

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: 28-May-2024
06-May-2024 2:31:54 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		04/30/2024	0.00000 %	3,412,188,667.96	0.00	20,340,595.92	0.00	3,391,848,072.04	20,340,595.92	0.00
1M-1	30711XQS6	05/24/2024	6.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	05/24/2024	8.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XQU1	05/24/2024	8.09450 %	6,248,191.42	46,361.32	343,380.55	0.00	5,904,810.87	389,741.87	0.00
1M-BH		04/30/2024	0.00000 %	25,682,862.14	0.00	1,411,447.68	0.00	24,271,414.46	1,411,447.68	0.00
1M-2C	30711XQV9	05/24/2024	8.09450 %	19,359,089.00	143,643.63	0.00	0.00	19,359,089.00	143,643.63	0.00
1M-CH		04/30/2024	0.00000 %	79,574,517.00	0.00	0.00	0.00	79,574,517.00	0.00	0.00
1M-2	30711XQX5	05/24/2024	8.09450 %	25,607,280.42	190,004.95	343,380.55	0.00	25,263,899.87	533,385.50	0.00
1M-2H		04/30/2024	0.00000 %	105,257,379.14	0.00	1,411,447.68	0.00	103,845,931.46	1,411,447.68	0.00
1B-1	30711XQW7	05/24/2024	9.59450 %	44,547,596.00	391,794.25	0.00	0.00	44,547,596.00	391,794.25	0.00
1B-1H		04/30/2024	0.00000 %	37,897,076.00	0.00	0.00	0.00	37,897,076.00	0.00	0.00
1B-2H		04/30/2024	0.00000 %	81,067,737.66	0.00	0.00	0.00	81,067,737.66	0.00	1,376,934.34
1A-I1	30711XQZ0	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XRB2	05/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XRD8	05/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XRF3	05/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XRH9	05/24/2024	1.80000 %	0.00	10,309.52	0.00	0.00	0.00	10,309.52	0.00
1B-I2	30711XRK2	05/24/2024	1.40000 %	0.00	8,018.51	0.00	0.00	0.00	8,018.51	0.00
1B-I3	30711XRM8	05/24/2024	1.00000 %	0.00	5,727.51	0.00	0.00	0.00	5,727.51	0.00
1B-I4	30711XRP1	05/24/2024	0.60000 %	0.00	3,436.51	0.00	0.00	0.00	3,436.51	0.00
1C-I1	30711XRR7	05/24/2024	1.80000 %	0.00	31,942.50	0.00	0.00	0.00	31,942.50	0.00
1C-I2	30711XRT3	05/24/2024	1.40000 %	0.00	24,844.16	0.00	0.00	0.00	24,844.16	0.00
1C-I3	30711XRV8	05/24/2024	1.00000 %	0.00	17,745.83	0.00	0.00	0.00	17,745.83	0.00
1C-I4	30711XRX4	05/24/2024	0.60000 %	0.00	10,647.50	0.00	0.00	0.00	10,647.50	0.00
1E-A1	30711XQY3	05/24/2024	6.29450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XRA4	05/24/2024	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XRC0	05/24/2024	7.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XRE6	05/24/2024	7.49450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XRG1	05/24/2024	6.29450 %	6,248,191.42	36,051.80	343,380.55	0.00	5,904,810.87	379,432.35	0.00

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Series 2017-C06



Distribution Date: 28-May-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	05/24/2024	6.69450 %	6,248,191.42	38,342.81	343,380.55	0.00	5,904,810.87	381,723.36	0.00
1E-B3	30711XRL0	05/24/2024	7.09450 %	6,248,191.42	40,633.81	343,380.55	0.00	5,904,810.87	384,014.36	0.00
1E-B4	30711XRN6	05/24/2024	7.49450 %	6,248,191.42	42,924.81	343,380.55	0.00	5,904,810.87	386,305.36	0.00
1E-C1	30711XRQ9	05/24/2024	6.29450 %	19,359,089.00	111,701.14	0.00	0.00	19,359,089.00	111,701.14	0.00
1E-C2	30711XRS5	05/24/2024	6.69450 %	19,359,089.00	118,799.47	0.00	0.00	19,359,089.00	118,799.47	0.00
1E-C3	30711XRU0	05/24/2024	7.09450 %	19,359,089.00	125,897.80	0.00	0.00	19,359,089.00	125,897.80	0.00
1E-C4	30711XRW6	05/24/2024	7.49450 %	19,359,089.00	132,996.13	0.00	0.00	19,359,089.00	132,996.13	0.00
1E-D1	30711XRY2	05/24/2024	6.29450 %	6,248,191.42	36,051.80	343,380.55	0.00	5,904,810.87	379,432.35	0.00
1E-D2	30711XRZ9	05/24/2024	6.69450 %	6,248,191.42	38,342.81	343,380.55	0.00	5,904,810.87	381,723.36	0.00
1E-D3	30711XSA3	05/24/2024	7.09450 %	6,248,191.42	40,633.81	343,380.55	0.00	5,904,810.87	384,014.36	0.00
1E-D4	30711XSB1	05/24/2024	7.49450 %	6,248,191.42	42,924.81	343,380.55	0.00	5,904,810.87	386,305.36	0.00
1E-D5	30711XSC9	05/24/2024	8.09450 %	6,248,191.42	46,361.32	343,380.55	0.00	5,904,810.87	389,741.87	0.00
1E-F1	30711XSD7	05/24/2024	6.29450 %	25,607,280.42	147,752.94	343,380.55	0.00	25,263,899.87	491,133.49	0.00
1E-F2	30711XSE5	05/24/2024	6.69450 %	25,607,280.42	157,142.28	343,380.55	0.00	25,263,899.87	500,522.83	0.00
1E-F3	30711XSF2	05/24/2024	7.09450 %	25,607,280.42	166,531.61	343,380.55	0.00	25,263,899.87	509,912.16	0.00
1E-F4	30711XSG0	05/24/2024	7.49450 %	25,607,280.42	175,920.95	343,380.55	0.00	25,263,899.87	519,301.50	0.00
1E-F5	30711XSH8	05/24/2024	8.09450 %	25,607,280.42	190,004.95	343,380.55	0.00	25,263,899.87	533,385.50	0.00
1X-1	30711XSJ4	05/24/2024	1.80000 %	0.00	10,309.52	0.00	0.00	0.00	10,309.52	0.00
1X-2	30711XSK1	05/24/2024	1.40000 %	0.00	8,018.51	0.00	0.00	0.00	8,018.51	0.00
1X-3	30711XSL9	05/24/2024	1.00000 %	0.00	5,727.51	0.00	0.00	0.00	5,727.51	0.00
1X-4	30711XSM7	05/24/2024	0.60000 %	0.00	3,436.51	0.00	0.00	0.00	3,436.51	0.00
1Y-1	30711XSN5	05/24/2024	1.80000 %	0.00	42,252.01	0.00	0.00	0.00	42,252.01	0.00
1Y-2	30711XSP0	05/24/2024	1.40000 %	0.00	32,862.68	0.00	0.00	0.00	32,862.68	0.00
1Y-3	30711XSQ8	05/24/2024	1.00000 %	0.00	23,473.34	0.00	0.00	0.00	23,473.34	0.00
1Y-4	30711XSR6	05/24/2024	0.60000 %	0.00	14,084.00	0.00	0.00	0.00	14,084.00	0.00
2A-H		04/30/2024	0.00000 %	2,360,183,610.29	0.00	16,529,978.47	0.00	2,343,653,631.81	16,529,978.47	0.00
2M-1	30711XSS4	05/24/2024	6.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	05/24/2024	8.24450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	05/24/2024	8.24450 %	2,833,630.58	21,415.05	534,239.59	0.00	2,299,390.99	555,654.64	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		04/30/2024	0.00000 %	7,588,852.87	0.00	1,430,767.18	0.00	6,158,085.69	1,430,767.18	0.00
2M-2C	30711XSV7	05/24/2024	8.24450 %	34,575,936.42	261,306.20	0.00	0.00	34,575,936.42	261,306.20	0.00
2M-CH		04/30/2024	0.00000 %	92,599,118.58	0.00	0.00	0.00	92,599,118.58	0.00	0.00
2M-2	30711XSX3	05/24/2024	8.24450 %	37,409,567.00	282,721.24	534,239.59	0.00	36,875,327.41	816,960.83	0.00
2M-2H		04/30/2024	0.00000 %	100,187,971.45	0.00	1,430,767.18	0.00	98,757,204.27	1,430,767.18	0.00
2B-1	30711XSW5	05/24/2024	9.89450 %	19,316,000.00	175,195.32	0.00	0.00	19,316,000.00	175,195.32	0.00
2B-1H		04/30/2024	0.00000 %	58,229,765.00	0.00	0.00	0.00	58,229,765.00	0.00	0.00
2B-2H		04/30/2024	0.00000 %	76,909,879.78	0.00	0.00	14,522.24	76,895,357.54	0.00	650,407.46
2A-I1	30711XSZ8	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	05/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	05/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	05/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	05/24/2024	1.80000 %	0.00	4,675.49	0.00	0.00	0.00	4,675.49	0.00
2B-I2	30711XTK0	05/24/2024	1.40000 %	0.00	3,636.49	0.00	0.00	0.00	3,636.49	0.00
2B-I3	30711XTM6	05/24/2024	1.00000 %	0.00	2,597.49	0.00	0.00	0.00	2,597.49	0.00
2B-I4	30711XTP9	05/24/2024	0.60000 %	0.00	1,558.50	0.00	0.00	0.00	1,558.50	0.00
2C-I1	30711XTR5	05/24/2024	1.80000 %	0.00	57,050.30	0.00	0.00	0.00	57,050.30	0.00
2C-I2	30711XTT1	05/24/2024	1.40000 %	0.00	44,372.45	0.00	0.00	0.00	44,372.45	0.00
2C-I3	30711XTV6	05/24/2024	1.00000 %	0.00	31,694.61	0.00	0.00	0.00	31,694.61	0.00
2C-I4	30711XTX2	05/24/2024	0.60000 %	0.00	19,016.77	0.00	0.00	0.00	19,016.77	0.00
2E-A1	30711XSY1	05/24/2024	6.44450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	05/24/2024	6.84450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	05/24/2024	7.24450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	05/24/2024	7.64450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	05/24/2024	6.44450 %	2,833,630.58	16,739.55	534,239.59	0.00	2,299,390.99	550,979.14	0.00
2E-B2	30711XTJ3	05/24/2024	6.84450 %	2,833,630.58	17,778.55	534,239.59	0.00	2,299,390.99	552,018.14	0.00
2E-B3	30711XTL8	05/24/2024	7.24450 %	2,833,630.58	18,817.55	534,239.59	0.00	2,299,390.99	553,057.14	0.00
2E-B4	30711XTN4	05/24/2024	7.64450 %	2,833,630.58	19,856.55	534,239.59	0.00	2,299,390.99	554,096.14	0.00
2E-C1	30711XTQ7	05/24/2024	6.44450 %	34,575,936.42	204,255.90	0.00	0.00	34,575,936.42	204,255.90	0.00
2E-C2	30711XTS3	05/24/2024	6.84450 %	34,575,936.42	216,933.75	0.00	0.00	34,575,936.42	216,933.75	0.00
2E-C3	30711XTU8	05/24/2024	7.24450 %	34,575,936.42	229,611.59	0.00	0.00	34,575,936.42	229,611.59	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	05/24/2024	7.64450 %	34,575,936.42	242,289.43	0.00	0.00	34,575,936.42	242,289.43	0.00
2E-D1	30711XTY0	05/24/2024	6.44450 %	2,833,630.58	16,739.55	534,239.59	0.00	2,299,390.99	550,979.14	0.00
2E-D2	30711XTZ7	05/24/2024	6.84450 %	2,833,630.58	17,778.55	534,239.59	0.00	2,299,390.99	552,018.14	0.00
2E-D3	30711XUA0	05/24/2024	7.24450 %	2,833,630.58	18,817.55	534,239.59	0.00	2,299,390.99	553,057.14	0.00
2E-D4	30711XUB8	05/24/2024	7.64450 %	2,833,630.58	19,856.55	534,239.59	0.00	2,299,390.99	554,096.14	0.00
2E-D5	30711XUC6	05/24/2024	8.24450 %	2,833,630.58	21,415.05	534,239.59	0.00	2,299,390.99	555,654.64	0.00
2E-F1	30711XUD4	05/24/2024	6.44450 %	37,409,567.00	220,995.46	534,239.59	0.00	36,875,327.41	755,235.05	0.00
2E-F2	30711XUE2	05/24/2024	6.84450 %	37,409,567.00	234,712.30	534,239.59	0.00	36,875,327.41	768,951.89	0.00
2E-F3	30711XUF9	05/24/2024	7.24450 %	37,409,567.00	248,429.14	534,239.59	0.00	36,875,327.41	782,668.73	0.00
2E-F4	30711XUG7	05/24/2024	7.64450 %	37,409,567.00	262,145.98	534,239.59	0.00	36,875,327.41	796,385.57	0.00
2E-F5	30711XUH5	05/24/2024	8.24450 %	37,409,567.00	282,721.24	534,239.59	0.00	36,875,327.41	816,960.83	0.00
2X-1	30711XUJ1	05/24/2024	1.80000 %	0.00	4,675.49	0.00	0.00	0.00	4,675.49	0.00
2X-2	30711XUK8	05/24/2024	1.40000 %	0.00	3,636.49	0.00	0.00	0.00	3,636.49	0.00
2X-3	30711XUL6	05/24/2024	1.00000 %	0.00	2,597.49	0.00	0.00	0.00	2,597.49	0.00
2X-4	30711XUM4	05/24/2024	0.60000 %	0.00	1,558.50	0.00	0.00	0.00	1,558.50	0.00
2Y-1	30711XUN2	05/24/2024	1.80000 %	0.00	61,725.79	0.00	0.00	0.00	61,725.79	0.00
2Y-2	30711XUP7	05/24/2024	1.40000 %	0.00	48,008.94	0.00	0.00	0.00	48,008.94	0.00
2Y-3	30711XUQ5	05/24/2024	1.00000 %	0.00	34,292.10	0.00	0.00	0.00	34,292.10	0.00
2Y-4	30711XUR3	05/24/2024	0.60000 %	0.00	20,575.26	0.00	0.00	0.00	20,575.26	0.00
Totals				7,239,825,465.49	6,105,859.53	56,596,926.35	14,522.24	7,183,214,016.89	62,702,785.88	2,027,341.80

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	3,412,188,667.96	8,212,710.07	12,127,885.84	0.00	0.00	20,340,595.92	3,391,848,072.04	0.21383005	20,340,595.92
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	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.30501491	343,380.55
1M-BH	79,574,517.00	25,682,862.14	569,885.50	841,562.19	0.00	0.00	1,411,447.68	24,271,414.46	0.30501491	1,411,447.68
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	25,607,280.42	138,643.18	204,737.37	0.00	0.00	343,380.55	25,263,899.87	0.43500497	343,380.55
1M-2H	238,723,551.00	105,257,379.14	569,885.50	841,562.19	0.00	0.00	1,411,447.68	103,845,931.46	0.43500497	1,411,447.68
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	81,067,737.66	0.00	0.00	0.00	0.00	0.00	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	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.30501491	343,380.55
1E-B2	19,359,089.00	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.30501491	343,380.55
1E-B3	19,359,089.00	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.30501491	343,380.55

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-2024
 06-May-2024 2:31:54 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	19,359,089.00	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.30501491	343,380.55
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	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.15250746	343,380.55
1E-D2	38,718,178.00	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.15250746	343,380.55
1E-D3	38,718,178.00	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.15250746	343,380.55
1E-D4	38,718,178.00	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.15250746	343,380.55
1E-D5	38,718,178.00	6,248,191.42	138,643.18	204,737.37	0.00	0.00	343,380.55	5,904,810.87	0.15250746	343,380.55
1E-F1	38,718,178.00	25,607,280.42	138,643.18	204,737.37	0.00	0.00	343,380.55	25,263,899.87	0.65250746	343,380.55
1E-F2	38,718,178.00	25,607,280.42	138,643.18	204,737.37	0.00	0.00	343,380.55	25,263,899.87	0.65250746	343,380.55
1E-F3	38,718,178.00	25,607,280.42	138,643.18	204,737.37	0.00	0.00	343,380.55	25,263,899.87	0.65250746	343,380.55
1E-F4	38,718,178.00	25,607,280.42	138,643.18	204,737.37	0.00	0.00	343,380.55	25,263,899.87	0.65250746	343,380.55
1E-F5	38,718,178.00	25,607,280.42	138,643.18	204,737.37	0.00	0.00	343,380.55	25,263,899.87	0.65250746	343,380.55
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	2,360,183,610.29	5,252,177.42	11,277,801.05	0.00	0.00	16,529,978.47	2,343,653,631.81	0.15782164	16,529,978.47
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	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.06650264	534,239.59
2M-BH	92,599,118.58	7,588,852.87	473,217.13	957,550.04	0.00	0.00	1,430,767.18	6,158,085.69	0.06650264	1,430,767.18
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	37,409,567.00	176,696.34	357,543.25	0.00	0.00	534,239.59	36,875,327.41	0.35695253	534,239.59

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-2024
 06-May-2024 2:31:55 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	276,668,280.00	100,187,971.45	473,217.13	957,550.04	0.00	0.00	1,430,767.18	98,757,204.27	0.35695167	1,430,767.18
2B-1	19,316,000.00	19,316,000.00	0.00	0.00	0.00	0.00	0.00	19,316,000.00	1.00000000	0.00
2B-1H	58,229,765.00	58,229,765.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00	1.00000000	0.00
2B-2H	77,545,765.00	76,909,879.78	0.00	0.00	0.00	14,522.24	14,522.24	76,895,357.54	0.99161260	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	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.06650264	534,239.59
2E-B2	34,575,936.42	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.06650264	534,239.59
2E-B3	34,575,936.42	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.06650264	534,239.59
2E-B4	34,575,936.42	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.06650264	534,239.59
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	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.03345540	534,239.59
2E-D2	68,730,033.58	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.03345540	534,239.59
2E-D3	68,730,033.58	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.03345540	534,239.59
2E-D4	68,730,033.58	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.03345540	534,239.59
2E-D5	68,730,033.58	2,833,630.58	176,696.34	357,543.25	0.00	0.00	534,239.59	2,299,390.99	0.03345540	534,239.59

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-2024
 06-May-2024 2:31:55 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	69,151,872.83	37,409,567.00	176,696.34	357,543.25	0.00	0.00	534,239.59	36,875,327.41	0.53325132	534,239.59
2E-F2	69,151,872.83	37,409,567.00	176,696.34	357,543.25	0.00	0.00	534,239.59	36,875,327.41	0.53325132	534,239.59
2E-F3	69,151,872.83	37,409,567.00	176,696.34	357,543.25	0.00	0.00	534,239.59	36,875,327.41	0.53325132	534,239.59
2E-F4	69,151,872.83	37,409,567.00	176,696.34	357,543.25	0.00	0.00	534,239.59	36,875,327.41	0.53325132	534,239.59
2E-F5	69,151,872.83	37,409,567.00	176,696.34	357,543.25	0.00	0.00	534,239.59	36,875,327.41	0.53325132	534,239.59
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	7,239,825,465.49	20,596,525.07	36,000,401.27	0.00	14,522.24	56,611,448.59	7,183,214,016.89	0.20883265	56,596,926.35

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-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	215.11236447	0.51774848	0.76457033	0.00000000	0.00000000	1.28231880	213.83004567	0.21383005	1.28231880
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	322.75234749	7.16165828	10.57577503	0.00000000	0.00000000	17.73743331	305.01491418	0.30501491	17.73743331
1M-BH	79,574,517.00	322.75234721	7.16165830	10.57577503	0.00000000	0.00000000	17.73743320	305.01491401	0.30501491	17.73743320
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	440.91744916	2.38721943	3.52525834	0.00000000	0.00000000	5.91247777	435.00497139	0.43500497	5.91247777
1M-2H	238,723,551.00	440.91744907	2.38721943	3.52525834	0.00000000	0.00000000	5.91247773	435.00497134	0.43500497	5.91247773
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	983.29868618	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	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	322.75234749	7.16165828	10.57577503	0.00000000	0.00000000	17.73743331	305.01491418	0.30501491	17.73743331
1E-B2	19,359,089.00	322.75234749	7.16165828	10.57577503	0.00000000	0.00000000	17.73743331	305.01491418	0.30501491	17.73743331
1E-B3	19,359,089.00	322.75234749	7.16165828	10.57577503	0.00000000	0.00000000	17.73743331	305.01491418	0.30501491	17.73743331

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Distribution Date: 28-May-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	322.75234749	7.16165828	10.57577503	0.00000000	0.00000000	17.73743331	305.01491418	0.30501491	17.73743331
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	161.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	152.50745709	0.15250746	8.86871665
1E-D2	38,718,178.00	161.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	152.50745709	0.15250746	8.86871665
1E-D3	38,718,178.00	161.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	152.50745709	0.15250746	8.86871665
1E-D4	38,718,178.00	161.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	152.50745709	0.15250746	8.86871665
1E-D5	38,718,178.00	161.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	152.50745709	0.15250746	8.86871665
1E-F1	38,718,178.00	661.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	652.50745709	0.65250746	8.86871665
1E-F2	38,718,178.00	661.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	652.50745709	0.65250746	8.86871665
1E-F3	38,718,178.00	661.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	652.50745709	0.65250746	8.86871665
1E-F4	38,718,178.00	661.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	652.50745709	0.65250746	8.86871665
1E-F5	38,718,178.00	661.37617374	3.58082914	5.28788751	0.00000000	0.00000000	8.86871665	652.50745709	0.65250746	8.86871665
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	158.93477307	0.35368165	0.75944716	0.00000000	0.00000000	1.11312881	157.82164426	0.15782164	1.11312881
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	81.95383476	5.11038480	10.34081176	0.00000000	0.00000000	15.45119656	66.50263820	0.06650264	15.45119656
2M-BH	92,599,118.58	81.95383484	5.11038482	10.34081160	0.00000000	0.00000000	15.45119653	66.50263830	0.06650264	15.45119653
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	362.12396050	1.71041751	3.46101247	0.00000000	0.00000000	5.17142998	356.95253053	0.35695253	5.17142998

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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	362.12308635	1.71041339	3.46100406	0.00000000	0.00000000	5.17141748	356.95166887	0.35695167	5.17141748
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	991.79987173	0.00000000	0.00000000	0.00000000	0.18727315	0.18727315	991.61259857	0.99161260	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	81.95383476	5.11038480	10.34081176	0.00000000	0.00000000	15.45119656	66.50263820	0.06650264	15.45119656
2E-B2	34,575,936.42	81.95383476	5.11038480	10.34081176	0.00000000	0.00000000	15.45119656	66.50263820	0.06650264	15.45119656
2E-B3	34,575,936.42	81.95383476	5.11038480	10.34081176	0.00000000	0.00000000	15.45119656	66.50263820	0.06650264	15.45119656
2E-B4	34,575,936.42	81.95383476	5.11038480	10.34081176	0.00000000	0.00000000	15.45119656	66.50263820	0.06650264	15.45119656
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	41.22841838	2.57087522	5.20213990	0.00000000	0.00000000	7.77301512	33.45540327	0.03345540	7.77301512
2E-D2	68,730,033.58	41.22841838	2.57087522	5.20213990	0.00000000	0.00000000	7.77301512	33.45540327	0.03345540	7.77301512
2E-D3	68,730,033.58	41.22841838	2.57087522	5.20213990	0.00000000	0.00000000	7.77301512	33.45540327	0.03345540	7.77301512
2E-D4	68,730,033.58	41.22841838	2.57087522	5.20213990	0.00000000	0.00000000	7.77301512	33.45540327	0.03345540	7.77301512
2E-D5	68,730,033.58	41.22841838	2.57087522	5.20213990	0.00000000	0.00000000	7.77301512	33.45540327	0.03345540	7.77301512

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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	540.97691746	2.55519240	5.17040588	0.00000000	0.00000000	7.72559828	533.25131917	0.53325132	7.72559828
2E-F2	69,151,872.83	540.97691746	2.55519240	5.17040588	0.00000000	0.00000000	7.72559828	533.25131917	0.53325132	7.72559828
2E-F3	69,151,872.83	540.97691746	2.55519240	5.17040588	0.00000000	0.00000000	7.72559828	533.25131917	0.53325132	7.72559828
2E-F4	69,151,872.83	540.97691746	2.55519240	5.17040588	0.00000000	0.00000000	7.72559828	533.25131917	0.53325132	7.72559828
2E-F5	69,151,872.83	540.97691746	2.55519240	5.17040588	0.00000000	0.00000000	7.72559828	533.25131917	0.53325132	7.72559828
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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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 %	3,412,188,667.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,391,848,072.04
1M-1	N/A	N/A	6.19450 %	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	8.09450 %	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	04/25/24 - 05/27/24	33	8.09450 %	6,248,191.42	46,361.32	0.00	0.00	0.00	0.00	46,361.32	0.00	5,904,810.87
1M-BH	N/A	N/A	0.00000 %	25,682,862.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,271,414.46
1M-2C	04/25/24 - 05/27/24	33	8.09450 %	19,359,089.00	143,643.63	0.00	0.00	0.00	0.00	143,643.63	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	04/25/24 - 05/27/24	33	8.09450 %	25,607,280.42	190,004.95	0.00	0.00	0.00	0.00	190,004.95	0.00	25,263,899.87
1M-2H	N/A	N/A	0.00000 %	105,257,379.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,845,931.46
1B-1	04/25/24 - 05/27/24	33	9.59450 %	44,547,596.00	391,794.25	0.00	0.00	0.00	0.00	391,794.25	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 %	81,067,737.66	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	04/25/24 - 05/27/24	33	1.80000 %	6,248,191.42	10,309.52	0.00	0.00	0.00	0.00	10,309.52	0.00	5,904,810.87
1B-I2	04/25/24 - 05/27/24	33	1.40000 %	6,248,191.42	8,018.51	0.00	0.00	0.00	0.00	8,018.51	0.00	5,904,810.87
1B-I3	04/25/24 - 05/27/24	33	1.00000 %	6,248,191.42	5,727.51	0.00	0.00	0.00	0.00	5,727.51	0.00	5,904,810.87
1B-I4	04/25/24 - 05/27/24	33	0.60000 %	6,248,191.42	3,436.51	0.00	0.00	0.00	0.00	3,436.51	0.00	5,904,810.87
1C-I1	04/25/24 - 05/27/24	33	1.80000 %	19,359,089.00	31,942.50	0.00	0.00	0.00	0.00	31,942.50	0.00	19,359,089.00
1C-I2	04/25/24 - 05/27/24	33	1.40000 %	19,359,089.00	24,844.16	0.00	0.00	0.00	0.00	24,844.16	0.00	19,359,089.00
1C-I3	04/25/24 - 05/27/24	33	1.00000 %	19,359,089.00	17,745.83	0.00	0.00	0.00	0.00	17,745.83	0.00	19,359,089.00
1C-I4	04/25/24 - 05/27/24	33	0.60000 %	19,359,089.00	10,647.50	0.00	0.00	0.00	0.00	10,647.50	0.00	19,359,089.00
1E-A1	N/A	N/A	6.29450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.49450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/24 - 05/27/24	33	6.29450 %	6,248,191.42	36,051.80	0.00	0.00	0.00	0.00	36,051.80	0.00	5,904,810.87
1E-B2	04/25/24 - 05/27/24	33	6.69450 %	6,248,191.42	38,342.81	0.00	0.00	0.00	0.00	38,342.81	0.00	5,904,810.87

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-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	04/25/24 - 05/27/24	33	7.09450 %	6,248,191.42	40,633.81	0.00	0.00	0.00	0.00	40,633.81	0.00	5,904,810.87
1E-B4	04/25/24 - 05/27/24	33	7.49450 %	6,248,191.42	42,924.81	0.00	0.00	0.00	0.00	42,924.81	0.00	5,904,810.87
1E-C1	04/25/24 - 05/27/24	33	6.29450 %	19,359,089.00	111,701.14	0.00	0.00	0.00	0.00	111,701.14	0.00	19,359,089.00
1E-C2	04/25/24 - 05/27/24	33	6.69450 %	19,359,089.00	118,799.47	0.00	0.00	0.00	0.00	118,799.47	0.00	19,359,089.00
1E-C3	04/25/24 - 05/27/24	33	7.09450 %	19,359,089.00	125,897.80	0.00	0.00	0.00	0.00	125,897.80	0.00	19,359,089.00
1E-C4	04/25/24 - 05/27/24	33	7.49450 %	19,359,089.00	132,996.13	0.00	0.00	0.00	0.00	132,996.13	0.00	19,359,089.00
1E-D1	04/25/24 - 05/27/24	33	6.29450 %	6,248,191.42	36,051.80	0.00	0.00	0.00	0.00	36,051.80	0.00	5,904,810.87
1E-D2	04/25/24 - 05/27/24	33	6.69450 %	6,248,191.42	38,342.81	0.00	0.00	0.00	0.00	38,342.81	0.00	5,904,810.87
1E-D3	04/25/24 - 05/27/24	33	7.09450 %	6,248,191.42	40,633.81	0.00	0.00	0.00	0.00	40,633.81	0.00	5,904,810.87
1E-D4	04/25/24 - 05/27/24	33	7.49450 %	6,248,191.42	42,924.81	0.00	0.00	0.00	0.00	42,924.81	0.00	5,904,810.87
1E-D5	04/25/24 - 05/27/24	33	8.09450 %	6,248,191.42	46,361.32	0.00	0.00	0.00	0.00	46,361.32	0.00	5,904,810.87
1E-F1	04/25/24 - 05/27/24	33	6.29450 %	25,607,280.42	147,752.94	0.00	0.00	0.00	0.00	147,752.94	0.00	25,263,899.87
1E-F2	04/25/24 - 05/27/24	33	6.69450 %	25,607,280.42	157,142.28	0.00	0.00	0.00	0.00	157,142.28	0.00	25,263,899.87
1E-F3	04/25/24 - 05/27/24	33	7.09450 %	25,607,280.42	166,531.61	0.00	0.00	0.00	0.00	166,531.61	0.00	25,263,899.87
1E-F4	04/25/24 - 05/27/24	33	7.49450 %	25,607,280.42	175,920.95	0.00	0.00	0.00	0.00	175,920.95	0.00	25,263,899.87
1E-F5	04/25/24 - 05/27/24	33	8.09450 %	25,607,280.42	190,004.95	0.00	0.00	0.00	0.00	190,004.95	0.00	25,263,899.87
1X-1	04/25/24 - 05/27/24	33	1.80000 %	6,248,191.42	10,309.52	0.00	0.00	0.00	0.00	10,309.52	0.00	5,904,810.87
1X-2	04/25/24 - 05/27/24	33	1.40000 %	6,248,191.42	8,018.51	0.00	0.00	0.00	0.00	8,018.51	0.00	5,904,810.87
1X-3	04/25/24 - 05/27/24	33	1.00000 %	6,248,191.42	5,727.51	0.00	0.00	0.00	0.00	5,727.51	0.00	5,904,810.87
1X-4	04/25/24 - 05/27/24	33	0.60000 %	6,248,191.42	3,436.51	0.00	0.00	0.00	0.00	3,436.51	0.00	5,904,810.87
1Y-1	04/25/24 - 05/27/24	33	1.80000 %	25,607,280.42	42,252.01	0.00	0.00	0.00	0.00	42,252.01	0.00	25,263,899.87
1Y-2	04/25/24 - 05/27/24	33	1.40000 %	25,607,280.42	32,862.68	0.00	0.00	0.00	0.00	32,862.68	0.00	25,263,899.87
1Y-3	04/25/24 - 05/27/24	33	1.00000 %	25,607,280.42	23,473.34	0.00	0.00	0.00	0.00	23,473.34	0.00	25,263,899.87
1Y-4	04/25/24 - 05/27/24	33	0.60000 %	25,607,280.42	14,084.00	0.00	0.00	0.00	0.00	14,084.00	0.00	25,263,899.87
2A-H	N/A	N/A	0.00000 %	2,360,183,610.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,343,653,631.81
2M-1	N/A	N/A	6.19450 %	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	8.24450 %	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	04/25/24 - 05/27/24	33	8.24450 %	2,833,630.58	21,415.05	0.00	0.00	0.00	0.00	21,415.05	0.00	2,299,390.99
2M-BH	N/A	N/A	0.00000 %	7,588,852.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,158,085.69
2M-2C	04/25/24 - 05/27/24	33	8.24450 %	34,575,936.42	261,306.20	0.00	0.00	0.00	0.00	261,306.20	0.00	34,575,936.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	92,599,118.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,599,118.58
2M-2	04/25/24 - 05/27/24	33	8.24450 %	37,409,567.00	282,721.24	0.00	0.00	0.00	0.00	282,721.24	0.00	36,875,327.41
2M-2H	N/A	N/A	0.00000 %	100,187,971.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98,757,204.27
2B-1	04/25/24 - 05/27/24	33	9.89450 %	19,316,000.00	175,195.32	0.00	0.00	0.00	0.00	175,195.32	0.00	19,316,000.00
2B-1H	N/A	N/A	0.00000 %	58,229,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,229,765.00
2B-2H	N/A	N/A	0.00000 %	76,909,879.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	76,895,357.54
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	04/25/24 - 05/27/24	33	1.80000 %	2,833,630.58	4,675.49	0.00	0.00	0.00	0.00	4,675.49	0.00	2,299,390.99
2B-I2	04/25/24 - 05/27/24	33	1.40000 %	2,833,630.58	3,636.49	0.00	0.00	0.00	0.00	3,636.49	0.00	2,299,390.99
2B-I3	04/25/24 - 05/27/24	33	1.00000 %	2,833,630.58	2,597.49	0.00	0.00	0.00	0.00	2,597.49	0.00	2,299,390.99
2B-I4	04/25/24 - 05/27/24	33	0.60000 %	2,833,630.58	1,558.50	0.00	0.00	0.00	0.00	1,558.50	0.00	2,299,390.99
2C-I1	04/25/24 - 05/27/24	33	1.80000 %	34,575,936.42	57,050.30	0.00	0.00	0.00	0.00	57,050.30	0.00	34,575,936.42
2C-I2	04/25/24 - 05/27/24	33	1.40000 %	34,575,936.42	44,372.45	0.00	0.00	0.00	0.00	44,372.45	0.00	34,575,936.42
2C-I3	04/25/24 - 05/27/24	33	1.00000 %	34,575,936.42	31,694.61	0.00	0.00	0.00	0.00	31,694.61	0.00	34,575,936.42
2C-I4	04/25/24 - 05/27/24	33	0.60000 %	34,575,936.42	19,016.77	0.00	0.00	0.00	0.00	19,016.77	0.00	34,575,936.42
2E-A1	N/A	N/A	6.44450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.84450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.24450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.64450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/24 - 05/27/24	33	6.44450 %	2,833,630.58	16,739.55	0.00	0.00	0.00	0.00	16,739.55	0.00	2,299,390.99
2E-B2	04/25/24 - 05/27/24	33	6.84450 %	2,833,630.58	17,778.55	0.00	0.00	0.00	0.00	17,778.55	0.00	2,299,390.99
2E-B3	04/25/24 - 05/27/24	33	7.24450 %	2,833,630.58	18,817.55	0.00	0.00	0.00	0.00	18,817.55	0.00	2,299,390.99
2E-B4	04/25/24 - 05/27/24	33	7.64450 %	2,833,630.58	19,856.55	0.00	0.00	0.00	0.00	19,856.55	0.00	2,299,390.99
2E-C1	04/25/24 - 05/27/24	33	6.44450 %	34,575,936.42	204,255.90	0.00	0.00	0.00	0.00	204,255.90	0.00	34,575,936.42
2E-C2	04/25/24 - 05/27/24	33	6.84450 %	34,575,936.42	216,933.75	0.00	0.00	0.00	0.00	216,933.75	0.00	34,575,936.42
2E-C3	04/25/24 - 05/27/24	33	7.24450 %	34,575,936.42	229,611.59	0.00	0.00	0.00	0.00	229,611.59	0.00	34,575,936.42
2E-C4	04/25/24 - 05/27/24	33	7.64450 %	34,575,936.42	242,289.43	0.00	0.00	0.00	0.00	242,289.43	0.00	34,575,936.42
2E-D1	04/25/24 - 05/27/24	33	6.44450 %	2,833,630.58	16,739.55	0.00	0.00	0.00	0.00	16,739.55	0.00	2,299,390.99
2E-D2	04/25/24 - 05/27/24	33	6.84450 %	2,833,630.58	17,778.55	0.00	0.00	0.00	0.00	17,778.55	0.00	2,299,390.99

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-2024
06-May-2024 2:31:55 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	04/25/24 - 05/27/24	33	7.24450 %	2,833,630.58	18,817.55	0.00	0.00	0.00	0.00	18,817.55	0.00	2,299,390.99
2E-D4	04/25/24 - 05/27/24	33	7.64450 %	2,833,630.58	19,856.55	0.00	0.00	0.00	0.00	19,856.55	0.00	2,299,390.99
2E-D5	04/25/24 - 05/27/24	33	8.24450 %	2,833,630.58	21,415.05	0.00	0.00	0.00	0.00	21,415.05	0.00	2,299,390.99
2E-F1	04/25/24 - 05/27/24	33	6.44450 %	37,409,567.00	220,995.46	0.00	0.00	0.00	0.00	220,995.46	0.00	36,875,327.41
2E-F2	04/25/24 - 05/27/24	33	6.84450 %	37,409,567.00	234,712.30	0.00	0.00	0.00	0.00	234,712.30	0.00	36,875,327.41
2E-F3	04/25/24 - 05/27/24	33	7.24450 %	37,409,567.00	248,429.14	0.00	0.00	0.00	0.00	248,429.14	0.00	36,875,327.41
2E-F4	04/25/24 - 05/27/24	33	7.64450 %	37,409,567.00	262,145.98	0.00	0.00	0.00	0.00	262,145.98	0.00	36,875,327.41
2E-F5	04/25/24 - 05/27/24	33	8.24450 %	37,409,567.00	282,721.24	0.00	0.00	0.00	0.00	282,721.24	0.00	36,875,327.41
2X-1	04/25/24 - 05/27/24	33	1.80000 %	2,833,630.58	4,675.49	0.00	0.00	0.00	0.00	4,675.49	0.00	2,299,390.99
2X-2	04/25/24 - 05/27/24	33	1.40000 %	2,833,630.58	3,636.49	0.00	0.00	0.00	0.00	3,636.49	0.00	2,299,390.99
2X-3	04/25/24 - 05/27/24	33	1.00000 %	2,833,630.58	2,597.49	0.00	0.00	0.00	0.00	2,597.49	0.00	2,299,390.99
2X-4	04/25/24 - 05/27/24	33	0.60000 %	2,833,630.58	1,558.50	0.00	0.00	0.00	0.00	1,558.50	0.00	2,299,390.99
2Y-1	04/25/24 - 05/27/24	33	1.80000 %	37,409,567.00	61,725.79	0.00	0.00	0.00	0.00	61,725.79	0.00	36,875,327.41
2Y-2	04/25/24 - 05/27/24	33	1.40000 %	37,409,567.00	48,008.94	0.00	0.00	0.00	0.00	48,008.94	0.00	36,875,327.41
2Y-3	04/25/24 - 05/27/24	33	1.00000 %	37,409,567.00	34,292.10	0.00	0.00	0.00	0.00	34,292.10	0.00	36,875,327.41
2Y-4	04/25/24 - 05/27/24	33	0.60000 %	37,409,567.00	20,575.26	0.00	0.00	0.00	0.00	20,575.26	0.00	36,875,327.41
Totals					6,105,859.53	0.00	0.00	0.00	0.00	6,105,859.53	0.00	

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

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-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 %	215.11236447	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	213.83004567
1M-1	156,644,000.00	6.19450 %	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	8.09450 %	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	8.09450 %	322.75234749	2.39480897	0.00000000	0.00000000	0.00000000	0.00000000	2.39480897	0.00000000	305.01491418
1M-BH	79,574,517.00	0.00000 %	322.75234721	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	305.01491401
1M-2C	19,359,089.00	8.09450 %	1000.00000000	7.41995814	0.00000000	0.00000000	0.00000000	0.00000000	7.41995814	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	8.09450 %	440.91744916	3.27158904	0.00000000	0.00000000	0.00000000	0.00000000	3.27158904	0.00000000	435.00497139
1M-2H	238,723,551.00	0.00000 %	440.91744907	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	435.00497134
1B-1	44,547,596.00	9.59450 %	1000.00000000	8.79495832	0.00000000	0.00000000	0.00000000	0.00000000	8.79495832	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 %	983.29868618	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 %	322.75234749	0.53254159	0.00000000	0.00000000	0.00000000	0.00000000	0.53254159	0.00000000	305.01491418
1B-I2	0.00	1.40000 %	322.75234749	0.41419873	0.00000000	0.00000000	0.00000000	0.00000000	0.41419873	0.00000000	305.01491418
1B-I3	0.00	1.00000 %	322.75234749	0.29585638	0.00000000	0.00000000	0.00000000	0.00000000	0.29585638	0.00000000	305.01491418
1B-I4	0.00	0.60000 %	322.75234749	0.17751403	0.00000000	0.00000000	0.00000000	0.00000000	0.17751403	0.00000000	305.01491418
1C-I1	0.00	1.80000 %	1000.00000000	1.65000016	0.00000000	0.00000000	0.00000000	0.00000000	1.65000016	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333312	0.00000000	0.00000000	0.00000000	0.00000000	1.28333312	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666658	0.00000000	0.00000000	0.00000000	0.00000000	0.91666658	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000005	0.00000000	0.00000000	0.00000000	0.00000000	0.55000005	0.00000000	1000.00000000
1E-A1	19,359,089.00	6.29450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	19,359,089.00	6.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	19,359,089.00	7.09450 %	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: 28-May-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	7.49450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	19,359,089.00	6.29450 %	322.75234749	1.86226738	0.00000000	0.00000000	0.00000000	0.00000000	1.86226738	0.00000000	305.01491418
1E-B2	19,359,089.00	6.69450 %	322.75234749	1.98061024	0.00000000	0.00000000	0.00000000	0.00000000	1.98061024	0.00000000	305.01491418
1E-B3	19,359,089.00	7.09450 %	322.75234749	2.09895259	0.00000000	0.00000000	0.00000000	0.00000000	2.09895259	0.00000000	305.01491418
1E-B4	19,359,089.00	7.49450 %	322.75234749	2.21729494	0.00000000	0.00000000	0.00000000	0.00000000	2.21729494	0.00000000	305.01491418
1E-C1	19,359,089.00	6.29450 %	1000.00000000	5.76995849	0.00000000	0.00000000	0.00000000	0.00000000	5.76995849	0.00000000	1000.00000000
1E-C2	19,359,089.00	6.69450 %	1000.00000000	6.13662502	0.00000000	0.00000000	0.00000000	0.00000000	6.13662502	0.00000000	1000.00000000
1E-C3	19,359,089.00	7.09450 %	1000.00000000	6.50329155	0.00000000	0.00000000	0.00000000	0.00000000	6.50329155	0.00000000	1000.00000000
1E-C4	19,359,089.00	7.49450 %	1000.00000000	6.86995809	0.00000000	0.00000000	0.00000000	0.00000000	6.86995809	0.00000000	1000.00000000
1E-D1	38,718,178.00	6.29450 %	161.37617374	0.93113369	0.00000000	0.00000000	0.00000000	0.00000000	0.93113369	0.00000000	152.50745709
1E-D2	38,718,178.00	6.69450 %	161.37617374	0.99030512	0.00000000	0.00000000	0.00000000	0.00000000	0.99030512	0.00000000	152.50745709
1E-D3	38,718,178.00	7.09450 %	161.37617374	1.04947630	0.00000000	0.00000000	0.00000000	0.00000000	1.04947630	0.00000000	152.50745709
1E-D4	38,718,178.00	7.49450 %	161.37617374	1.10864747	0.00000000	0.00000000	0.00000000	0.00000000	1.10864747	0.00000000	152.50745709
1E-D5	38,718,178.00	8.09450 %	161.37617374	1.19740449	0.00000000	0.00000000	0.00000000	0.00000000	1.19740449	0.00000000	152.50745709
1E-F1	38,718,178.00	6.29450 %	661.37617374	3.81611294	0.00000000	0.00000000	0.00000000	0.00000000	3.81611294	0.00000000	652.50745709
1E-F2	38,718,178.00	6.69450 %	661.37617374	4.05861763	0.00000000	0.00000000	0.00000000	0.00000000	4.05861763	0.00000000	652.50745709
1E-F3	38,718,178.00	7.09450 %	661.37617374	4.30112207	0.00000000	0.00000000	0.00000000	0.00000000	4.30112207	0.00000000	652.50745709
1E-F4	38,718,178.00	7.49450 %	661.37617374	4.54362677	0.00000000	0.00000000	0.00000000	0.00000000	4.54362677	0.00000000	652.50745709
1E-F5	38,718,178.00	8.09450 %	661.37617374	4.90738356	0.00000000	0.00000000	0.00000000	0.00000000	4.90738356	0.00000000	652.50745709
1X-1	0.00	1.80000 %	161.37617374	0.26627079	0.00000000	0.00000000	0.00000000	0.00000000	0.26627079	0.00000000	152.50745709
1X-2	0.00	1.40000 %	161.37617374	0.20709936	0.00000000	0.00000000	0.00000000	0.00000000	0.20709936	0.00000000	152.50745709
1X-3	0.00	1.00000 %	161.37617374	0.14792819	0.00000000	0.00000000	0.00000000	0.00000000	0.14792819	0.00000000	152.50745709
1X-4	0.00	0.60000 %	161.37617374	0.08875702	0.00000000	0.00000000	0.00000000	0.00000000	0.08875702	0.00000000	152.50745709
1Y-1	0.00	1.80000 %	661.37617374	1.09127062	0.00000000	0.00000000	0.00000000	0.00000000	1.09127062	0.00000000	652.50745709
1Y-2	0.00	1.40000 %	661.37617374	0.84876618	0.00000000	0.00000000	0.00000000	0.00000000	0.84876618	0.00000000	652.50745709
1Y-3	0.00	1.00000 %	661.37617374	0.60626148	0.00000000	0.00000000	0.00000000	0.00000000	0.60626148	0.00000000	652.50745709
1Y-4	0.00	0.60000 %	661.37617374	0.36375679	0.00000000	0.00000000	0.00000000	0.00000000	0.36375679	0.00000000	652.50745709
2A-H	14,850,014,032.00	0.00000 %	158.93477307	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	157.82164426
2M-1	117,869,000.00	6.19450 %	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: 28-May-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	34,154,097.17	8.24450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	91,470,042.83	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	34,575,936.42	8.24450 %	81.95383476	0.61936283	0.00000000	0.00000000	0.00000000	0.00000000	0.61936283	0.00000000	66.50263820
2M-BH	92,599,118.58	0.0000 %	81.95383484	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	66.50263830
2M-2C	34,575,936.42	8.24450 %	1000.00000000	7.55745837	0.00000000	0.00000000	0.00000000	0.00000000	7.55745837	0.00000000	1000.00000000
2M-CH	92,599,118.58	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	103,305,970.00	8.24450 %	362.12396050	2.73673671	0.00000000	0.00000000	0.00000000	0.00000000	2.73673671	0.00000000	356.95253053
2M-2H	276,668,280.00	0.0000 %	362.12308635	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	356.95166887
2B-1	19,316,000.00	9.89450 %	1000.00000000	9.06995858	0.00000000	0.00000000	0.00000000	0.00000000	9.06995858	0.00000000	1000.00000000
2B-1H	58,229,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	991.79987173	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.61259857
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 %	81.95383476	0.13522381	0.00000000	0.00000000	0.00000000	0.00000000	0.13522381	0.00000000	66.50263820
2B-I2	0.00	1.40000 %	81.95383476	0.10517401	0.00000000	0.00000000	0.00000000	0.00000000	0.10517401	0.00000000	66.50263820
2B-I3	0.00	1.00000 %	81.95383476	0.07512421	0.00000000	0.00000000	0.00000000	0.00000000	0.07512421	0.00000000	66.50263820
2B-I4	0.00	0.60000 %	81.95383476	0.04507470	0.00000000	0.00000000	0.00000000	0.00000000	0.04507470	0.00000000	66.50263820
2C-I1	0.00	1.80000 %	1000.00000000	1.65000014	0.00000000	0.00000000	0.00000000	0.00000000	1.65000014	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333328	0.00000000	0.00000000	0.00000000	0.00000000	1.28333328	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666671	0.00000000	0.00000000	0.00000000	0.00000000	0.91666671	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000014	0.00000000	0.00000000	0.00000000	0.00000000	0.55000014	0.00000000	1000.00000000
2E-A1	34,154,097.17	6.44450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	34,154,097.17	6.84450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	34,154,097.17	7.24450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	34,154,097.17	7.64450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	34,575,936.42	6.44450 %	81.95383476	0.48413873	0.00000000	0.00000000	0.00000000	0.00000000	0.48413873	0.00000000	66.50263820

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-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	6.84450 %	81.95383476	0.51418853	0.00000000	0.00000000	0.00000000	0.00000000	0.51418853	0.00000000	66.50263820
2E-B3	34,575,936.42	7.24450 %	81.95383476	0.54423833	0.00000000	0.00000000	0.00000000	0.00000000	0.54423833	0.00000000	66.50263820
2E-B4	34,575,936.42	7.64450 %	81.95383476	0.57428813	0.00000000	0.00000000	0.00000000	0.00000000	0.57428813	0.00000000	66.50263820
2E-C1	34,575,936.42	6.44450 %	1000.00000000	5.90745823	0.00000000	0.00000000	0.00000000	0.00000000	5.90745823	0.00000000	1000.00000000
2E-C2	34,575,936.42	6.84450 %	1000.00000000	6.27412508	0.00000000	0.00000000	0.00000000	0.00000000	6.27412508	0.00000000	1000.00000000
2E-C3	34,575,936.42	7.24450 %	1000.00000000	6.64079165	0.00000000	0.00000000	0.00000000	0.00000000	6.64079165	0.00000000	1000.00000000
2E-C4	34,575,936.42	7.64450 %	1000.00000000	7.00745822	0.00000000	0.00000000	0.00000000	0.00000000	7.00745822	0.00000000	1000.00000000
2E-D1	68,730,033.58	6.44450 %	41.22841838	0.24355510	0.00000000	0.00000000	0.00000000	0.00000000	0.24355510	0.00000000	33.45540327
2E-D2	68,730,033.58	6.84450 %	41.22841838	0.25867221	0.00000000	0.00000000	0.00000000	0.00000000	0.25867221	0.00000000	33.45540327
2E-D3	68,730,033.58	7.24450 %	41.22841838	0.27378933	0.00000000	0.00000000	0.00000000	0.00000000	0.27378933	0.00000000	33.45540327
2E-D4	68,730,033.58	7.64450 %	41.22841838	0.28890645	0.00000000	0.00000000	0.00000000	0.00000000	0.28890645	0.00000000	33.45540327
2E-D5	68,730,033.58	8.24450 %	41.22841838	0.31158213	0.00000000	0.00000000	0.00000000	0.00000000	0.31158213	0.00000000	33.45540327
2E-F1	69,151,872.83	6.44450 %	540.97691746	3.19579862	0.00000000	0.00000000	0.00000000	0.00000000	3.19579862	0.00000000	533.25131917
2E-F2	69,151,872.83	6.84450 %	540.97691746	3.39415681	0.00000000	0.00000000	0.00000000	0.00000000	3.39415681	0.00000000	533.25131917
2E-F3	69,151,872.83	7.24450 %	540.97691746	3.59251499	0.00000000	0.00000000	0.00000000	0.00000000	3.59251499	0.00000000	533.25131917
2E-F4	69,151,872.83	7.64450 %	540.97691746	3.79087318	0.00000000	0.00000000	0.00000000	0.00000000	3.79087318	0.00000000	533.25131917
2E-F5	69,151,872.83	8.24450 %	540.97691746	4.08841046	0.00000000	0.00000000	0.00000000	0.00000000	4.08841046	0.00000000	533.25131917
2X-1	0.00	1.80000 %	41.22841838	0.06802688	0.00000000	0.00000000	0.00000000	0.00000000	0.06802688	0.00000000	33.45540327
2X-2	0.00	1.40000 %	41.22841838	0.05290977	0.00000000	0.00000000	0.00000000	0.00000000	0.05290977	0.00000000	33.45540327
2X-3	0.00	1.00000 %	41.22841838	0.03779265	0.00000000	0.00000000	0.00000000	0.00000000	0.03779265	0.00000000	33.45540327
2X-4	0.00	0.60000 %	41.22841838	0.02267568	0.00000000	0.00000000	0.00000000	0.00000000	0.02267568	0.00000000	33.45540327
2Y-1	0.00	1.80000 %	540.97691746	0.89261198	0.00000000	0.00000000	0.00000000	0.00000000	0.89261198	0.00000000	533.25131917
2Y-2	0.00	1.40000 %	540.97691746	0.69425365	0.00000000	0.00000000	0.00000000	0.00000000	0.69425365	0.00000000	533.25131917
2Y-3	0.00	1.00000 %	540.97691746	0.49589546	0.00000000	0.00000000	0.00000000	0.00000000	0.49589546	0.00000000	533.25131917
2Y-4	0.00	0.60000 %	540.97691746	0.29753728	0.00000000	0.00000000	0.00000000	0.00000000	0.29753728	0.00000000	533.25131917

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,951,024.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(14,522.24)
Total Deposits	1,936,502.56
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,917,335.90
Total Withdrawals (Pool Distribution Amount)	1,936,502.56
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	5.444500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	22,095,424.15
Total Principal Reduction Cumulative	12,804,464,091.65
Scheduled Principal Current	8,921,238.75
Scheduled Principal Cumulative	1,293,397,797.20
Unscheduled Principal Current	13,174,185.40
Unscheduled Principal Cumulative	11,509,689,358.44
Senior Reduction Amount	20,340,595.92
Subordinate Reduction Amount	1,754,828.23
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,677.14
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	18,509,507.48
Total Principal Reduction Cumulative	12,875,425,750.24
Scheduled Principal Current	5,902,090.90
Scheduled Principal Cumulative	1,063,231,139.19
Unscheduled Principal Current	12,592,894.34
Unscheduled Principal Cumulative	11,811,546,773.82
Senior Reduction Amount	16,529,978.47
Subordinate Reduction Amount	1,965,006.77
Calculated Tranche Write-Down Amount	14,522.24
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,542.13
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	20889
Period Reference Pool Removal Loan Count	92
Period Ending Loan Count	20797
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	3,684,470,313.01
Period PIF Loan Count Current	92
PIF Loan Count Cumulative	48408
Period PIF Loan UPB Current	10,663,052.34
PIF Loan UPB Cumulative	11,084,206,672.76
Period Partial Prepayment Amount	2,568,033.28
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	102
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,584,440.33
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	9,732,086.04
Total Active Modified Loan Count	455
Total Active Modified Loan UPB	114,743,876.43
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	15916
Period Reference Pool Removal Loan Count	74
Period Ending Loan Count	15842
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	2,633,727,286.04
Period PIF Loan Count Current	70
PIF Loan Count Cumulative	50422
Period PIF Loan UPB Current	10,219,579.56
PIF Loan UPB Cumulative	11,538,369,528.72
Period Partial Prepayment Amount	1,761,221.86
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	664,595.86
Credit Event Amount Cumulative	24,546,660.82
Total Active Modified Loan Count	611
Total Active Modified Loan UPB	142,773,227.86
Structural Reporting	
Group 1	
Senior Percentage	92.057956%
Subordinate Percentage	7.942044%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.988420%
Subordinate Percentage	11.011580%
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 %	7.080000 %	7.120000 %
1M-2C	0.00	0.00	1.000000 %	4.410000 %	4.440000 %
1M-2	0.00	0.00	1.000000 %	4.410000 %	4.440000 %
1M-2H	0.00	0.00	1.000000 %	4.410000 %	4.440000 %
1B-1	0.00	0.00	0.500000 %	2.190000 %	2.200000 %
1B-1H	0.00	0.00	0.500000 %	2.190000 %	2.200000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.010000 %	11.010000 %
2M-1	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-1H	0.00	0.00	3.450000 %	11.010000 %	11.010000 %
2M-2A	0.00	0.00	2.640000 %	11.010000 %	11.010000 %
2M-2B	0.00	0.00	1.820000 %	10.620000 %	10.690000 %
2M-2C	0.00	0.00	1.000000 %	5.820000 %	5.860000 %
2M-2	0.00	0.00	1.000000 %	5.820000 %	5.860000 %
2M-2H	0.00	0.00	1.000000 %	5.820000 %	5.860000 %
2B-1	0.00	0.00	0.500000 %	2.900000 %	2.920000 %
2B-1H	0.00	0.00	0.500000 %	2.900000 %	2.920000 %
2B-2H	14,522.24	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	558	104,929,196.60	1.522967 %	1.660746 %
60 Days	122	23,420,629.58	0.332979 %	0.370685 %
90 Days	66	12,297,104.48	0.180136 %	0.194630 %
120 Days	38	7,970,717.47	0.103715 %	0.126155 %
150 Days	33	6,795,917.24	0.090068 %	0.107561 %
180+ Days	202	40,263,705.12	0.551325 %	0.637266 %
Totals	1019	195,677,270.49	2.781189 %	3.097043 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	229	44,977,563.44	1.101120 %	1.220734 %
60 Days	50	9,320,633.72	0.240419 %	0.252971 %
90 Days	26	4,786,409.21	0.125018 %	0.129908 %
120 Days	18	3,224,934.77	0.086551 %	0.087528 %
150 Days	17	3,696,910.06	0.081743 %	0.100338 %
180+ Days	84	17,305,801.47	0.403904 %	0.469696 %
Totals	424	83,312,252.67	2.038756 %	2.261173 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	329	59,951,633.16	2.076758 %	2.276304 %
60 Days	72	14,099,995.86	0.454488 %	0.535363 %
90 Days	40	7,510,695.27	0.252493 %	0.285174 %
120 Days	20	4,745,782.70	0.126247 %	0.180193 %
150 Days	16	3,099,007.18	0.100997 %	0.117666 %
180+ Days	118	22,957,903.65	0.744855 %	0.871689 %
Totals	595	112,365,017.82	3.755839 %	4.266388 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	179	51,981,848.27	52,677.14	0.101338
Group 2	313	79,132,028.52	80,542.13	0.101782

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043741045	267,313.81	167.07	0.062500
Group 1	0043741717	633,162.30	725.50	0.114584
Group 1	0043741803	174,163.02	189.40	0.108749
Group 1	0043741811	391,478.02	203.89	0.052082
Group 1	0043741842	238,017.78	198.35	0.083334
Group 1	0043741847	273,948.22	297.92	0.108750
Group 1	0043741912	214,520.17	156.42	0.072916
Group 1	0043742802	196,164.88	326.94	0.166666
Group 1	0043743198	367,980.51	306.65	0.083333
Group 1	0043743312	526,082.44	548.00	0.104166
Group 1	0043744171	524,124.43	491.37	0.093751
Group 1	0043744667	110,253.58	103.36	0.093748
Group 1	0043744717	325,756.82	237.53	0.072916
Group 1	0043744990	270,354.73	281.62	0.104167
Group 1	0043745711	229,294.07	139.49	0.060835
Group 1	0043746280	194,116.07	222.42	0.114581
Group 1	0043747325	385,287.07	240.80	0.062499
Group 1	0043747774	187,036.81	8.11	0.004336
Group 1	0043748067	107,365.90	89.47	0.083332
Group 1	0043748080	392,522.89	426.87	0.108750
Group 1	0043748397	343,595.09	469.98	0.136783
Group 1	0043748595	378,905.94	197.35	0.052084
Group 1	0043748648	342,707.73	249.89	0.072916
Group 1	0043748842	71,616.90	44.76	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043749157	215,696.78	224.68	0.104165
Group 1	0043749513	138,873.10	202.52	0.145831
Group 1	0043749583	399,857.55	166.61	0.041667
Group 1	0043750649	229,751.25	191.46	0.083334
Group 1	0043750831	357,274.13	372.16	0.104167
Group 1	0043751192	166,881.92	176.82	0.105955
Group 1	0043751815	277,973.73	144.78	0.052084
Group 1	0043751956	331,087.53	172.44	0.052083
Group 1	0043752088	375,151.36	273.55	0.072917
Group 1	0043752245	372,211.52	193.86	0.052083
Group 1	0043752294	379,693.18	276.86	0.072917
Group 1	0043752537	593,715.00	247.38	0.041666
Group 1	0043753875	164,278.20	119.79	0.072919
Group 1	0043754729	150,971.67	78.63	0.052083
Group 1	0043755940	289,279.63	358.27	0.123849
Group 1	0043756688	187,493.95	292.96	0.156250
Group 1	0043756930	470,112.36	146.91	0.031250
Group 1	0043757682	630,291.16	393.93	0.062500
Group 1	0043758962	411,922.20	214.54	0.052083
Group 1	0043759310	461,868.71	625.45	0.135417
Group 1	0043760194	416,804.90	390.75	0.093749
Group 1	0043760203	269,579.17	280.81	0.104166
Group 1	0043760736	94,920.42	87.19	0.091856
Group 1	0043760860	724,843.61	679.54	0.093750
Group 1	0043762103	285,899.69	119.12	0.041665
Group 1	0043762648	197,046.16	246.31	0.125001
Group 1	0043763507	384,676.10	400.70	0.104166
Group 1	0043763774	507,751.35	687.58	0.135417
Group 1	0043763800	331,286.08	552.14	0.166666
Group 1	0043763807	321,816.29	100.57	0.031251
Group 1	0043763835	310,328.05	417.65	0.134583
Group 1	0043763845	109,606.03	68.50	0.062497
Group 1	0043763905	473,754.93	493.49	0.104166
Group 1	0043764021	535,697.74	669.62	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043764055	183,311.73	133.66	0.072914
Group 1	0043764158	247,709.48	309.64	0.125001
Group 1	0043764167	177,631.53	59.51	0.033502
Group 1	0043764254	316,257.31	263.55	0.083334
Group 1	0043764596	128,144.66	111.33	0.086878
Group 1	0043764855	371,626.87	580.67	0.156251
Group 1	0043764972	79,634.04	99.54	0.124997
Group 1	0043765137	107,982.07	123.73	0.114584
Group 1	0043765220	106,561.60	144.30	0.135415
Group 1	0043765354	136,091.41	170.11	0.124997
Group 1	0043765419	298,590.88	62.21	0.020835
Group 1	0043765488	211,656.08	242.52	0.114582
Group 1	0043765536	262,447.57	82.01	0.031248
Group 1	0043766893	459,481.22	250.92	0.054609
Group 1	0043766912	259,916.01	216.60	0.083335
Group 1	0043767061	218,309.70	204.67	0.093752
Group 1	0043767420	283,083.54	88.46	0.031249
Group 1	0043769931	268,761.41	249.72	0.092915
Group 1	0043770001	279,929.08	320.75	0.114583
Group 1	0043770312	134,702.12	112.25	0.083332
Group 1	0043770597	123,869.14	90.32	0.072916
Group 1	0043770741	479,837.90	549.81	0.114582
Group 1	0043770892	317,350.47	231.40	0.072916
Group 1	0043771610	299,369.32	110.66	0.036964
Group 1	0043771773	203,298.78	182.12	0.089582
Group 1	0043772916	165,252.71	189.35	0.114582
Group 1	0043773020	108,065.27	165.54	0.153185
Group 1	0043773441	288,959.68	391.30	0.135417
Group 1	0043774259	680,492.82	235.42	0.034596
Group 1	0043774274	230,080.50	165.85	0.072083
Group 1	0043774329	100,786.81	102.68	0.101878
Group 1	0043774415	163,338.97	140.86	0.086238
Group 1	0043774796	193,076.47	37.94	0.019650
Group 1	0043775080	207,284.96	147.47	0.071144

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043775090	509,218.34	636.52	0.124999
Group 1	0043775184	78,694.85	106.57	0.135422
Group 1	0043775529	293,384.62	244.49	0.083334
Group 1	0043775625	349,049.52	509.03	0.145833
Group 1	0043775696	225,338.53	305.15	0.135418
Group 1	0043776252	365,757.26	419.10	0.114584
Group 1	0043776577	373,465.31	700.25	0.187501
Group 1	0043778043	438,524.38	411.12	0.093751
Group 1	0043778473	162,381.91	186.06	0.114582
Group 1	0043778552	135,316.44	140.95	0.104163
Group 1	0043778634	214,733.17	156.58	0.072918
Group 1	0043779563	354,055.77	184.40	0.052082
Group 1	0043779869	69,777.73	73.17	0.104862
Group 1	0043780403	266,169.33	332.71	0.124999
Group 1	0043780466	129,424.16	148.30	0.114584
Group 1	0043780755	417,216.07	478.06	0.114583
Group 1	0043780956	153,252.99	255.42	0.166666
Group 1	0043780965	208,400.60	367.31	0.176252
Group 1	0043780989	84,260.78	69.52	0.082506
Group 1	0043781089	97,728.78	20.36	0.020833
Group 1	0043781355	158,307.53	234.16	0.147915
Group 1	0043781479	564,921.83	422.34	0.074761
Group 1	0043781481	380,648.59	277.56	0.072918
Group 1	0043781760	553,400.30	749.40	0.135417
Group 1	0043781939	201,477.69	121.73	0.060419
Group 1	0043782461	287,746.68	507.15	0.176249
Group 1	0043782557	327,893.39	273.24	0.083332
Group 1	0043782594	140,097.84	102.15	0.072913
Group 1	0043782631	423,499.65	397.03	0.093750
Group 1	0043782785	365,424.12	609.04	0.166667
Group 1	0043783003	480,443.64	1,051.01	0.218758
Group 1	0043783174	654,419.31	1,185.57	0.181164
Group 1	0043783379	156,475.56	195.59	0.124997
Group 1	0043784458	191,852.12	127.98	0.066708

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Modification Loss Detail

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Group 1	0043785240	441,242.06	321.74	0.072917
Group 1	0043785398	518,485.17	435.60	0.084014
Group 1	0043786176	255,665.21	292.95	0.114583
Group 1	0043787598	371,539.59	42.36	0.011401
Group 1	0043787893	121,219.28	11.62	0.009586
Group 1	0043788068	226,749.23	259.82	0.114585
Group 1	0043789927	951,726.07	1,487.07	0.156250
Group 1	0043790121	446,848.91	465.09	0.104082
Group 1	0043790258	221,130.71	299.45	0.135418
Group 1	0043790596	45,066.29	75.11	0.166666
Group 1	0043790968	212,575.30	243.58	0.114585
Group 1	0043791487	220,081.07	252.18	0.114585
Group 1	0043791538	174,132.31	199.53	0.114585
Group 1	0043791539	220,593.91	252.76	0.114582
Group 1	0043792284	215,577.00	314.38	0.145832
Group 1	0043793126	154,677.66	49.18	0.031795
Group 1	0043793703	467,803.14	438.57	0.093751
Group 1	0043793732	172,698.97	287.83	0.166666
Group 1	0043794105	391,372.47	163.07	0.041666
Group 1	0043794181	284,829.79	445.05	0.156251
Group 1	0043794587	601,371.50	814.36	0.135417
Group 1	0043794733	293,359.59	458.37	0.156249
Group 1	0043795102	125,551.19	130.78	0.104165
Group 1	0043795127	349,265.38	388.69	0.111288
Group 1	0043796276	204,501.20	319.53	0.156248
Group 1	0043797123	271,297.80	254.34	0.093749
Group 1	0043797144	68,552.98	175.28	0.255685
Group 1	0043798216	274,928.11	286.38	0.104165
Group 1	0043798623	115,489.16	180.45	0.156248
Group 1	0043798654	755,461.99	1,180.41	0.156250
Group 1	0043798671	362,529.00	339.38	0.093615
Group 1	0043800131	102,330.80	138.57	0.135414
Group 1	0043800581	359,605.19	334.13	0.092916
Group 1	0043801398	405,687.61	676.15	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043801646	118,054.26	86.08	0.072916
Group 1	0043802030	363,546.30	454.43	0.124999
Group 1	0043802190	440,340.77	412.82	0.093750
Group 1	0043803568	146,832.37	152.95	0.104166
Group 1	0043804576	383,466.79	639.11	0.166666
Group 1	0043804577	255,100.82	372.02	0.145833
Group 1	0043804873	204,259.45	191.49	0.093748
Group 1	0043805962	90,953.59	104.22	0.114586
Group 1	0043806018	328,527.37	171.11	0.052084
Group 1	0043806483	78,509.92	64.77	0.082499
Group 1	0043807086	168,785.83	175.82	0.104168
Group 1	0043807423	237,000.16	172.81	0.072916
Group 1	0043807864	471,922.39	884.85	0.187499
Group 1	0043807946	260,848.74	298.89	0.114584
Group 1	0043808710	351,189.71	256.08	0.072918
Group 1	0043808863	140,329.19	6.01	0.004283
Group 1	0043808946	376,425.95	627.38	0.166668
Group 1	0043809028	399,139.34	457.35	0.114584
Group 1	0043809932	142,854.15	178.57	0.125002
Group 2	0043810044	332,627.29	173.24	0.052082
Group 2	0043810102	53,412.88	38.95	0.072922
Group 2	0043810251	362,077.15	75.43	0.020833
Group 2	0043810453	196,811.44	307.52	0.156251
Group 2	0043810574	315,866.19	131.61	0.041666
Group 2	0043811403	248,775.73	388.22	0.156052
Group 2	0043811525	488,646.58	509.01	0.104167
Group 2	0043811782	247,578.58	309.47	0.124999
Group 2	0043811806	56,673.12	29.75	0.052494
Group 2	0043811815	82,964.29	79.14	0.095390
Group 2	0043811841	273,426.58	220.52	0.080651
Group 2	0043812652	315,163.88	393.95	0.124998
Group 2	0043812754	161,073.80	137.83	0.085569
Group 2	0043812792	159,473.65	166.12	0.104168
Group 2	0043813555	339,115.40	223.38	0.065871

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043813782	133,182.08	147.19	0.110518
Group 2	0043813786	188,601.85	314.34	0.166669
Group 2	0043814293	277,379.53	5.10	0.001839
Group 2	0043814648	64,716.07	48.39	0.074773
Group 2	0043814923	307,332.46	23.29	0.007578
Group 2	0043815303	585,616.58	484.93	0.082807
Group 2	0043815617	269,590.17	250.49	0.092915
Group 2	0043816704	379,695.87	43.58	0.011478
Group 2	0043817320	289,329.18	322.16	0.111347
Group 2	0043817615	247,152.31	334.69	0.135419
Group 2	0043817628	335,632.41	384.58	0.114584
Group 2	0043817703	140,758.79	117.30	0.083334
Group 2	0043818005	268,475.76	335.59	0.124998
Group 2	0043818038	149,419.71	53.44	0.035765
Group 2	0043818101	59,552.64	86.85	0.145837
Group 2	0043818187	119,056.91	148.82	0.124999
Group 2	0043818399	203,307.92	191.28	0.094084
Group 2	0043818443	32,643.47	18.48	0.056612
Group 2	0043818878	371,164.59	425.29	0.114583
Group 2	0043819497	224,543.67	312.56	0.139198
Group 2	0043819932	343,808.06	286.51	0.083334
Group 2	0043820188	186,388.09	189.76	0.101809
Group 2	0043820331	154,239.61	80.33	0.052081
Group 2	0043820355	66,638.00	27.77	0.041673
Group 2	0043820372	369,864.94	462.33	0.125000
Group 2	0043820387	214,073.31	22.30	0.010417
Group 2	0043820611	158,464.99	313.63	0.197918
Group 2	0043820657	118,290.98	209.47	0.177080
Group 2	0043820673	162,613.38	93.11	0.057259
Group 2	0043820681	347,266.94	325.56	0.093749
Group 2	0043820847	166,221.86	121.20	0.072915
Group 2	0043820917	164,179.39	153.92	0.093751
Group 2	0043821023	205,800.91	278.69	0.135417
Group 2	0043821132	248,795.81	17.09	0.006869

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821151	165,228.25	249.39	0.150937
Group 2	0043821488	244,969.82	280.69	0.114581
Group 2	0043822458	341,743.51	62.76	0.018365
Group 2	0043822800	162,586.50	152.42	0.093747
Group 2	0043822869	86,688.75	117.39	0.135415
Group 2	0043823143	288,917.82	207.26	0.071737
Group 2	0043823269	326,664.69	53.89	0.016497
Group 2	0043823297	572,746.67	715.93	0.124999
Group 2	0043823352	338,637.03	493.85	0.145835
Group 2	0043824039	152,700.72	190.88	0.125003
Group 2	0043824046	177,829.68	296.38	0.166665
Group 2	0043824515	44,483.75	60.24	0.135420
Group 2	0043825098	270,885.09	48.56	0.017926
Group 2	0043825176	175,214.02	294.34	0.167989
Group 2	0043825279	219,867.80	23.87	0.010857
Group 2	0043825287	337,029.62	82.19	0.024387
Group 2	0043825438	139,834.60	160.23	0.114585
Group 2	0043825446	233,857.97	97.44	0.041666
Group 2	0043825485	119,543.98	15.76	0.013183
Group 2	0043825631	59,295.50	74.12	0.125001
Group 2	0043825634	226,021.83	304.61	0.134770
Group 2	0043825814	173,789.21	199.13	0.114581
Group 2	0043826034	237,146.95	271.73	0.114583
Group 2	0043826207	389,836.36	284.26	0.072918
Group 2	0043826535	326,703.68	546.39	0.167243
Group 2	0043826576	224,987.27	141.75	0.063004
Group 2	0043826580	256,693.60	481.30	0.187500
Group 2	0043826648	96,253.11	99.80	0.103685
Group 2	0043827245	185,043.82	96.38	0.052085
Group 2	0043827505	235,340.92	45.50	0.019334
Group 2	0043827637	253,121.95	26.37	0.010418
Group 2	0043827787	111,458.30	81.27	0.072915
Group 2	0043827802	424,654.09	619.29	0.145834
Group 2	0043827804	275,565.88	373.16	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828096	119,501.33	224.06	0.187496
Group 2	0043828142	167,939.09	394.98	0.235192
Group 2	0043828289	233,840.84	267.94	0.114582
Group 2	0043828648	539,473.81	786.73	0.145833
Group 2	0043828910	402,784.89	306.87	0.076187
Group 2	0043829112	335,314.47	558.86	0.166667
Group 2	0043829651	350,919.63	438.65	0.125000
Group 2	0043830057	60,572.38	25.24	0.041669
Group 2	0043830267	317,302.11	198.31	0.062499
Group 2	0043830309	117,089.18	64.59	0.055163
Group 2	0043830410	302,697.65	281.26	0.092918
Group 2	0043830477	266,568.81	389.93	0.146277
Group 2	0043830677	87,219.94	45.43	0.052087
Group 2	0043830983	319,159.11	719.54	0.225449
Group 2	0043830994	332,042.75	670.56	0.201950
Group 2	0043831029	547,342.76	912.24	0.166667
Group 2	0043831073	339,805.56	374.07	0.110084
Group 2	0043831210	235,005.06	21.33	0.009076
Group 2	0043831472	215,606.09	198.42	0.092029
Group 2	0043831806	129,569.03	121.47	0.093749
Group 2	0043832066	159,659.30	97.43	0.061024
Group 2	0043832263	270,285.88	213.11	0.078846
Group 2	0043832276	359,609.72	697.36	0.193921
Group 2	0043832303	222,988.49	139.37	0.062501
Group 2	0043832345	412,029.62	747.98	0.181535
Group 2	0043832701	208,582.03	152.09	0.072916
Group 2	0043832851	416,932.86	390.87	0.093749
Group 2	0043832918	140,585.03	248.95	0.177081
Group 2	0043833297	221,197.64	437.79	0.197918
Group 2	0043833611	78,586.33	40.93	0.052083
Group 2	0043833703	276,356.67	127.44	0.046114
Group 2	0043834118	134,145.41	56.64	0.042223
Group 2	0043834485	479,401.08	649.19	0.135417
Group 2	0043834759	182,504.48	209.12	0.114583

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Modification Loss Detail

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Group 2	0043834924	235,700.57	182.61	0.077475
Group 2	0043835038	230,210.86	359.70	0.156248
Group 2	0043835081	327,496.07	208.19	0.063570
Group 2	0043835151	390,484.92	488.11	0.125001
Group 2	0043835181	294,841.94	184.28	0.062501
Group 2	0043835305	260,987.77	190.30	0.072915
Group 2	0043835359	346,880.29	505.87	0.145834
Group 2	0043835551	336,708.81	318.86	0.094699
Group 2	0043835927	358,284.41	185.92	0.051892
Group 2	0043836036	74,267.64	108.31	0.145837
Group 2	0043836074	85,942.77	120.01	0.139639
Group 2	0043836143	492,198.05	1,620.95	0.329329
Group 2	0043836349	184,154.63	330.37	0.179398
Group 2	0043836552	165,471.87	34.47	0.020831
Group 2	0043836588	110,932.18	256.29	0.231033
Group 2	0043836906	120,144.42	162.70	0.135420
Group 2	0043837149	217,784.73	296.60	0.136190
Group 2	0043837183	313,870.78	78.65	0.025058
Group 2	0043837233	425,343.48	487.37	0.114583
Group 2	0043837618	115,483.89	204.50	0.177081
Group 2	0043837686	390,447.90	488.06	0.125000
Group 2	0043837742	156,994.35	343.43	0.218753
Group 2	0043837815	284,757.81	666.31	0.233992
Group 2	0043838114	479,852.50	449.86	0.093750
Group 2	0043838291	419,677.47	568.31	0.135416
Group 2	0043838810	205,545.33	299.75	0.145832
Group 2	0043838891	377,598.72	629.75	0.166778
Group 2	0043838925	190,790.46	123.56	0.064762
Group 2	0043840095	235,653.22	196.38	0.083334
Group 2	0043840157	273,622.04	427.53	0.156248
Group 2	0043840199	427,679.33	757.35	0.177084
Group 2	0043840534	103,396.83	21.54	0.020832
Group 2	0043840550	293,418.73	213.95	0.072916
Group 2	0043840884	232,939.84	266.91	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840986	297,079.34	371.35	0.125000
Group 2	0043841036	213,023.33	199.71	0.093750
Group 2	0043841424	363,131.74	92.08	0.025357
Group 2	0043841869	164,394.24	288.13	0.175268
Group 2	0043841923	138,861.61	86.79	0.062501
Group 2	0043841961	136,552.94	99.57	0.072917
Group 2	0043842399	384,594.18	113.90	0.029616
Group 2	0043842635	216,293.25	292.90	0.135418
Group 2	0043842691	286,352.88	150.60	0.052592
Group 2	0043842714	133,393.32	111.16	0.083333
Group 2	0043842734	269,489.97	151.09	0.056065
Group 2	0043842784	233,804.69	353.57	0.151225
Group 2	0043842919	234,035.61	48.76	0.020834
Group 2	0043843425	148,760.80	108.47	0.072916
Group 2	0043843491	181,423.81	151.19	0.083335
Group 2	0043843776	313,470.19	359.18	0.114582
Group 2	0043843910	229,094.02	276.95	0.120889
Group 2	0043844107	406,470.02	296.38	0.072916
Group 2	0043844351	363,303.24	454.13	0.125000
Group 2	0043844516	274,335.50	371.50	0.135418
Group 2	0043844621	376,205.99	274.32	0.072917
Group 2	0043844635	271,753.97	323.84	0.119167
Group 2	0043844687	123,692.16	94.22	0.076173
Group 2	0043844901	293,853.87	141.10	0.048017
Group 2	0043844934	276,356.54	374.23	0.135416
Group 2	0043845043	168,317.55	350.66	0.208332
Group 2	0043845098	345,515.44	395.90	0.114582
Group 2	0043845163	222,986.11	39.39	0.017665
Group 2	0043845191	365,663.27	495.17	0.135417
Group 2	0043845908	564,425.98	31.75	0.005625
Group 2	0043846610	265,886.15	166.18	0.062500
Group 2	0043846727	199,652.89	249.57	0.125002
Group 2	0043846785	313,588.80	489.98	0.156249
Group 2	0043846856	99,895.71	18.43	0.018449

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846913	181,309.73	40.63	0.022409
Group 2	0043847345	170,477.08	80.82	0.047408
Group 2	0043847434	198,931.57	91.65	0.046071
Group 2	0043847472	221,204.28	276.51	0.125002
Group 2	0043847635	217,153.80	248.82	0.114582
Group 2	0043848445	223,681.17	69.90	0.031250
Group 2	0043848491	278,182.98	541.52	0.194663
Group 2	0043848525	439,778.88	289.48	0.065824
Group 2	0043848608	396,370.43	179.40	0.045261
Group 2	0043848927	210,860.06	47.04	0.022309
Group 2	0043848946	281,689.35	205.40	0.072917
Group 2	0043849048	293,283.72	366.60	0.124998
Group 2	0043849270	228,270.34	54.25	0.023766
Group 2	0043849415	408,783.36	95.26	0.023303
Group 2	0043849854	164,024.84	163.80	0.099863
Group 2	0043849984	59,375.68	14.20	0.023916
Group 2	0043850435	89,000.89	139.06	0.156246
Group 2	0043850534	423,876.39	574.00	0.135417
Group 2	0043851263	470,142.74	866.26	0.184255
Group 2	0043851625	212,286.74	199.02	0.093751
Group 2	0043852384	328,333.68	342.01	0.104165
Group 2	0043852910	410,083.70	598.04	0.145834
Group 2	0043853072	360,519.40	248.07	0.068809
Group 2	0043853250	136,496.37	199.06	0.145835
Group 2	0043853690	252,711.88	263.24	0.104166
Group 2	0043853744	251,544.77	314.43	0.125000
Group 2	0043853813	258,224.61	161.39	0.062500
Group 2	0043854070	164,370.27	161.14	0.098035
Group 2	0043854594	415,737.48	155.67	0.037444
Group 2	0043854633	233,862.87	73.08	0.031249
Group 2	0043854730	336,023.06	385.03	0.114584
Group 2	0043855655	172,433.06	40.40	0.023429
Group 2	0043855733	139,120.07	54.64	0.039275
Group 2	0043855917	285,859.18	267.99	0.093749

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Modification Loss Detail

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Group 2	0043856088	248,031.63	335.01	0.135067
Group 2	0043856237	494,151.90	642.55	0.130031
Group 2	0043856611	292,698.59	304.89	0.104165
Group 2	0043857079	178,416.40	278.78	0.156252
Group 2	0043857123	237,537.36	24.74	0.010415
Group 2	0043857612	122,447.71	140.30	0.114580
Group 2	0043857750	183,810.57	38.29	0.020831
Group 2	0043857889	322,985.54	639.24	0.197916
Group 2	0043858295	164,642.71	22.71	0.013794
Group 2	0043858379	244,090.22	251.18	0.102905
Group 2	0043858652	195,234.08	264.38	0.135417
Group 2	0043858758	272,017.03	386.34	0.142028
Group 2	0043858888	193,671.01	121.11	0.062534
Group 2	0043859091	347,977.06	507.47	0.145834
Group 2	0043859262	291,133.47	4.67	0.001604
Group 2	0043859317	320,127.31	600.24	0.187500
Group 2	0043859453	380,773.23	594.96	0.156250
Group 2	0043859477	563,989.83	938.68	0.166436
Group 2	0043859698	244,202.93	381.57	0.156251
Group 2	0043860139	318,123.77	303.56	0.095422
Group 2	0043860145	372,268.30	465.34	0.125001
Group 2	0043860484	329,502.51	102.19	0.031013
Group 2	0043860730	159,312.15	188.08	0.118058
Group 2	0043860810	421,247.31	394.92	0.093750
Group 2	0043860909	164,117.69	217.17	0.132326
Group 2	0043860964	77,261.05	85.60	0.110793
Group 2	0043861265	420,527.61	438.05	0.104167
Group 2	0043861691	117,952.98	147.44	0.124999
Group 2	0043861739	337,720.52	58.06	0.017192
Group 2	0043861777	262,665.94	380.11	0.144712
Group 2	0043862024	140,178.25	175.22	0.124998
Group 2	0043862050	152,271.83	174.48	0.114585
Group 2	0043862156	401,619.54	418.35	0.104166
Group 2	0043862174	417,229.54	304.23	0.072917

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Modification Loss Detail

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Group 2	0043862302	222,329.58	231.59	0.104165
Group 2	0043862332	169,977.52	177.06	0.104167
Group 2	0043862372	66,866.44	27.86	0.041665
Group 2	0043862402	155,437.60	86.12	0.055405
Group 2	0043862560	240,418.45	325.57	0.135418
Group 2	0043862569	124,548.66	114.36	0.091820
Group 2	0043862745	295,180.59	200.08	0.067782
Group 2	0043863009	382,857.46	159.52	0.041666
Group 2	0043863485	559,504.26	741.97	0.132612
Group 2	0043864325	49,296.68	21.44	0.043492
Group 2	0043864328	198,998.03	260.02	0.130665
Group 2	0043864416	215,808.83	292.24	0.135416
Group 2	0043864646	301,808.08	125.75	0.041666
Group 2	0043864678	363,741.92	454.68	0.125001
Group 2	0043864887	429,042.51	625.69	0.145834
Group 2	0043865091	174,805.98	145.67	0.083332
Group 2	0043865301	272,440.57	169.27	0.062131
Group 2	0043866060	283,151.82	412.93	0.145833
Group 2	0043866523	71,303.43	7.43	0.010420
Group 2	0043866777	124,147.91	90.52	0.072913
Group 2	0043866972	263,426.44	411.60	0.156249
Group 2	0043867128	351,679.22	146.53	0.041666
Group 2	0043867968	120,772.99	163.55	0.135419
Group 2	0043868265	126,199.01	131.46	0.104169
Group 2	0043868749	468,900.29	732.66	0.156251
Group 2	0043868918	400,996.24	417.70	0.104166
Group 2	0043869266	203,128.96	211.59	0.104165
Group 2	0043869329	499,235.40	462.55	0.092652
Group 2	0043869417	134,526.05	70.07	0.052087
Group 2	0043869700	274,100.05	485.39	0.177085
Group 2	0043870090	212,416.21	66.38	0.031250
Group 2	0043870813	206,774.03	126.81	0.061328
Group 2	0043870820	327,723.93	68.28	0.020835
Group 2	0043871134	201,305.93	167.75	0.083331

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Modification Loss Detail

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Group 2	0043871323	260,325.28	244.05	0.093748
Group 2	0043871515	304,800.71	222.25	0.072916
Group 2	0043871516	522,961.59	660.20	0.126243
Group 2	0043872042	86,303.69	42.70	0.049476
Group 2	0043872770	64,873.58	101.36	0.156242
Group 2	0043872811	179,573.34	336.70	0.187500
Group 2	0043872963	120,310.04	112.79	0.093749
Group 2	0043873014	436,909.11	318.02	0.072789
Group 2	0043873126	198,552.43	144.78	0.072918
Group 2	0043873279	155,805.76	227.22	0.145835
Group 2	0043873365	192,338.55	92.14	0.047905
Group 2	0043873581	188,135.17	235.17	0.125001
Group 2	0043873736	613,498.17	766.87	0.125000
Group 2	0043874082	263,142.88	103.44	0.039309
Group 2	0043874292	108,638.79	228.24	0.210091
Group 2	0043874333	158,445.64	280.58	0.177083
Group 2	0043874392	217,036.15	35.98	0.016578
Group 2	0043874431	396,371.77	458.91	0.115778
Group 2	0043874656	372,787.59	182.08	0.048843
Group 2	0043874740	61,694.15	102.82	0.166661
Group 2	0043874891	193,653.41	72.98	0.037686
Group 2	0043875397	118,398.20	56.30	0.047551
Group 2	0043875453	368,942.90	614.90	0.166665
Group 2	0043876004	154,537.11	90.72	0.058704
Group 2	0043876037	207,983.04	310.08	0.149089
Group 2	0043876485	308,546.11	160.70	0.052083

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 28-May-2024
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	664,595.86	13,414.11	2.018

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043819351	314,438.26	(17,078.68)	(5.431)
0043824612	53,209.66	8,751.88	16.448
0043851088	196,637.91	19,254.84	9.792
0043874281	100,310.03	2,486.07	2.478

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	342,198.68	1,108.13	(45,168.48)	(13.199)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043826383	280,146.60	158.13	(47,200.18)	(16.848)
0043841669	62,052.08	950.00	2,031.70	3.274

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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
202	34,278,746.86	2,027,343.75	5.914

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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Connecticut Avenue Securities

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
0043819351	314,438.26	(17,078.68)	(5.431)
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
0043824612	53,209.66	8,751.88	16.448
0043824709	144,626.32	4,947.26	3.421
0043824792	88,515.53	(13,390.19)	(15.128)
0043825800	220,594.61	32,331.15	14.656
0043825809	424,397.18	119,599.96	28.181
0043826268	280,813.04	36,468.62	12.987
0043826383	280,146.60	(47,200.18)	(16.848)
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)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043830055	42,776.45	15,916.32	37.208
0043831887	73,550.97	3,126.44	4.251
0043832277	387,247.82	24,576.39	6.346
0043832280	349,269.63	1,502.57	0.430
0043832381	257,067.67	5,730.77	2.229
0043832426	294,057.73	7,900.87	2.687
0043833435	190,367.17	(6,939.25)	(3.645)
0043833880	316,948.69	(2,549.26)	(0.804)
0043834706	107,650.87	16,266.30	15.110
0043835268	399,279.77	(157,773.50)	(39.515)
0043836281	93,290.55	(29,051.74)	(31.141)
0043836296	88,613.74	15,538.43	17.535
0043836478	152,277.81	38,352.05	25.186
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838074	158,722.51	24,283.15	15.299
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043838989	107,926.71	7,437.73	6.891
0043841669	62,052.08	2,031.70	3.274
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)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043846889	132,435.31	146.17	0.110
0043847062	81,376.64	21,231.53	26.090
0043847626	105,137.55	(7,933.61)	(7.546)
0043847715	105,339.85	2,250.44	2.136
0043847732	94,918.67	220.21	0.232
0043847868	111,800.09	22,471.59	20.100
0043848554	302,025.92	2,840.93	0.941
0043848587	118,662.57	10,619.83	8.950
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849086	78,403.39	(2,228.85)	(2.843)
0043849338	149,918.65	(95,870.54)	(63.948)
0043850504	495,157.29	(5,925.65)	(1.197)
0043851088	196,637.91	19,254.84	9.792
0043851226	104,043.59	12,679.42	12.187
0043851506	54,270.51	2,985.37	5.501
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043856292	194,039.12	16,041.81	8.267
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043858607	60,237.90	1,986.20	3.297
0043859004	110,857.09	(5,968.06)	(5.384)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043863837	52,337.88	10,391.65	19.855
0043864192	374,485.77	49,060.17	13.101
0043864222	158,981.46	3,897.19	2.451
0043864449	51,319.24	869.80	1.695
0043864797	176,066.71	16,684.19	9.476
0043865224	87,531.37	84,322.05	96.334
0043865251	111,875.01	364.26	0.326
0043865707	383,506.53	13,335.67	3.477
0043866686	212,647.92	62,403.92	29.346
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043868934	72,578.38	894.23	1.232
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

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Connecticut Avenue Securities
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043874224	148,193.02	3,097.12	2.090
0043874281	100,310.03	2,486.07	2.478
0043876076	252,993.82	3,210.54	1.269
0043876112	132,273.16	(1,583.07)	(1.197)
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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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 2	6	1,006,794.54	14,522.24	0.001 %	0	0.00	0.00	0.000 %	6	1,006,794.54	14,522.24	0.001 %
Total	6	1,006,794.54	14,522.24	0.000 %	0	0.00	0.00	0.000 %	6	1,006,794.54	14,522.24	0.000 %

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 2	0043819351	351,000.00	4.500 %	CT	95.00	360	314,438.26	04/30/2024	(17,078.68)	(17,078.68)
Group 2	0043824612	60,000.00	3.750 %	KY	92.00	360	53,209.66	04/30/2024	8,751.88	8,751.88
Group 2	0043826383	293,000.00	4.000 %	FL	95.00	360	280,146.60	03/31/2023	158.13	(47,200.18)
Group 2	0043841669	74,000.00	4.875 %	KY	95.00	360	62,052.08	01/31/2024	950.00	2,031.70
Group 2	0043851088	153,000.00	4.500 %	IL	88.00	360	196,637.91	04/30/2024	19,254.84	19,254.84
Group 2	0043874281	110,000.00	4.375 %	FL	90.00	360	100,310.03	04/30/2024	2,486.07	2,486.07

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

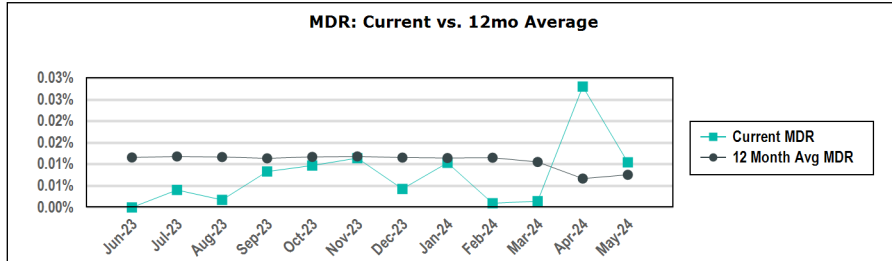
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Summary

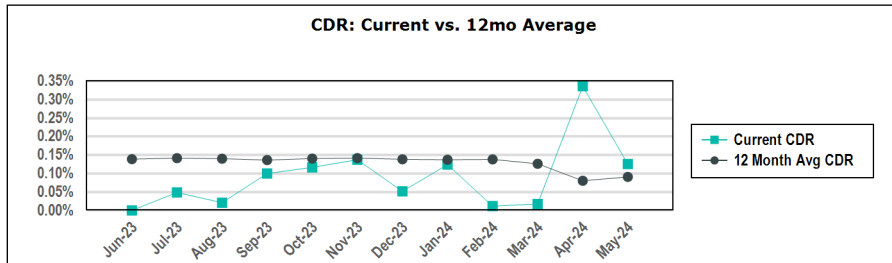
MDR

Current Month 0.010 %
 3 Month Average 0.013 %
 12 Month Average 0.008 %



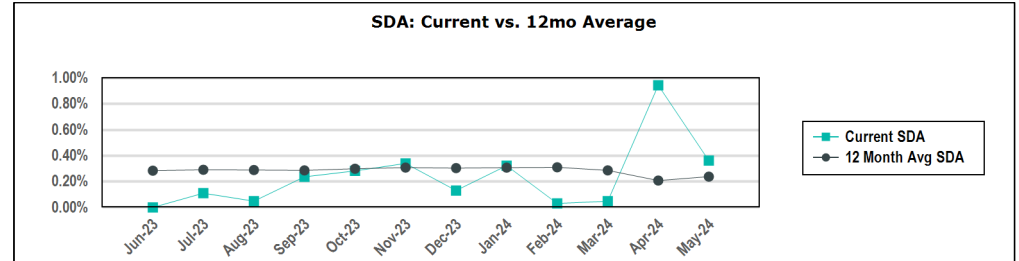
CDR

Current Month 0.125 %
 3 Month Average 0.160 %
 12 Month Average 0.091 %



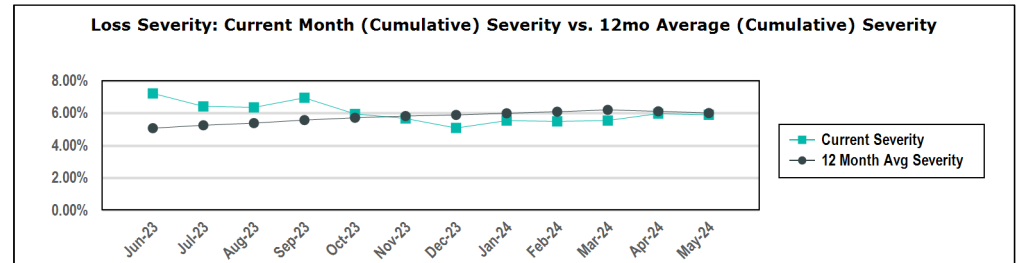
SDA

Current Month 0.362 %
 3 Month Average 0.452 %
 12 Month Average 0.238 %



Loss Severity

Current Month (Cumulative) 5.914 %
 3 Month Average (Cumulative) 5.823 %
 12 Month Average (Cumulative) 6.026 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06

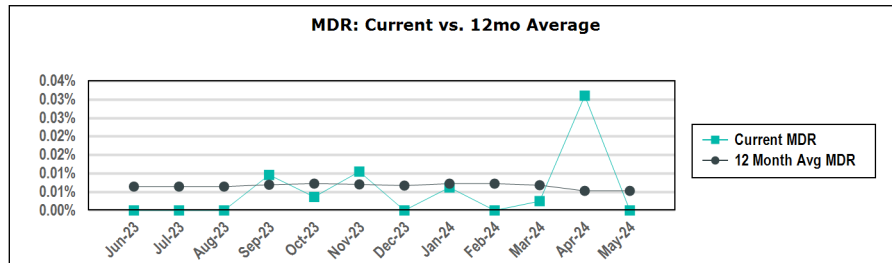
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Realized Loss Report - Collateral

Group 1

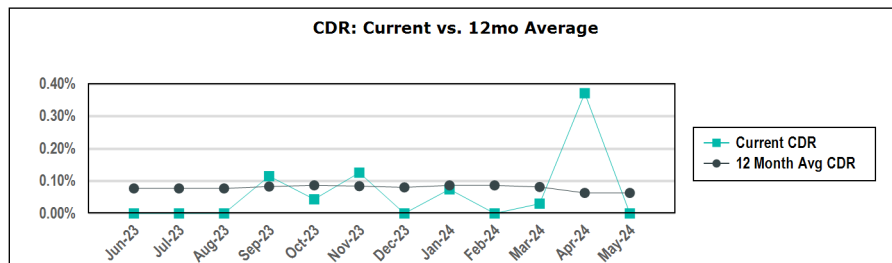
MDR

Current Month 0.000 %
 3 Month Average 0.011 %
 12 Month Average 0.005 %



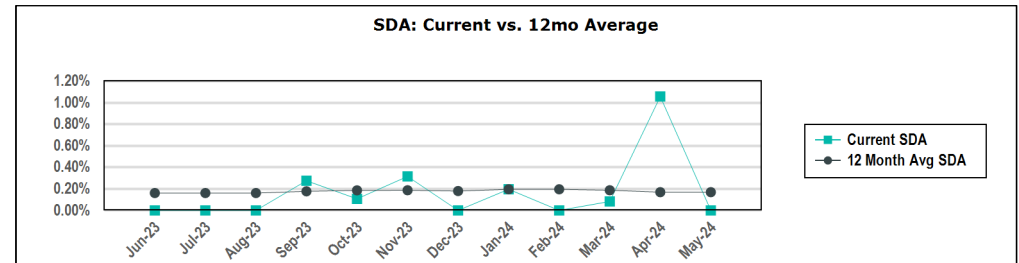
CDR

Current Month 0.000 %
 3 Month Average 0.134 %
 12 Month Average 0.063 %



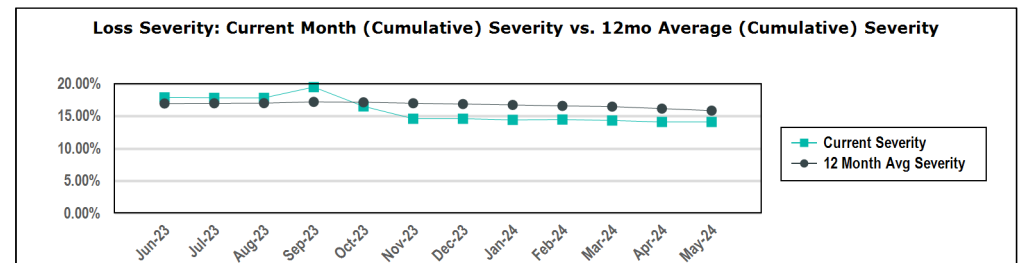
SDA

Current Month 0.000 %
 3 Month Average 0.380 %
 12 Month Average 0.170 %



Loss Severity

Current Month (Cumulative) 14.148 %
 3 Month Average (Cumulative) 14.224 %
 12 Month Average (Cumulative) 15.902 %



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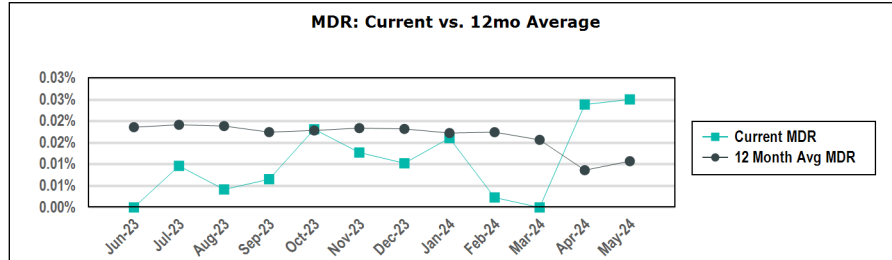
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Group 2

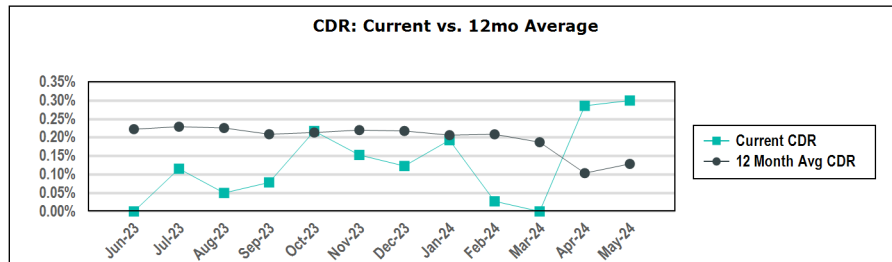
MDR

Current Month 0.025 %
 3 Month Average 0.016 %
 12 Month Average 0.011 %



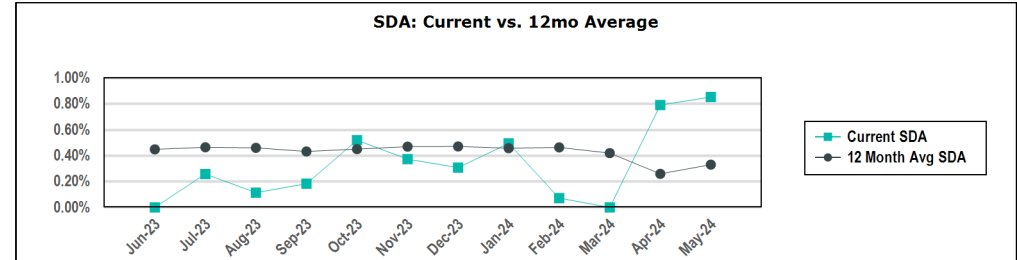
CDR

Current Month 0.300 %
 3 Month Average 0.195 %
 12 Month Average 0.129 %



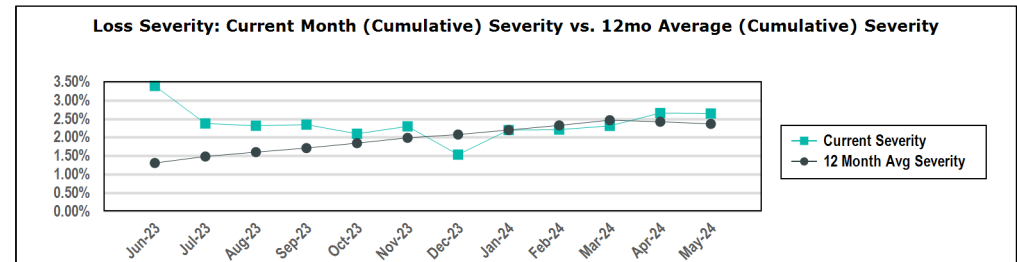
SDA

Current Month 0.854 %
 3 Month Average 0.549 %
 12 Month Average 0.331 %



Loss Severity

Current Month (Cumulative) 2.650 %
 3 Month Average (Cumulative) 2.543 %
 12 Month Average (Cumulative) 2.370 %



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 0.406 %
 3 Month Average 0.395 %
 12 Month Average 0.515 %

CPR

Current Month 4.769 %
 3 Month Average 4.639 %
 12 Month Average 6.004 %

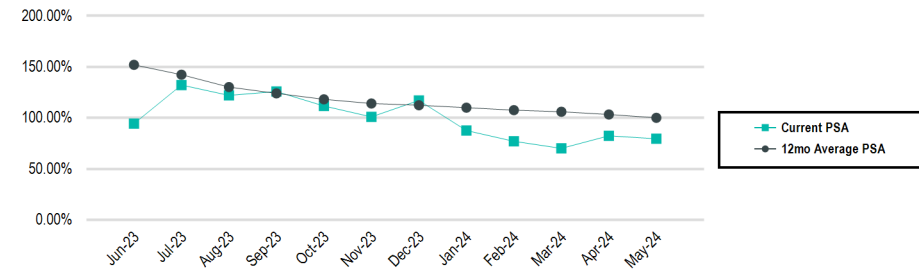
PSA

Current Month 79.487 %
 3 Month Average 77.324 %
 12 Month Average 100.059 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.356 %
 3 Month Average 0.371 %
 12 Month Average 0.454 %

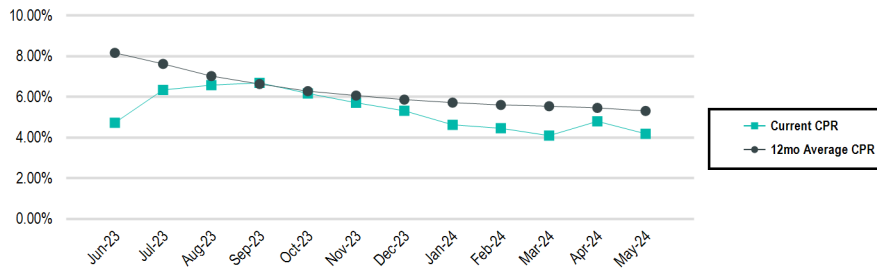
CPR

Current Month 4.193 %
 3 Month Average 4.365 %
 12 Month Average 5.315 %

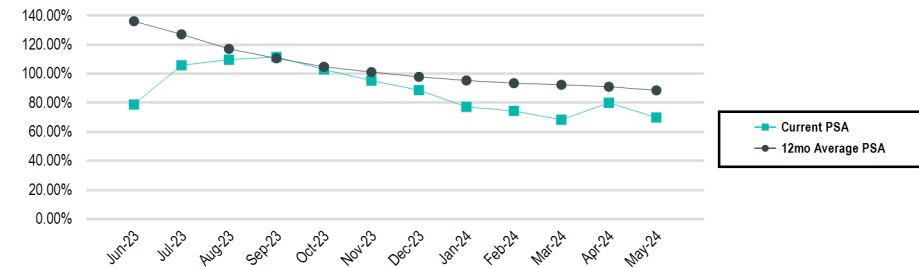
PSA

Current Month 69.877 %
 3 Month Average 72.754 %
 12 Month Average 88.576 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

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Prepayment Rates

Group 2

SMM

Current Month	0.476 %
3 Month Average	0.428 %
12 Month Average	0.600 %

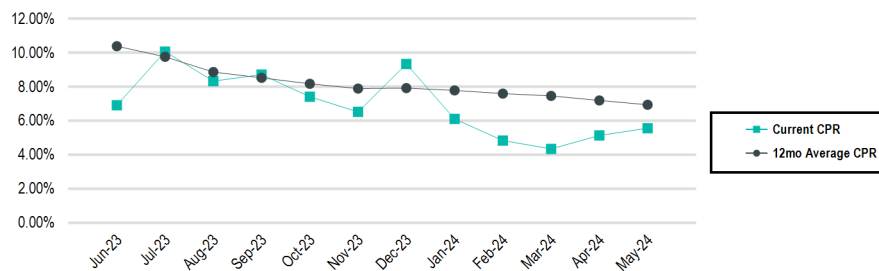
CPR

Current Month	5.569 %
3 Month Average	5.021 %
12 Month Average	6.947 %

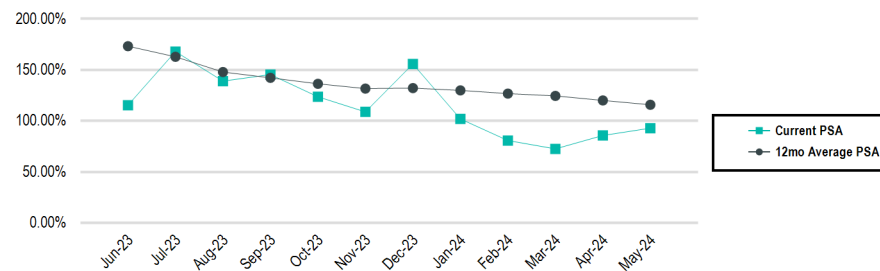
PSA

Current Month	92.825 %
3 Month Average	83.677 %
12 Month Average	115.791 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Supplemental Reporting

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

Bond Retirement Detail – Effective October 2023

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

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