
2E-C2	03/25/24 - 04/24/24	31	6.83487 %	34,575,936.42	203,499.53	0.00	0.00	0.00	0.00	203,499.53	0.00	34,575,936.42
2E-C3	03/25/24 - 04/24/24	31	7.23487 %	34,575,936.42	215,409.02	0.00	0.00	0.00	0.00	215,409.02	0.00	34,575,936.42
2E-C4	03/25/24 - 04/24/24	31	7.63487 %	34,575,936.42	227,318.50	0.00	0.00	0.00	0.00	227,318.50	0.00	34,575,936.42
2E-D1	03/25/24 - 04/24/24	31	6.43487 %	3,339,851.49	18,506.58	0.00	0.00	0.00	0.00	18,506.58	0.00	2,833,630.58
2E-D2	03/25/24 - 04/24/24	31	6.83487 %	3,339,851.49	19,656.97	0.00	0.00	0.00	0.00	19,656.97	0.00	2,833,630.58

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	03/25/24 - 04/24/24	31	7.23487 %	3,339,851.49	20,807.36	0.00	0.00	0.00	0.00	20,807.36	0.00	2,833,630.58
2E-D4	03/25/24 - 04/24/24	31	7.63487 %	3,339,851.49	21,957.76	0.00	0.00	0.00	0.00	21,957.76	0.00	2,833,630.58
2E-D5	03/25/24 - 04/24/24	31	8.23487 %	3,339,851.49	23,683.35	0.00	0.00	0.00	0.00	23,683.35	0.00	2,833,630.58
2E-F1	03/25/24 - 04/24/24	31	6.43487 %	37,915,787.91	210,096.62	0.00	0.00	0.00	0.00	210,096.62	0.00	37,409,567.00
2E-F2	03/25/24 - 04/24/24	31	6.83487 %	37,915,787.91	223,156.50	0.00	0.00	0.00	0.00	223,156.50	0.00	37,409,567.00
2E-F3	03/25/24 - 04/24/24	31	7.23487 %	37,915,787.91	236,216.38	0.00	0.00	0.00	0.00	236,216.38	0.00	37,409,567.00
2E-F4	03/25/24 - 04/24/24	31	7.63487 %	37,915,787.91	249,276.26	0.00	0.00	0.00	0.00	249,276.26	0.00	37,409,567.00
2E-F5	03/25/24 - 04/24/24	31	8.23487 %	37,915,787.91	268,866.09	0.00	0.00	0.00	0.00	268,866.09	0.00	37,409,567.00
2X-1	03/25/24 - 04/24/24	31	1.80000 %	3,339,851.49	5,176.77	0.00	0.00	0.00	0.00	5,176.77	0.00	2,833,630.58
2X-2	03/25/24 - 04/24/24	31	1.40000 %	3,339,851.49	4,026.38	0.00	0.00	0.00	0.00	4,026.38	0.00	2,833,630.58
2X-3	03/25/24 - 04/24/24	31	1.00000 %	3,339,851.49	2,875.98	0.00	0.00	0.00	0.00	2,875.98	0.00	2,833,630.58
2X-4	03/25/24 - 04/24/24	31	0.60000 %	3,339,851.49	1,725.59	0.00	0.00	0.00	0.00	1,725.59	0.00	2,833,630.58
2Y-1	03/25/24 - 04/24/24	31	1.80000 %	37,915,787.91	58,769.47	0.00	0.00	0.00	0.00	58,769.47	0.00	37,409,567.00
2Y-2	03/25/24 - 04/24/24	31	1.40000 %	37,915,787.91	45,709.59	0.00	0.00	0.00	0.00	45,709.59	0.00	37,409,567.00
2Y-3	03/25/24 - 04/24/24	31	1.00000 %	37,915,787.91	32,649.71	0.00	0.00	0.00	0.00	32,649.71	0.00	37,409,567.00
2Y-4	03/25/24 - 04/24/24	31	0.60000 %	37,915,787.91	19,589.82	0.00	0.00	0.00	0.00	19,589.82	0.00	37,409,567.00
Totals					5,826,110.59	0.00	0.00	0.00	0.00	5,826,110.59	0.00	

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

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Series 2017-C06



Distribution Date: 25-Apr-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 %	216.50101479	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.11236447
1M-1	156,644,000.00	6.18487 %	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	8.08487 %	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	8.08487 %	341.08004669	2.37458953	0.00000000	0.00000000	0.00000000	0.00000000	2.37458953	0.00000000	322.75234749
1M-BH	79,574,517.00	0.00000 %	341.08004689	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	322.75234721
1M-2C	19,359,089.00	8.08487 %	1000.00000000	6.96197120	0.00000000	0.00000000	0.00000000	0.00000000	6.96197120	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	8.08487 %	447.02668223	3.11218691	0.00000000	0.00000000	0.00000000	0.00000000	3.11218691	0.00000000	440.91744916
1M-2H	238,723,551.00	0.00000 %	447.02668230	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	440.91744907
1B-1	44,547,596.00	9.58487 %	1000.00000000	8.25363797	0.00000000	0.00000000	0.00000000	0.00000000	8.25363797	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 %	985.05084440	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.29868618
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 %	341.08004669	0.52867415	0.00000000	0.00000000	0.00000000	0.00000000	0.52867415	0.00000000	322.75234749
1B-I2	0.00	1.40000 %	341.08004669	0.41119084	0.00000000	0.00000000	0.00000000	0.00000000	0.41119084	0.00000000	322.75234749
1B-I3	0.00	1.00000 %	341.08004669	0.29370804	0.00000000	0.00000000	0.00000000	0.00000000	0.29370804	0.00000000	322.75234749
1B-I4	0.00	0.60000 %	341.08004669	0.17622472	0.00000000	0.00000000	0.00000000	0.00000000	0.17622472	0.00000000	322.75234749
1C-I1	0.00	1.80000 %	1000.00000000	1.55000011	0.00000000	0.00000000	0.00000000	0.00000000	1.55000011	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555570	0.00000000	0.00000000	0.00000000	0.00000000	1.20555570	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111128	0.00000000	0.00000000	0.00000000	0.00000000	0.86111128	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666687	0.00000000	0.00000000	0.00000000	0.00000000	0.51666687	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.28487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.68487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.08487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	7.48487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.28487 %	341.08004669	1.84591537	0.00000000	0.00000000	0.00000000	0.00000000	1.84591537	0.00000000	322.75234749
1E-B2	19,359,089.00	6.68487 %	341.08004669	1.96339869	0.00000000	0.00000000	0.00000000	0.00000000	1.96339869	0.00000000	322.75234749
1E-B3	19,359,089.00	7.08487 %	341.08004669	2.08088149	0.00000000	0.00000000	0.00000000	0.00000000	2.08088149	0.00000000	322.75234749
1E-B4	19,359,089.00	7.48487 %	341.08004669	2.19836481	0.00000000	0.00000000	0.00000000	0.00000000	2.19836481	0.00000000	322.75234749
1E-C1	19,359,089.00	6.28487 %	1000.00000000	5.41197161	0.00000000	0.00000000	0.00000000	0.00000000	5.41197161	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.68487 %	1000.00000000	5.75641602	0.00000000	0.00000000	0.00000000	0.00000000	5.75641602	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.08487 %	1000.00000000	6.10086043	0.00000000	0.00000000	0.00000000	0.00000000	6.10086043	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.48487 %	1000.00000000	6.44530484	0.00000000	0.00000000	0.00000000	0.00000000	6.44530484	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.28487 %	170.54002335	0.92295769	0.00000000	0.00000000	0.00000000	0.00000000	0.92295769	0.00000000	161.37617374
1E-D2	38,718,178.00	6.68487 %	170.54002335	0.98169935	0.00000000	0.00000000	0.00000000	0.00000000	0.98169935	0.00000000	161.37617374
1E-D3	38,718,178.00	7.08487 %	170.54002335	1.04044075	0.00000000	0.00000000	0.00000000	0.00000000	1.04044075	0.00000000	161.37617374
1E-D4	38,718,178.00	7.48487 %	170.54002335	1.09918240	0.00000000	0.00000000	0.00000000	0.00000000	1.09918240	0.00000000	161.37617374
1E-D5	38,718,178.00	8.08487 %	170.54002335	1.18729476	0.00000000	0.00000000	0.00000000	0.00000000	1.18729476	0.00000000	161.37617374
1E-F1	38,718,178.00	6.28487 %	670.54002335	3.62894349	0.00000000	0.00000000	0.00000000	0.00000000	3.62894349	0.00000000	661.37617374
1E-F2	38,718,178.00	6.68487 %	670.54002335	3.85990710	0.00000000	0.00000000	0.00000000	0.00000000	3.85990710	0.00000000	661.37617374
1E-F3	38,718,178.00	7.08487 %	670.54002335	4.09087096	0.00000000	0.00000000	0.00000000	0.00000000	4.09087096	0.00000000	661.37617374
1E-F4	38,718,178.00	7.48487 %	670.54002335	4.32183482	0.00000000	0.00000000	0.00000000	0.00000000	4.32183482	0.00000000	661.37617374
1E-F5	38,718,178.00	8.08487 %	670.54002335	4.66828036	0.00000000	0.00000000	0.00000000	0.00000000	4.66828036	0.00000000	661.37617374
1X-1	0.00	1.80000 %	170.54002335	0.26433708	0.00000000	0.00000000	0.00000000	0.00000000	0.26433708	0.00000000	161.37617374
1X-2	0.00	1.40000 %	170.54002335	0.20559542	0.00000000	0.00000000	0.00000000	0.00000000	0.20559542	0.00000000	161.37617374
1X-3	0.00	1.00000 %	170.54002335	0.14685402	0.00000000	0.00000000	0.00000000	0.00000000	0.14685402	0.00000000	161.37617374
1X-4	0.00	0.60000 %	170.54002335	0.08811236	0.00000000	0.00000000	0.00000000	0.00000000	0.08811236	0.00000000	161.37617374
1Y-1	0.00	1.80000 %	670.54002335	1.03933713	0.00000000	0.00000000	0.00000000	0.00000000	1.03933713	0.00000000	661.37617374
1Y-2	0.00	1.40000 %	670.54002335	0.80837327	0.00000000	0.00000000	0.00000000	0.00000000	0.80837327	0.00000000	661.37617374
1Y-3	0.00	1.00000 %	670.54002335	0.57740940	0.00000000	0.00000000	0.00000000	0.00000000	0.57740940	0.00000000	661.37617374
1Y-4	0.00	0.60000 %	670.54002335	0.34644580	0.00000000	0.00000000	0.00000000	0.00000000	0.34644580	0.00000000	661.37617374
2A-H	14,850,014,032.00	0.00000 %	159.98428575	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	158.93477307
2M-1	117,869,000.00	6.18487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Apr-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	8.23487 %	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	8.23487 %	96.59467930	0.68496626	0.00000000	0.00000000	0.00000000	0.00000000	0.68496626	0.00000000	81.95383476
2M-BH	92,599,118.58	0.00000 %	96.59467938	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	81.95383484
2M-2C	34,575,936.42	8.23487 %	1000.00000000	7.09113810	0.00000000	0.00000000	0.00000000	0.00000000	7.09113810	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	8.23487 %	367.02417014	2.60261909	0.00000000	0.00000000	0.00000000	0.00000000	2.60261909	0.00000000	362.12396050
2M-2H	276,668,280.00	0.00000 %	367.02328417	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	362.12308635
2B-1	19,316,000.00	9.88487 %	1000.00000000	8.51197142	0.00000000	0.00000000	0.00000000	0.00000000	8.51197142	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 %	993.05718578	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.79987173
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 %	96.59467930	0.14972176	0.00000000	0.00000000	0.00000000	0.00000000	0.14972176	0.00000000	81.95383476
2B-I2	0.00	1.40000 %	96.59467930	0.11645035	0.00000000	0.00000000	0.00000000	0.00000000	0.11645035	0.00000000	81.95383476
2B-I3	0.00	1.00000 %	96.59467930	0.08317866	0.00000000	0.00000000	0.00000000	0.00000000	0.08317866	0.00000000	81.95383476
2B-I4	0.00	0.60000 %	96.59467930	0.04990725	0.00000000	0.00000000	0.00000000	0.00000000	0.04990725	0.00000000	81.95383476
2C-I1	0.00	1.80000 %	1000.00000000	1.54999996	0.00000000	0.00000000	0.00000000	0.00000000	1.54999996	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555549	0.00000000	0.00000000	0.00000000	0.00000000	1.20555549	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111102	0.00000000	0.00000000	0.00000000	0.00000000	0.86111102	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666656	0.00000000	0.00000000	0.00000000	0.00000000	0.51666656	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.43487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.83487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.23487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.63487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.43487 %	96.59467930	0.53524451	0.00000000	0.00000000	0.00000000	0.00000000	0.53524451	0.00000000	81.95383476

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-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	6.83487 %	96.59467930	0.56851591	0.00000000	0.00000000	0.00000000	0.00000000	0.56851591	0.00000000	81.95383476
2E-B3	34,575,936.42	7.23487 %	96.59467930	0.60178732	0.00000000	0.00000000	0.00000000	0.00000000	0.60178732	0.00000000	81.95383476
2E-B4	34,575,936.42	7.63487 %	96.59467930	0.63505901	0.00000000	0.00000000	0.00000000	0.00000000	0.63505901	0.00000000	81.95383476
2E-C1	34,575,936.42	6.43487 %	1000.00000000	5.54113814	0.00000000	0.00000000	0.00000000	0.00000000	5.54113814	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.83487 %	1000.00000000	5.88558261	0.00000000	0.00000000	0.00000000	0.00000000	5.88558261	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.23487 %	1000.00000000	6.23002707	0.00000000	0.00000000	0.00000000	0.00000000	6.23002707	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.63487 %	1000.00000000	6.57447125	0.00000000	0.00000000	0.00000000	0.00000000	6.57447125	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.43487 %	48.59377067	0.26926482	0.00000000	0.00000000	0.00000000	0.00000000	0.26926482	0.00000000	41.22841838
2E-D2	68,730,033.58	6.83487 %	48.59377067	0.28600262	0.00000000	0.00000000	0.00000000	0.00000000	0.28600262	0.00000000	41.22841838
2E-D3	68,730,033.58	7.23487 %	48.59377067	0.30274043	0.00000000	0.00000000	0.00000000	0.00000000	0.30274043	0.00000000	41.22841838
2E-D4	68,730,033.58	7.63487 %	48.59377067	0.31947838	0.00000000	0.00000000	0.00000000	0.00000000	0.31947838	0.00000000	41.22841838
2E-D5	68,730,033.58	8.23487 %	48.59377067	0.34458517	0.00000000	0.00000000	0.00000000	0.00000000	0.34458517	0.00000000	41.22841838
2E-F1	69,151,872.83	6.43487 %	548.29733973	3.03819132	0.00000000	0.00000000	0.00000000	0.00000000	3.03819132	0.00000000	540.97691746
2E-F2	69,151,872.83	6.83487 %	548.29733973	3.22704926	0.00000000	0.00000000	0.00000000	0.00000000	3.22704926	0.00000000	540.97691746
2E-F3	69,151,872.83	7.23487 %	548.29733973	3.41590720	0.00000000	0.00000000	0.00000000	0.00000000	3.41590720	0.00000000	540.97691746
2E-F4	69,151,872.83	7.63487 %	548.29733973	3.60476513	0.00000000	0.00000000	0.00000000	0.00000000	3.60476513	0.00000000	540.97691746
2E-F5	69,151,872.83	8.23487 %	548.29733973	3.88805218	0.00000000	0.00000000	0.00000000	0.00000000	3.88805218	0.00000000	540.97691746
2X-1	0.00	1.80000 %	48.59377067	0.07532035	0.00000000	0.00000000	0.00000000	0.00000000	0.07532035	0.00000000	41.22841838
2X-2	0.00	1.40000 %	48.59377067	0.05858254	0.00000000	0.00000000	0.00000000	0.00000000	0.05858254	0.00000000	41.22841838
2X-3	0.00	1.00000 %	48.59377067	0.04184459	0.00000000	0.00000000	0.00000000	0.00000000	0.04184459	0.00000000	41.22841838
2X-4	0.00	0.60000 %	48.59377067	0.02510678	0.00000000	0.00000000	0.00000000	0.00000000	0.02510678	0.00000000	41.22841838
2Y-1	0.00	1.80000 %	548.29733973	0.84986086	0.00000000	0.00000000	0.00000000	0.00000000	0.84986086	0.00000000	540.97691746
2Y-2	0.00	1.40000 %	548.29733973	0.66100292	0.00000000	0.00000000	0.00000000	0.00000000	0.66100292	0.00000000	540.97691746
2Y-3	0.00	1.00000 %	548.29733973	0.47214499	0.00000000	0.00000000	0.00000000	0.00000000	0.47214499	0.00000000	540.97691746
2Y-4	0.00	0.60000 %	548.29733973	0.28328690	0.00000000	0.00000000	0.00000000	0.00000000	0.28328690	0.00000000	540.97691746

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

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

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Distribution Date: 25-Apr-2024
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,103,861.00
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(241,955.49)
Total Deposits	1,861,905.51
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,842,738.85
Total Withdrawals (Pool Distribution Amount)	1,861,905.51
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	5.434870%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	23,984,945.71
Total Principal Reduction Cumulative	12,782,368,667.50
Scheduled Principal Current	8,749,708.57
Scheduled Principal Cumulative	1,284,476,558.45
Unscheduled Principal Current	15,090,781.03
Unscheduled Principal Cumulative	11,496,515,173.04
Senior Reduction Amount	22,027,264.19
Subordinate Reduction Amount	1,813,225.41
Calculated Tranche Write-Down Amount	144,456.11
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,631.21
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,077.66
Group 2	
Total Principal Reduction Current	17,544,727.66
Total Principal Reduction Cumulative	12,856,916,242.76
Scheduled Principal Current	5,856,227.52
Scheduled Principal Cumulative	1,057,329,048.29
Unscheduled Principal Current	11,591,000.76
Unscheduled Principal Cumulative	11,798,953,879.48
Senior Reduction Amount	15,585,278.06
Subordinate Reduction Amount	1,861,950.22
Calculated Tranche Write-Down Amount	97,499.38
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	81,079.16
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	85,647.90

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	20984
Period Reference Pool Removal Loan Count	95
Period Ending Loan Count	20889
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,706,565,737.16
Period PIF Loan Count Current	91
PIF Loan Count Cumulative	48316
Period PIF Loan UPB Current	11,378,931.18
PIF Loan UPB Cumulative	11,073,543,620.42
Period Partial Prepayment Amount	2,746,184.82
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	1,158,296.87
Credit Event Amount Cumulative	9,732,086.04
Total Active Modified Loan Count	455
Total Active Modified Loan UPB	114,893,756.53
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	15991
Period Reference Pool Removal Loan Count	75
Period Ending Loan Count	15916
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,652,236,793.52
Period PIF Loan Count Current	71
PIF Loan Count Cumulative	50352
Period PIF Loan UPB Current	9,645,021.94
PIF Loan UPB Cumulative	11,528,149,949.16
Period Partial Prepayment Amount	1,445,663.67
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,580,351.12
Credit Event Amount Current	637,289.90
Credit Event Amount Cumulative	23,882,064.96
Total Active Modified Loan Count	615
Total Active Modified Loan UPB	143,907,805.62
Structural Reporting	
Group 1	
Senior Percentage	92.056541%
Subordinate Percentage	7.943459%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.987390%
Subordinate Percentage	11.012610%
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 %	7.040000 %	7.080000 %
1M-2C	0.00	0.00	1.000000 %	4.390000 %	4.410000 %
1M-2	0.00	0.00	1.000000 %	4.390000 %	4.410000 %
1M-2H	0.00	0.00	1.000000 %	4.390000 %	4.410000 %
1B-1	0.00	0.00	0.500000 %	2.180000 %	2.190000 %
1B-1H	0.00	0.00	0.500000 %	2.180000 %	2.190000 %
1B-2H	144,456.11	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.010000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.010000 %
2M-2B	0.00	0.00	1.820000 %	10.550000 %	10.620000 %
2M-2C	0.00	0.00	1.000000 %	5.790000 %	5.820000 %
2M-2	0.00	0.00	1.000000 %	5.790000 %	5.820000 %
2M-2H	0.00	0.00	1.000000 %	5.790000 %	5.820000 %
2B-1	0.00	0.00	0.500000 %	2.880000 %	2.900000 %
2B-1H	0.00	0.00	0.500000 %	2.880000 %	2.900000 %
2B-2H	97,499.38	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	545	96,702,814.13	1.480777 %	1.520771 %
60 Days	140	28,770,954.69	0.380383 %	0.452459 %
90 Days	62	10,958,005.20	0.168455 %	0.172328 %
120 Days	34	6,699,947.18	0.092379 %	0.105365 %
150 Days	39	8,162,826.73	0.105964 %	0.128371 %
180+ Days	206	40,238,991.20	0.559707 %	0.632808 %
Totals	1026	191,533,539.13	2.787665 %	3.012101 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	236	42,784,179.24	1.129781 %	1.154281 %
60 Days	55	10,757,964.11	0.263296 %	0.290241 %
90 Days	27	4,012,084.09	0.129255 %	0.108243 %
120 Days	18	4,165,288.11	0.086170 %	0.112376 %
150 Days	18	3,418,234.61	0.086170 %	0.092221 %
180+ Days	84	16,582,385.25	0.402126 %	0.447379 %
Totals	438	81,720,135.41	2.096797 %	2.204740 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	309	53,918,634.89	1.941443 %	2.032950 %
60 Days	85	18,012,990.58	0.534054 %	0.679162 %
90 Days	35	6,945,921.11	0.219904 %	0.261889 %
120 Days	16	2,534,659.07	0.100528 %	0.095567 %
150 Days	21	4,744,592.12	0.131943 %	0.178890 %
180+ Days	122	23,656,605.95	0.766524 %	0.891949 %
Totals	588	109,813,403.72	3.694396 %	4.140407 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	178	52,062,322.27	52,631.21	0.101093
Group 2	316	79,779,264.05	81,079.16	0.101629

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	267,659.82	167.29	0.062501
Group 1	0043741717	633,932.98	726.38	0.114583
Group 1	0043741803	174,375.01	189.63	0.108748
Group 1	0043741811	391,958.53	204.15	0.052085
Group 1	0043741842	238,306.45	198.59	0.083334
Group 1	0043741847	274,281.67	298.28	0.108750
Group 1	0043741912	214,780.34	156.61	0.072916
Group 1	0043742802	196,641.85	327.74	0.166668
Group 1	0043743198	368,426.80	307.02	0.083333
Group 1	0043743312	526,692.57	548.64	0.104167
Group 1	0043744171	524,727.33	491.93	0.093750
Group 1	0043744667	110,387.30	103.49	0.093752
Group 1	0043744717	326,119.82	237.80	0.072918
Group 1	0043744990	270,661.25	281.94	0.104167
Group 1	0043745711	229,573.17	139.66	0.060835
Group 1	0043746280	194,350.05	222.69	0.114582
Group 1	0043747325	385,746.43	241.09	0.062500
Group 1	0043747774	187,410.16	8.11	0.004327
Group 1	0043748067	107,496.63	89.58	0.083333
Group 1	0043748080	392,998.95	427.39	0.108751
Group 1	0043748397	343,865.35	470.17	0.136731
Group 1	0043748595	379,365.48	197.59	0.052084
Group 1	0043748648	343,538.02	250.50	0.072918
Group 1	0043748842	71,685.30	44.80	0.062495

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	215,942.25	224.94	0.104167
Group 1	0043749513	139,031.14	202.75	0.145831
Group 1	0043749583	400,314.31	166.80	0.041667
Group 1	0043750649	230,307.88	191.92	0.083332
Group 1	0043750831	357,705.88	372.61	0.104167
Group 1	0043751192	166,968.68	176.82	0.105900
Group 1	0043751815	278,441.84	145.02	0.052083
Group 1	0043751956	331,481.53	172.65	0.052084
Group 1	0043752088	375,606.51	273.88	0.072917
Group 1	0043752245	372,638.30	194.08	0.052083
Group 1	0043752294	380,150.80	277.19	0.072916
Group 1	0043752537	594,432.48	247.68	0.041667
Group 1	0043753875	164,477.65	119.93	0.072916
Group 1	0043754729	151,113.90	78.71	0.052087
Group 1	0043755940	289,445.40	358.30	0.123788
Group 1	0043756688	187,722.27	293.32	0.156252
Group 1	0043756930	470,618.48	147.07	0.031250
Group 1	0043757682	631,025.17	394.39	0.062500
Group 1	0043758962	412,400.63	214.79	0.052083
Group 1	0043759310	462,432.42	626.21	0.135417
Group 1	0043760194	417,310.41	391.23	0.093750
Group 1	0043760203	269,904.94	281.15	0.104166
Group 1	0043760736	95,036.74	87.19	0.091743
Group 1	0043760860	725,731.30	680.37	0.093750
Group 1	0043762103	285,899.69	119.12	0.041665
Group 1	0043762648	197,290.38	246.61	0.124998
Group 1	0043763507	385,151.79	401.20	0.104167
Group 1	0043763774	508,329.32	688.36	0.135416
Group 1	0043763800	331,687.87	552.81	0.166666
Group 1	0043763807	321,816.29	100.57	0.031251
Group 1	0043763835	310,704.42	418.16	0.134585
Group 1	0043763845	109,734.57	68.58	0.062496
Group 1	0043763905	474,329.51	494.09	0.104166
Group 1	0043764021	536,347.45	670.43	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764055	183,534.05	133.83	0.072918
Group 1	0043764158	248,012.08	310.02	0.125002
Group 1	0043764167	177,822.30	59.55	0.033488
Group 1	0043764254	317,561.71	264.63	0.083332
Group 1	0043764855	372,079.21	581.37	0.156249
Group 1	0043764972	79,731.05	99.66	0.124995
Group 1	0043765137	108,113.51	123.88	0.114583
Group 1	0043765220	106,690.86	144.48	0.135419
Group 1	0043765354	136,245.13	170.31	0.125003
Group 1	0043765419	298,840.05	62.26	0.020834
Group 1	0043765488	211,897.87	242.80	0.114584
Group 1	0043765536	262,675.25	82.09	0.031252
Group 1	0043766893	459,925.58	251.01	0.054576
Group 1	0043766912	260,235.17	216.86	0.083332
Group 1	0043767061	218,580.28	204.92	0.093750
Group 1	0043767420	283,376.84	88.56	0.031252
Group 1	0043769931	269,087.37	250.03	0.092918
Group 1	0043770001	280,269.81	321.14	0.114582
Group 1	0043770312	134,864.90	112.39	0.083335
Group 1	0043770597	124,019.37	90.43	0.072916
Group 1	0043770662	285,367.76	148.63	0.052084
Group 1	0043770741	480,421.96	550.48	0.114583
Group 1	0043770892	317,736.26	231.68	0.072916
Group 1	0043771610	299,594.28	110.68	0.036943
Group 1	0043771773	203,528.43	182.33	0.089585
Group 1	0043772916	165,454.91	189.58	0.114581
Group 1	0043773020	108,137.91	165.59	0.153129
Group 1	0043773441	289,310.13	391.77	0.135415
Group 1	0043774259	681,034.56	235.42	0.034568
Group 1	0043774274	230,080.50	165.85	0.072083
Group 1	0043774329	100,845.40	102.68	0.101819
Group 1	0043774415	163,442.60	140.86	0.086183
Group 1	0043774796	193,222.19	37.94	0.019635
Group 1	0043775080	207,481.62	147.59	0.071134

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775090	509,891.71	637.36	0.124999
Group 1	0043775184	78,784.07	106.69	0.135421
Group 1	0043775529	293,741.95	244.78	0.083332
Group 1	0043775625	349,049.52	509.03	0.145833
Group 1	0043775696	226,052.29	306.11	0.135416
Group 1	0043776252	366,306.77	419.73	0.114584
Group 1	0043776577	373,919.89	701.10	0.187500
Group 1	0043778043	439,023.44	411.58	0.093749
Group 1	0043778473	162,566.71	186.27	0.114581
Group 1	0043778634	214,993.00	156.77	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	266,492.15	333.12	0.125002
Group 1	0043780466	129,763.45	148.69	0.114585
Group 1	0043780755	417,648.38	478.56	0.114584
Group 1	0043780956	153,439.53	255.73	0.166665
Group 1	0043780965	208,655.41	367.76	0.176252
Group 1	0043780989	84,357.52	69.59	0.082494
Group 1	0043781089	97,810.35	20.38	0.020836
Group 1	0043781355	158,488.38	234.43	0.147916
Group 1	0043781479	565,279.80	422.34	0.074713
Group 1	0043781481	381,080.22	277.87	0.072916
Group 1	0043781760	554,071.48	750.31	0.135418
Group 1	0043781939	201,721.17	121.87	0.060415
Group 1	0043782461	288,448.86	508.39	0.176250
Group 1	0043782557	328,233.37	273.53	0.083334
Group 1	0043782594	140,267.87	102.28	0.072918
Group 1	0043782631	424,013.27	397.51	0.093749
Group 1	0043782785	365,968.24	609.95	0.166667
Group 1	0043783003	480,840.67	1,051.63	0.218707
Group 1	0043783174	655,016.73	1,186.38	0.181122
Group 1	0043783379	156,652.31	195.82	0.125003
Group 1	0043784458	192,055.22	128.11	0.066705
Group 1	0043785240	441,242.06	321.74	0.072917

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Modification Loss Detail

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Group 1	0043785398	518,833.32	435.60	0.083958
Group 1	0043786176	255,976.57	293.31	0.114585
Group 1	0043787598	371,820.05	42.36	0.011393
Group 1	0043787893	121,219.28	11.62	0.009586
Group 1	0043788068	226,749.23	259.82	0.114585
Group 1	0043789927	952,821.32	1,488.78	0.156250
Group 1	0043790121	447,087.29	465.09	0.104027
Group 1	0043790258	221,641.21	300.14	0.135417
Group 1	0043790596	45,117.93	75.20	0.166674
Group 1	0043790968	212,815.63	243.85	0.114583
Group 1	0043791487	220,330.60	252.46	0.114582
Group 1	0043791538	174,330.48	199.75	0.114581
Group 1	0043791539	220,844.02	253.05	0.114583
Group 1	0043792284	215,821.42	314.74	0.145834
Group 1	0043793126	154,961.23	49.24	0.031776
Group 1	0043793703	468,592.85	439.31	0.093751
Group 1	0043793732	172,909.18	288.18	0.166666
Group 1	0043794105	392,281.95	163.45	0.041666
Group 1	0043794181	285,154.21	445.55	0.156249
Group 1	0043794587	602,048.33	815.27	0.135416
Group 1	0043794733	293,695.48	458.90	0.156250
Group 1	0043795102	125,680.76	130.92	0.104169
Group 1	0043795127	349,265.38	388.69	0.111288
Group 1	0043796276	204,733.93	319.90	0.156252
Group 1	0043797123	271,638.60	254.66	0.093750
Group 1	0043797144	68,611.18	175.39	0.255629
Group 1	0043798216	275,242.47	286.71	0.104166
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	756,395.53	1,181.87	0.156250
Group 1	0043798671	362,720.77	339.38	0.093565
Group 1	0043800131	102,523.75	138.83	0.135413
Group 1	0043800581	360,166.96	334.66	0.092918
Group 1	0043801398	406,677.61	677.80	0.166668
Group 1	0043801646	118,401.83	86.33	0.072913

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043802030	363,922.97	454.90	0.124999
Group 1	0043802190	440,340.77	412.82	0.093750
Group 1	0043803568	147,011.10	153.14	0.104169
Group 1	0043804576	383,906.03	639.84	0.166666
Group 1	0043804577	255,466.70	372.56	0.145835
Group 1	0043804873	204,508.97	191.73	0.093751
Group 1	0043805962	90,953.59	104.22	0.114586
Group 1	0043806018	328,904.68	171.30	0.052082
Group 1	0043806483	78,750.00	64.97	0.082502
Group 1	0043807086	168,991.28	176.03	0.104165
Group 1	0043807423	237,290.34	173.02	0.072915
Group 1	0043807864	472,496.82	885.93	0.187500
Group 1	0043807946	260,848.74	298.89	0.114584
Group 1	0043808710	351,589.38	256.37	0.072917
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	376,425.95	627.38	0.166668
Group 1	0043809028	399,515.82	457.78	0.114584
Group 1	0043809932	143,026.78	178.78	0.124998
Group 2	0043810044	333,032.17	173.45	0.052082
Group 2	0043810102	53,474.80	38.99	0.072913
Group 2	0043810251	362,453.10	75.51	0.020833
Group 2	0043810453	197,267.52	308.23	0.156250
Group 2	0043810574	316,210.08	131.75	0.041665
Group 2	0043811403	248,775.73	388.22	0.156052
Group 2	0043811525	489,249.35	509.63	0.104166
Group 2	0043811782	247,877.41	309.85	0.125001
Group 2	0043811806	56,673.12	29.75	0.052494
Group 2	0043811815	83,029.78	79.20	0.095387
Group 2	0043811841	273,591.21	220.55	0.080613
Group 2	0043812652	315,163.88	393.95	0.124998
Group 2	0043812680	337,953.40	422.44	0.124999
Group 2	0043812754	161,175.51	137.83	0.085515
Group 2	0043812792	159,667.76	166.32	0.104166
Group 2	0043813033	69,038.19	93.49	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043813555	339,535.53	223.64	0.065866
Group 2	0043813782	133,306.11	147.32	0.110513
Group 2	0043813786	189,086.98	315.14	0.166664
Group 2	0043814293	277,647.80	5.10	0.001837
Group 2	0043814648	64,771.39	48.39	0.074709
Group 2	0043814923	308,712.17	23.29	0.007544
Group 2	0043815303	585,616.58	484.93	0.082807
Group 2	0043815617	269,903.43	250.79	0.092918
Group 2	0043816083	226,871.93	107.69	0.047467
Group 2	0043816704	380,000.07	43.58	0.011468
Group 2	0043817320	289,329.18	322.16	0.111347
Group 2	0043817615	247,452.29	335.09	0.135416
Group 2	0043817628	336,014.37	385.02	0.114584
Group 2	0043817703	140,919.75	117.43	0.083331
Group 2	0043818005	268,802.55	336.00	0.124999
Group 2	0043818038	149,272.30	53.42	0.035787
Group 2	0043818101	59,552.64	86.85	0.145837
Group 2	0043818187	119,208.95	149.01	0.124999
Group 2	0043818399	203,307.92	191.28	0.094084
Group 2	0043818443	32,702.70	18.48	0.056509
Group 2	0043818878	371,635.79	425.83	0.114583
Group 2	0043819497	224,767.27	312.77	0.139153
Group 2	0043819932	344,400.24	287.00	0.083333
Group 2	0043820188	186,489.87	189.76	0.101754
Group 2	0043820331	154,413.66	80.42	0.052081
Group 2	0043820355	66,638.00	27.77	0.041673
Group 2	0043820372	370,736.64	463.42	0.125000
Group 2	0043820387	214,073.31	22.30	0.010417
Group 2	0043820611	158,657.18	314.01	0.197917
Group 2	0043820657	118,425.60	209.71	0.177082
Group 2	0043820673	162,774.56	93.20	0.057257
Group 2	0043820681	347,697.32	325.97	0.093751
Group 2	0043820847	166,626.68	121.50	0.072917
Group 2	0043820917	164,375.17	154.10	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821023	205,800.91	278.69	0.135417
Group 2	0043821132	248,795.81	17.09	0.006869
Group 2	0043821151	165,309.56	249.41	0.150875
Group 2	0043821488	245,561.18	281.37	0.114582
Group 2	0043822458	342,071.66	62.80	0.018359
Group 2	0043822800	162,586.50	152.42	0.093747
Group 2	0043822869	86,794.00	117.53	0.135413
Group 2	0043823143	288,917.82	207.26	0.071737
Group 2	0043823269	326,914.21	53.89	0.016484
Group 2	0043823297	573,438.10	716.80	0.125000
Group 2	0043823352	338,637.03	493.85	0.145835
Group 2	0043824039	152,872.29	191.09	0.125000
Group 2	0043824046	178,043.81	296.74	0.166667
Group 2	0043824515	44,534.19	60.31	0.135424
Group 2	0043825098	271,215.28	48.56	0.017905
Group 2	0043825176	175,424.43	294.69	0.167987
Group 2	0043825279	220,103.83	23.87	0.010845
Group 2	0043825287	337,390.78	82.23	0.024372
Group 2	0043825438	139,993.92	160.41	0.114584
Group 2	0043825446	234,301.07	97.63	0.041669
Group 2	0043825485	119,664.86	15.76	0.013170
Group 2	0043825631	59,357.31	74.20	0.125006
Group 2	0043825634	226,262.10	304.86	0.134738
Group 2	0043825814	173,980.06	199.35	0.114582
Group 2	0043826034	237,438.32	272.06	0.114581
Group 2	0043826207	390,283.93	284.58	0.072916
Group 2	0043826535	327,067.24	546.95	0.167229
Group 2	0043826576	225,177.65	141.80	0.062973
Group 2	0043826580	257,280.06	482.40	0.187500
Group 2	0043826648	96,253.11	99.80	0.103685
Group 2	0043827245	185,271.96	96.50	0.052086
Group 2	0043827505	235,570.07	45.50	0.019315
Group 2	0043827637	253,680.42	26.43	0.010419
Group 2	0043827787	111,567.03	81.35	0.072916

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Group 2	0043827802	425,121.78	619.97	0.145834
Group 2	0043827804	275,901.30	373.62	0.135418
Group 2	0043828096	119,639.67	224.32	0.187496
Group 2	0043828142	168,101.37	395.29	0.235150
Group 2	0043828289	234,107.96	268.25	0.114584
Group 2	0043828648	540,125.74	787.68	0.145833
Group 2	0043828910	403,157.21	306.98	0.076144
Group 2	0043829112	335,314.47	558.86	0.166667
Group 2	0043829651	351,320.75	439.15	0.125000
Group 2	0043830057	60,639.79	25.27	0.041672
Group 2	0043830267	317,661.87	198.54	0.062500
Group 2	0043830309	117,193.85	64.62	0.055139
Group 2	0043830410	303,064.77	281.60	0.092917
Group 2	0043830477	266,568.81	389.93	0.146277
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	319,541.43	720.38	0.225442
Group 2	0043830994	332,323.53	670.94	0.201894
Group 2	0043831029	548,004.19	913.34	0.166667
Group 2	0043831073	339,805.56	374.07	0.110084
Group 2	0043831210	235,237.76	21.33	0.009067
Group 2	0043831472	212,488.75	198.42	0.093379
Group 2	0043831806	129,715.94	121.61	0.093751
Group 2	0043832066	159,808.83	97.51	0.061017
Group 2	0043832263	270,593.40	213.34	0.078842
Group 2	0043832276	361,368.85	699.38	0.193536
Group 2	0043832303	223,540.23	139.71	0.062499
Group 2	0043832345	412,416.76	748.50	0.181491
Group 2	0043832701	208,816.72	152.26	0.072916
Group 2	0043832851	417,442.47	391.35	0.093749
Group 2	0043832918	140,754.92	249.25	0.177081
Group 2	0043833297	221,465.91	438.32	0.197918
Group 2	0043833611	78,781.80	41.03	0.052081
Group 2	0043833703	276,629.65	127.55	0.046109
Group 2	0043834118	134,263.26	56.65	0.042193

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Group 2	0043834485	479,401.08	649.19	0.135417
Group 2	0043834759	182,685.84	209.33	0.114585
Group 2	0043834924	235,700.57	182.61	0.077475
Group 2	0043835038	230,489.53	360.14	0.156250
Group 2	0043835081	327,699.63	208.19	0.063531
Group 2	0043835151	390,955.62	488.69	0.124999
Group 2	0043835181	295,162.39	184.48	0.062501
Group 2	0043835305	262,453.44	191.37	0.072916
Group 2	0043835359	347,304.41	506.49	0.145835
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	358,284.41	185.92	0.051892
Group 2	0043836036	74,351.69	108.43	0.145834
Group 2	0043836074	85,993.70	120.03	0.139580
Group 2	0043836143	492,198.05	1,620.95	0.329329
Group 2	0043836349	184,154.63	330.37	0.179398
Group 2	0043836552	165,785.99	34.54	0.020834
Group 2	0043836588	110,932.18	256.29	0.231033
Group 2	0043836906	120,290.13	162.89	0.135414
Group 2	0043837149	217,784.73	296.60	0.136190
Group 2	0043837183	313,870.78	78.65	0.025058
Group 2	0043837233	425,866.42	487.97	0.114583
Group 2	0043837618	115,623.45	204.75	0.177083
Group 2	0043837686	390,921.44	488.65	0.125000
Group 2	0043837742	157,174.21	343.82	0.218751
Group 2	0043837815	284,757.81	666.31	0.233992
Group 2	0043838114	480,367.33	450.34	0.093749
Group 2	0043838291	420,184.63	569.00	0.135417
Group 2	0043838810	205,793.72	300.12	0.145835
Group 2	0043838891	377,598.72	629.75	0.166778
Group 2	0043838925	190,790.46	123.56	0.064762
Group 2	0043840095	235,939.43	196.62	0.083335
Group 2	0043840157	273,622.04	427.53	0.156248
Group 2	0043840199	428,169.52	758.22	0.177084
Group 2	0043840534	103,396.83	21.54	0.020832

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Modification Loss Detail

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Group 2	0043840550	293,737.99	214.18	0.072915
Group 2	0043840884	233,208.54	267.22	0.114584
Group 2	0043840986	297,079.34	371.35	0.125000
Group 2	0043841036	213,222.96	199.90	0.093752
Group 2	0043841424	363,521.26	92.16	0.025352
Group 2	0043841869	164,643.60	288.39	0.175160
Group 2	0043841923	138,861.61	86.79	0.062501
Group 2	0043841961	136,706.46	99.68	0.072915
Group 2	0043842399	384,957.22	113.90	0.029588
Group 2	0043842635	216,556.13	293.25	0.135415
Group 2	0043842691	286,700.52	150.78	0.052591
Group 2	0043842714	133,545.46	111.29	0.083335
Group 2	0043842734	269,746.22	151.22	0.056060
Group 2	0043842784	234,102.54	353.98	0.151207
Group 2	0043842919	234,322.80	48.82	0.020835
Group 2	0043843425	149,109.43	108.73	0.072920
Group 2	0043843491	181,611.04	151.34	0.083332
Group 2	0043843776	313,470.19	359.18	0.114582
Group 2	0043843910	229,094.02	276.95	0.120889
Group 2	0043844107	406,976.87	296.75	0.072916
Group 2	0043844351	363,706.41	454.63	0.124999
Group 2	0043844516	274,627.57	371.89	0.135416
Group 2	0043844621	376,592.27	274.60	0.072917
Group 2	0043844635	272,072.68	324.22	0.119167
Group 2	0043844687	123,936.72	94.35	0.076128
Group 2	0043844901	294,175.80	141.20	0.047999
Group 2	0043844934	276,688.45	374.68	0.135416
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	345,940.51	396.39	0.114583
Group 2	0043845163	223,209.12	39.39	0.017647
Group 2	0043845191	366,076.96	495.73	0.135417
Group 2	0043845908	564,950.72	31.75	0.005620
Group 2	0043846610	268,336.08	167.71	0.062500
Group 2	0043846727	199,652.89	249.57	0.125002

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Group 2	0043846785	313,944.35	490.54	0.156251
Group 2	0043846856	99,985.71	18.43	0.018433
Group 2	0043846913	181,466.42	40.63	0.022390
Group 2	0043847345	170,477.08	80.82	0.047408
Group 2	0043847434	199,136.51	91.69	0.046044
Group 2	0043847472	221,472.41	276.84	0.125000
Group 2	0043847635	217,435.68	249.15	0.114586
Group 2	0043848445	224,231.50	70.07	0.031249
Group 2	0043848491	278,182.98	541.52	0.194663
Group 2	0043848525	440,054.90	289.48	0.065783
Group 2	0043848608	396,777.98	179.57	0.045257
Group 2	0043848927	211,052.68	47.04	0.022288
Group 2	0043848946	282,108.89	205.70	0.072915
Group 2	0043849048	293,283.72	366.60	0.124998
Group 2	0043849270	228,523.87	54.25	0.023739
Group 2	0043849415	409,101.29	95.26	0.023285
Group 2	0043849854	164,024.84	163.80	0.099863
Group 2	0043849984	54,612.82	13.70	0.025086
Group 2	0043850435	89,111.06	139.24	0.156254
Group 2	0043850534	423,876.39	574.00	0.135417
Group 2	0043851263	470,142.74	866.26	0.184255
Group 2	0043851625	212,534.69	199.25	0.093749
Group 2	0043852384	328,731.88	342.43	0.104167
Group 2	0043852910	410,570.22	598.75	0.145834
Group 2	0043853072	360,891.09	248.26	0.068791
Group 2	0043853250	136,651.51	199.28	0.145831
Group 2	0043853690	252,995.94	263.54	0.104168
Group 2	0043853744	251,856.54	314.82	0.125000
Group 2	0043853813	258,485.26	161.55	0.062499
Group 2	0043854070	164,464.96	161.14	0.097978
Group 2	0043854594	416,063.50	155.67	0.037415
Group 2	0043854633	234,941.03	73.42	0.031250
Group 2	0043854730	336,786.87	385.90	0.114583
Group 2	0043855655	172,826.55	40.40	0.023376

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Modification Loss Detail

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Group 2	0043855733	139,239.09	54.64	0.039242
Group 2	0043855917	286,187.13	268.30	0.093750
Group 2	0043856088	233,985.69	329.16	0.140675
Group 2	0043856237	494,508.61	642.78	0.129984
Group 2	0043856611	292,698.59	304.89	0.104165
Group 2	0043857079	178,416.40	278.78	0.156252
Group 2	0043857123	238,055.85	24.80	0.010418
Group 2	0043857612	122,447.71	140.30	0.114580
Group 2	0043857750	183,963.27	38.33	0.020836
Group 2	0043857889	323,374.38	640.01	0.197916
Group 2	0043858295	164,825.66	22.73	0.013790
Group 2	0043858379	244,586.77	251.60	0.102867
Group 2	0043858652	195,234.08	264.38	0.135417
Group 2	0043858758	272,535.89	386.83	0.141937
Group 2	0043858888	193,813.82	121.11	0.062488
Group 2	0043859091	348,414.69	508.10	0.145832
Group 2	0043859262	291,382.40	4.67	0.001603
Group 2	0043859317	320,514.17	600.96	0.187499
Group 2	0043859453	380,773.23	594.96	0.156250
Group 2	0043859477	564,577.24	939.47	0.166402
Group 2	0043859698	244,202.93	381.57	0.156251
Group 2	0043860139	318,474.68	303.89	0.095420
Group 2	0043860145	372,721.42	465.90	0.125000
Group 2	0043860484	329,855.41	102.27	0.031004
Group 2	0043860730	159,385.49	188.08	0.118003
Group 2	0043860810	421,756.48	395.40	0.093751
Group 2	0043860909	164,117.69	217.17	0.132326
Group 2	0043860964	77,317.25	85.60	0.110713
Group 2	0043861265	421,686.28	439.26	0.104167
Group 2	0043861691	117,952.98	147.44	0.124999
Group 2	0043861739	338,383.17	58.06	0.017158
Group 2	0043861777	262,810.53	380.17	0.144656
Group 2	0043862024	140,337.18	175.42	0.124999
Group 2	0043862050	152,617.32	174.87	0.114581

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Group 2	0043862156	402,076.60	418.83	0.104167
Group 2	0043862174	418,182.22	304.92	0.072916
Group 2	0043862302	222,571.92	231.85	0.104169
Group 2	0043862332	170,174.95	177.27	0.104169
Group 2	0043862372	66,921.99	27.88	0.041660
Group 2	0043862402	155,566.16	86.12	0.055359
Group 2	0043862560	240,691.04	325.94	0.135418
Group 2	0043862569	124,626.13	114.36	0.091762
Group 2	0043862745	295,180.59	200.08	0.067782
Group 2	0043863009	383,292.38	159.71	0.041668
Group 2	0043863485	560,124.70	742.68	0.132592
Group 2	0043864325	49,345.12	21.46	0.043490
Group 2	0043864328	198,998.03	260.02	0.130665
Group 2	0043864416	216,068.83	292.59	0.135415
Group 2	0043864646	302,657.90	126.11	0.041668
Group 2	0043864678	364,154.33	455.19	0.124999
Group 2	0043864887	429,564.74	626.45	0.145834
Group 2	0043865091	174,805.98	145.67	0.083332
Group 2	0043865301	272,740.10	169.43	0.062121
Group 2	0043866060	283,496.47	413.43	0.145833
Group 2	0043866523	71,470.49	7.44	0.010410
Group 2	0043866777	124,336.49	90.66	0.072915
Group 2	0043866972	263,754.14	412.12	0.156252
Group 2	0043867128	352,521.01	146.88	0.041666
Group 2	0043867665	154,111.66	16.05	0.010415
Group 2	0043867968	120,922.95	163.75	0.135417
Group 2	0043868265	126,595.25	131.87	0.104167
Group 2	0043868749	468,900.29	732.66	0.156251
Group 2	0043868918	401,467.39	418.20	0.104168
Group 2	0043869266	203,375.32	211.85	0.104167
Group 2	0043869329	499,529.82	462.55	0.092597
Group 2	0043869417	134,876.84	70.25	0.052085
Group 2	0043869700	274,616.29	486.30	0.177083
Group 2	0043870090	212,568.59	66.38	0.031228

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Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	327,723.93	68.28	0.020835
Group 2	0043871323	260,654.78	244.36	0.093749
Group 2	0043871515	304,800.71	222.25	0.072916
Group 2	0043871516	522,961.59	660.20	0.126243
Group 2	0043872042	86,375.82	42.70	0.049435
Group 2	0043872770	64,953.81	101.49	0.156249
Group 2	0043872811	179,803.73	337.13	0.187499
Group 2	0043872963	120,446.46	112.92	0.093751
Group 2	0043873014	437,402.00	318.02	0.072707
Group 2	0043873126	198,781.53	144.94	0.072914
Group 2	0043873279	156,165.81	227.74	0.145832
Group 2	0043873365	192,498.90	92.19	0.047891
Group 2	0043873581	188,383.84	235.48	0.125000
Group 2	0043873736	614,193.76	767.74	0.125000
Group 2	0043874082	263,340.97	103.44	0.039280
Group 2	0043874292	108,729.13	228.38	0.210045
Group 2	0043874333	158,649.66	280.94	0.177082
Group 2	0043874392	217,186.37	35.98	0.016566
Group 2	0043874431	396,371.77	458.91	0.115778
Group 2	0043874656	373,175.03	182.16	0.048814
Group 2	0043874740	61,769.32	102.95	0.166669
Group 2	0043874891	193,839.72	73.00	0.037660
Group 2	0043875397	118,398.20	56.30	0.047551
Group 2	0043875453	369,398.97	615.66	0.166665
Group 2	0043876004	154,707.84	90.78	0.058678
Group 2	0043876037	208,231.38	310.44	0.149084
Group 2	0043876485	309,370.71	161.13	0.052083

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Apr-2024
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,795,586.77	224,295.42	12.491

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043757745	251,134.73	59,290.82	23.609
0043762840	275,700.84	29,663.49	10.759
0043763486	241,805.72	30,112.93	12.453
0043774878	389,655.58	25,388.87	6.516
0043813185	121,583.56	43,118.00	35.464
0043814501	241,745.45	(1,725.73)	(0.714)
0043870677	131,756.00	36,185.05	27.464
0043872136	142,204.89	2,261.99	1.591

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	206,678.40	17,660.07	6,028.96	2.917

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043824709	144,626.32	1,491.00	4,947.26	3.421
0043841669	62,052.08	16,169.07	1,081.70	1.743

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
198	33,614,151.00	2,012,821.51	5.988

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	6,228.22	2.634
0043749119	484,739.87	122,271.32	25.224
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	27,132.58	12.434
0043754962	43,717.86	15,641.15	35.777
0043755584	138,453.24	27,521.32	19.878
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
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
0043768226	90,358.69	14,618.47	16.178

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	23,526.08	14.472
0043775162	164,527.69	60,863.15	36.993
0043776691	278,092.13	1,265.14	0.455
0043776864	214,268.51	49,072.87	22.903
0043777646	70,722.49	48,398.95	68.435
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
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	38,829.46	24.173
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	30,231.89	15.690
0043816447	299,058.66	(84,366.67)	(28.211)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043816926	276,416.24	(7,851.76)	(2.841)
0043817626	205,905.21	32,728.66	15.895
0043818105	80,915.32	2,236.01	2.763
0043818151	135,286.75	51,543.18	38.099

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043819652	101,992.82	39,632.35	38.858
0043819768	185,331.48	(2,237.02)	(1.207)
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	(2,139.66)	(0.609)
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)
0043824583	153,561.26	5,499.91	3.582
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
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(47,358.31)	(16.905)
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

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Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832381	257,067.67	5,730.77	2.229
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	15,538.43	17.535
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,283.15	15.299
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	7,437.73	6.891
0043841669	62,052.08	1,081.70	1.743
0043841888	109,627.17	1,060.48	0.967
0043841995	111,453.27	29,788.32	26.727
0043842522	155,292.35	(6,662.14)	(4.290)
0043843716	70,212.39	4,115.97	5.862
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043845833	248,908.04	881.79	0.354
0043846356	250,484.43	(73,612.50)	(29.388)
0043846870	96,883.67	(1,556.05)	(1.606)
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	(5,968.06)	(5.384)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043869498	319,837.83	6,691.56	2.092
0043869564	153,620.99	2,797.30	1.821
0043869608	74,917.39	4,085.38	5.453
0043870106	81,248.68	40,219.64	49.502
0043870336	34,512.70	2,343.14	6.789
0043870677	131,756.00	36,185.05	27.464
0043870841	365,641.22	(28,859.07)	(7.893)
0043871095	386,112.41	(41,034.10)	(10.628)
0043872136	142,204.89	2,261.99	1.591
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
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)

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Connecticut Avenue Securities
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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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	4	1,158,296.87	144,456.11	0.004 %	0	0.00	0.00	0.000 %	4	1,158,296.87	144,456.11	0.004 %
Group 2	6	843,968.30	97,499.38	0.004 %	0	0.00	0.00	0.000 %	6	843,968.30	97,499.38	0.004 %
Total	10	2,002,265.17	241,955.49	0.004 %	0	0.00	0.00	0.000 %	10	2,002,265.17	241,955.49	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	0043757745	280,000.00	3.375 %	CA	80.00	360	251,134.73	03/31/2024	59,290.82	59,290.82
Group 1	0043762840	295,000.00	3.875 %	NV	80.00	360	275,700.84	03/31/2024	29,663.49	29,663.49
Group 1	0043763486	240,000.00	3.875 %	FL	80.00	360	241,805.72	03/31/2024	30,112.93	30,112.93
Group 1	0043774878	417,000.00	4.125 %	FL	78.00	360	389,655.58	03/31/2024	25,388.87	25,388.87
Group 2	0043813185	131,000.00	3.750 %	NE	97.00	360	121,583.56	03/31/2024	43,118.00	43,118.00
Group 2	0043814501	260,000.00	3.500 %	NC	92.00	360	241,745.45	03/31/2024	(1,725.73)	(1,725.73)
Group 2	0043824709	159,000.00	4.875 %	AL	97.00	360	144,626.32	12/31/2023	1,491.00	4,947.26
Group 2	0043841669	74,000.00	4.875 %	KY	95.00	360	62,052.08	01/31/2024	16,169.07	1,081.70
Group 2	0043870677	140,000.00	3.990 %	TX	97.00	360	131,756.00	03/31/2024	36,185.05	36,185.05
Group 2	0043872136	143,000.00	4.500 %	MI	90.00	360	142,204.89	03/31/2024	2,261.99	2,261.99

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



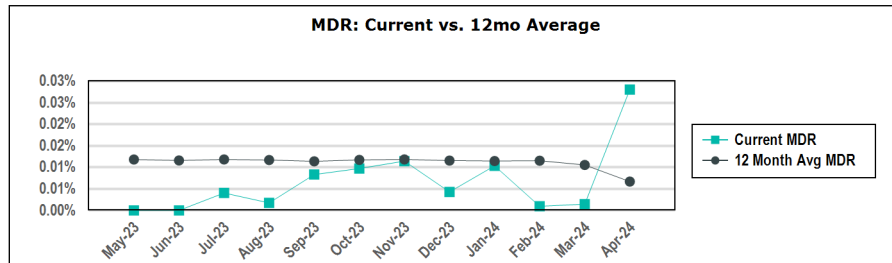
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Realized Loss Report - Collateral

Summary

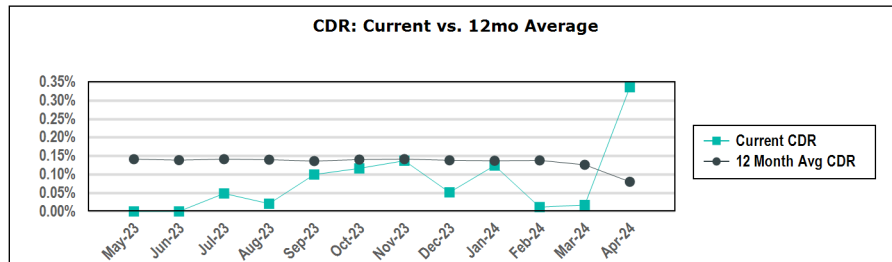
MDR

Current Month 0.028 %
 3 Month Average 0.010 %
 12 Month Average 0.007 %



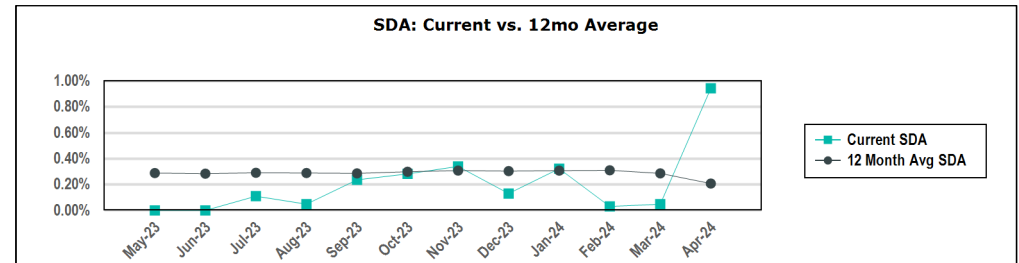
CDR

Current Month 0.336 %
 3 Month Average 0.122 %
 12 Month Average 0.080 %



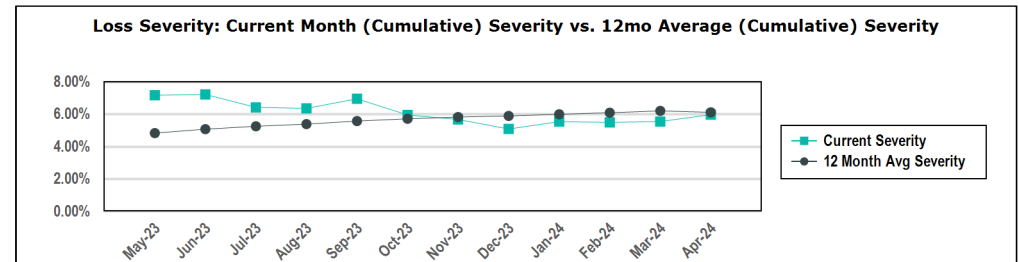
SDA

Current Month 0.945 %
 3 Month Average 0.341 %
 12 Month Average 0.208 %



Loss Severity

Current Month (Cumulative) 5.988 %
 3 Month Average (Cumulative) 5.687 %
 12 Month Average (Cumulative) 6.132 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

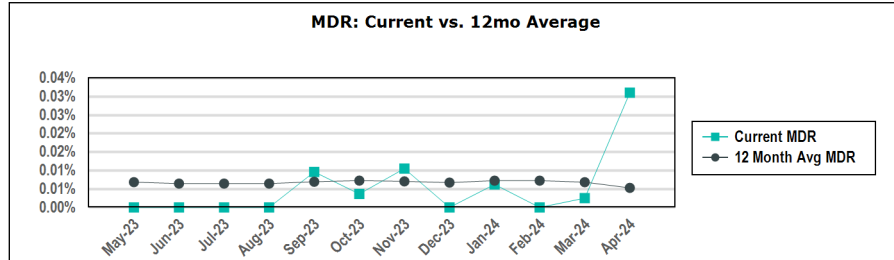
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Realized Loss Report - Collateral

Group 1

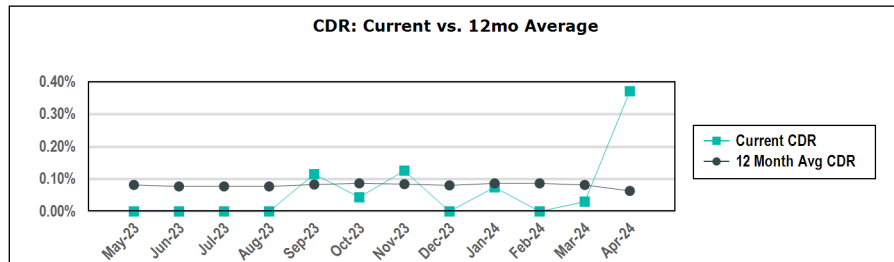
MDR

Current Month	0.031 %
3 Month Average	0.011 %
12 Month Average	0.005 %



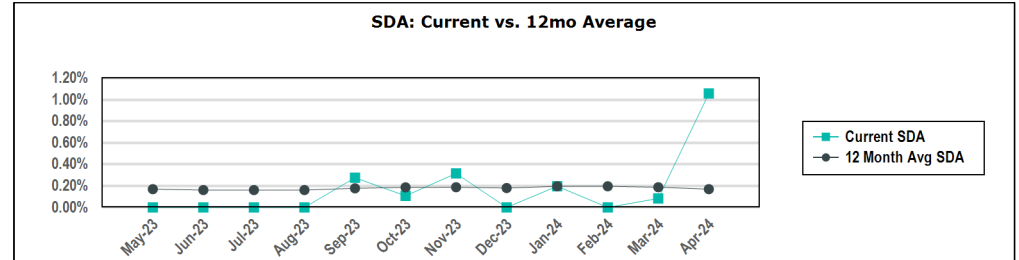
CDR

Current Month	0.372 %
3 Month Average	0.134 %
12 Month Average	0.063 %



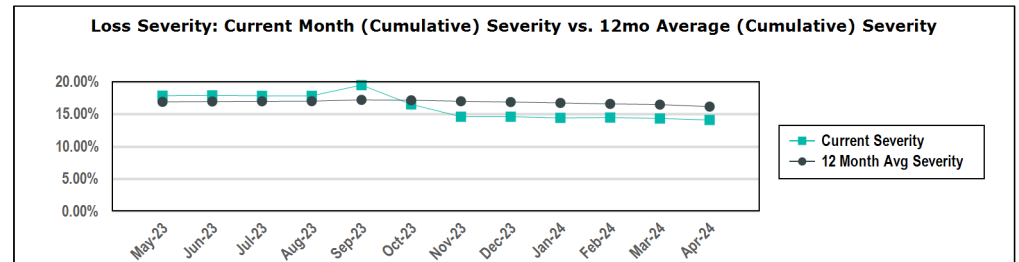
SDA

Current Month	1.057 %
3 Month Average	0.380 %
12 Month Average	0.170 %



Loss Severity

Current Month (Cumulative)	14.148 %
3 Month Average (Cumulative)	14.352 %
12 Month Average (Cumulative)	16.215 %



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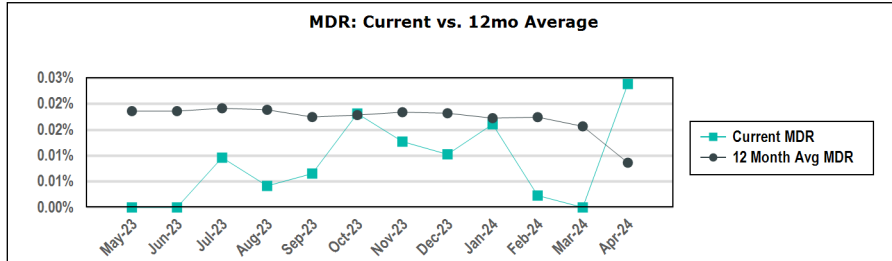
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Realized Loss Report - Collateral

Group 2

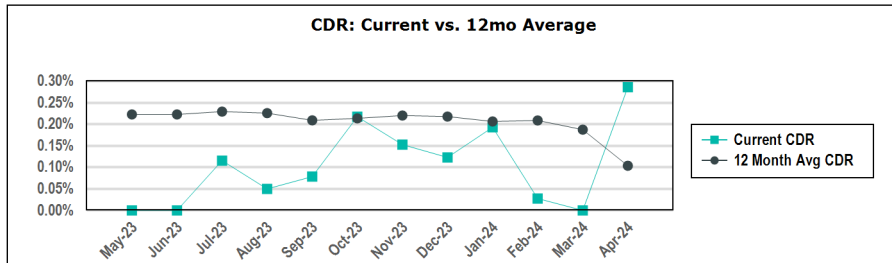
MDR

Current Month 0.024 %
 3 Month Average 0.009 %
 12 Month Average 0.009 %



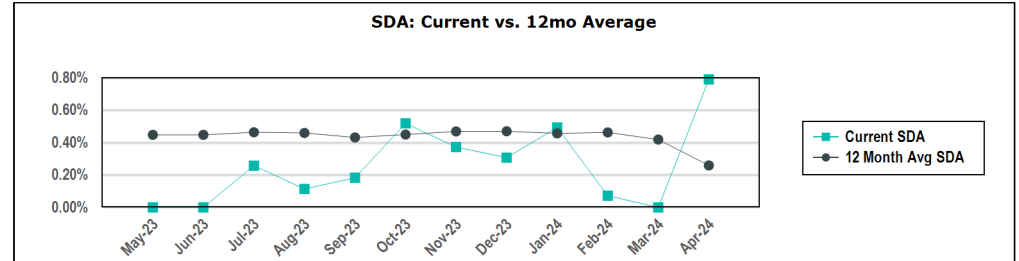
CDR

Current Month 0.286 %
 3 Month Average 0.105 %
 12 Month Average 0.104 %



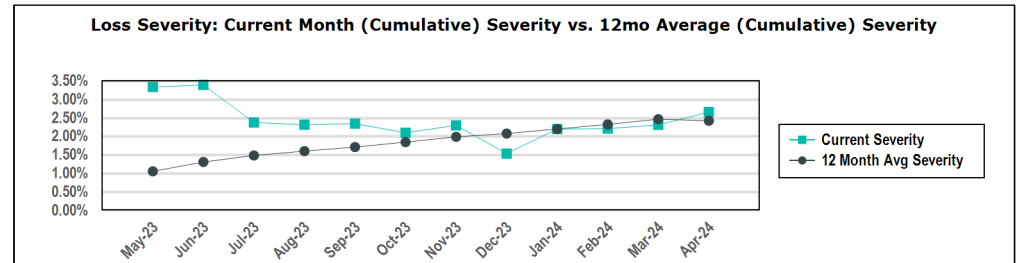
SDA

Current Month 0.792 %
 3 Month Average 0.288 %
 12 Month Average 0.260 %



Loss Severity

Current Month (Cumulative) 2.663 %
 3 Month Average (Cumulative) 2.397 %
 12 Month Average (Cumulative) 2.427 %



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.

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Prepayment Rates

Summary

SMM

Current Month	0.422 %
3 Month Average	0.391 %
12 Month Average	0.532 %

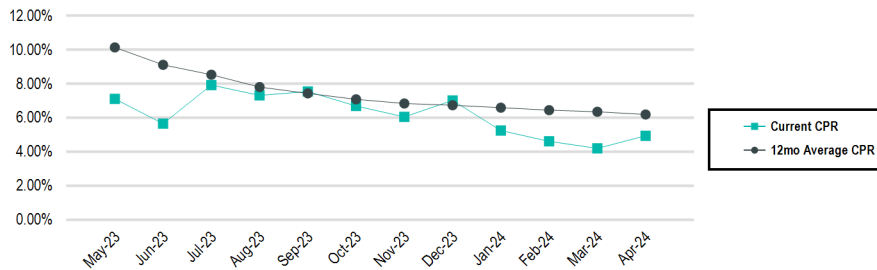
CPR

Current Month	4.944 %
3 Month Average	4.590 %
12 Month Average	6.199 %

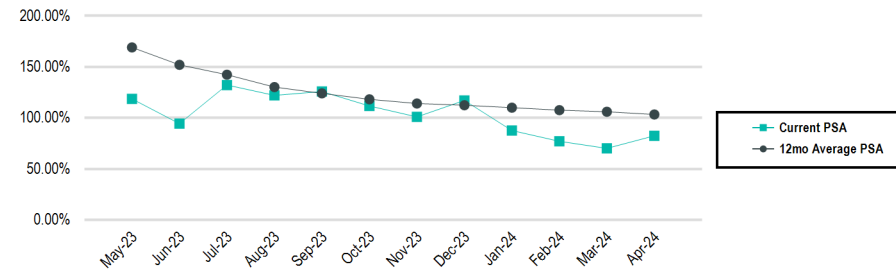
PSA

Current Month	82.397 %
3 Month Average	76.504 %
12 Month Average	103.319 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.409 %
3 Month Average	0.379 %
12 Month Average	0.468 %

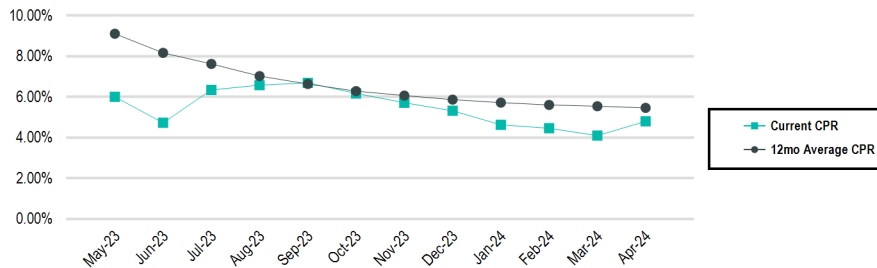
CPR

Current Month	4.803 %
3 Month Average	4.455 %
12 Month Average	5.466 %

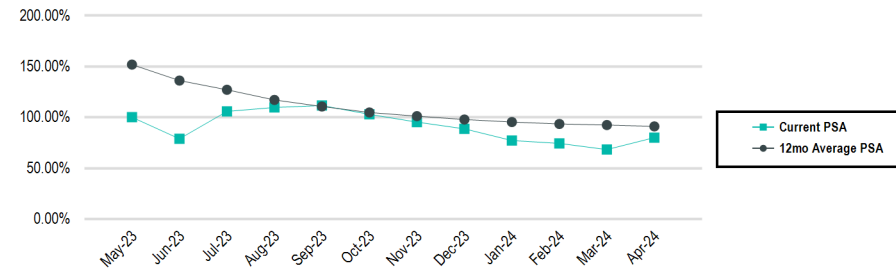
PSA

Current Month	80.052 %
3 Month Average	74.252 %
12 Month Average	91.096 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.439 %
3 Month Average	0.407 %
12 Month Average	0.622 %

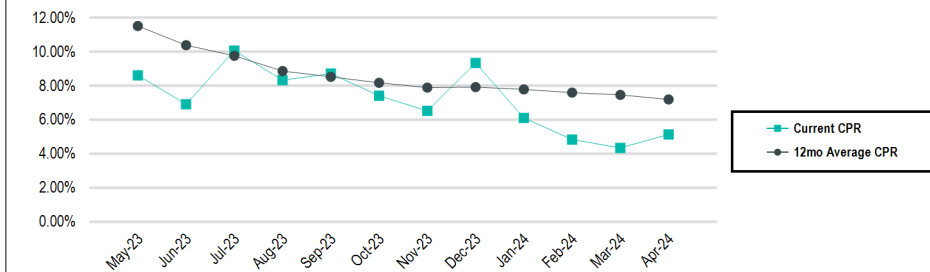
CPR

Current Month	5.140 %
3 Month Average	4.779 %
12 Month Average	7.202 %

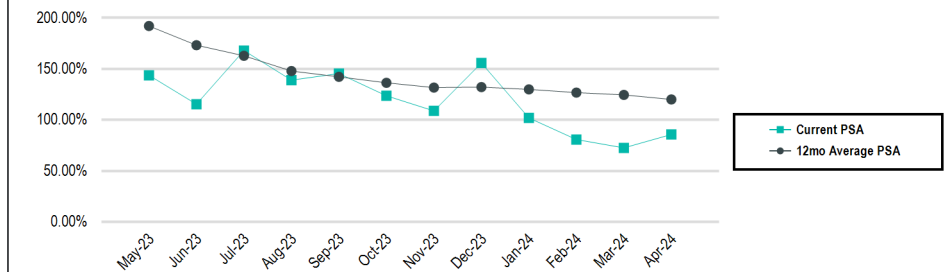
PSA

Current Month	85.667 %
3 Month Average	79.645 %
12 Month Average	120.030 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
185	35,164,791.45

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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 9062 Old Annapolis Road
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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>