

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:42 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 11/29/2024  | 0.00000%                      | 3,234,834,957.48              | 0.00                  | 25,567,224.75          | 0.00                             | 3,209,267,732.73           | 25,567,224.75      | 0.00                                  |
| 1M-1  | 30711XQS6 | 12/24/2024  | 5.59851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 11/29/2024  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XQT4 | 12/24/2024  | 7.49851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-AH |           | 11/29/2024  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2B | 30711XQU1 | 12/24/2024  | 7.49851%                      | 3,265,871.88                  | 21,087.90             | 423,793.89             | 0.00                             | 2,842,077.99               | 444,881.79         | 0.00                                  |
| 1M-BH |           | 11/29/2024  | 0.00000%                      | 13,424,194.58                 | 0.00                  | 1,741,982.48           | 0.00                             | 11,682,212.10              | 1,741,982.48       | 0.00                                  |
| 1M-2C | 30711XQV9 | 12/24/2024  | 7.49851%                      | 19,359,089.00                 | 125,002.61            | 0.00                   | 0.00                             | 19,359,089.00              | 125,002.61         | 0.00                                  |
| 1M-CH |           | 11/29/2024  | 0.00000%                      | 79,574,517.00                 | 0.00                  | 0.00                   | 0.00                             | 79,574,517.00              | 0.00               | 0.00                                  |
| 1M-2  | 30711XQX5 | 12/24/2024  | 7.49851%                      | 22,624,960.88                 | 146,090.51            | 423,793.89             | 0.00                             | 22,201,166.99              | 569,884.40         | 0.00                                  |
| 1M-2H |           | 11/29/2024  | 0.00000%                      | 92,998,711.58                 | 0.00                  | 1,741,982.48           | 0.00                             | 91,256,729.10              | 1,741,982.48       | 0.00                                  |
| 1B-1  | 30711XQW7 | 12/24/2024  | 8.99851%                      | 44,547,596.00                 | 345,186.71            | 0.00                   | 0.00                             | 44,547,596.00              | 345,186.71         | 0.00                                  |
| 1B-1H |           | 11/29/2024  | 0.00000%                      | 37,897,076.00                 | 0.00                  | 0.00                   | 0.00                             | 37,897,076.00              | 0.00               | 0.00                                  |
| 1B-2H |           | 11/29/2024  | 0.00000%                      | 80,848,116.08                 | 0.00                  | 0.00                   | 174,370.05                       | 80,673,746.03              | 0.00               | 1,770,925.97                          |
| 1A-I1 | 30711XQZ0 | 12/24/2024  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I2 | 30711XRB2 | 12/24/2024  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I3 | 30711XRD8 | 12/24/2024  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I4 | 30711XRF3 | 12/24/2024  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I1 | 30711XRH9 | 12/24/2024  | 1.80000%                      | 0.00                          | 5,062.10              | 0.00                   | 0.00                             | 0.00                       | 5,062.10           | 0.00                                  |
| 1B-I2 | 30711XRK2 | 12/24/2024  | 1.40000%                      | 0.00                          | 3,937.19              | 0.00                   | 0.00                             | 0.00                       | 3,937.19           | 0.00                                  |
| 1B-I3 | 30711XRM8 | 12/24/2024  | 1.00000%                      | 0.00                          | 2,812.28              | 0.00                   | 0.00                             | 0.00                       | 2,812.28           | 0.00                                  |
| 1B-I4 | 30711XRP1 | 12/24/2024  | 0.60000%                      | 0.00                          | 1,687.37              | 0.00                   | 0.00                             | 0.00                       | 1,687.37           | 0.00                                  |
| 1C-I1 | 30711XRR7 | 12/24/2024  | 1.80000%                      | 0.00                          | 30,006.59             | 0.00                   | 0.00                             | 0.00                       | 30,006.59          | 0.00                                  |
| 1C-I2 | 30711XRT3 | 12/24/2024  | 1.40000%                      | 0.00                          | 23,338.46             | 0.00                   | 0.00                             | 0.00                       | 23,338.46          | 0.00                                  |
| 1C-I3 | 30711XRV8 | 12/24/2024  | 1.00000%                      | 0.00                          | 16,670.33             | 0.00                   | 0.00                             | 0.00                       | 16,670.33          | 0.00                                  |
| 1C-I4 | 30711XR4  | 12/24/2024  | 0.60000%                      | 0.00                          | 10,002.20             | 0.00                   | 0.00                             | 0.00                       | 10,002.20          | 0.00                                  |
| 1E-A1 | 30711XQY3 | 12/24/2024  | 5.69851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A2 | 30711XRA4 | 12/24/2024  | 6.09851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A3 | 30711XRC0 | 12/24/2024  | 6.49851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A4 | 30711XRE6 | 12/24/2024  | 6.89851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B1 | 30711XRG1 | 12/24/2024  | 5.69851%                      | 3,265,871.88                  | 16,025.80             | 423,793.89             | 0.00                             | 2,842,077.99               | 439,819.69         | 0.00                                  |
| 1E-B2 | 30711XRJ5 | 12/24/2024  | 6.09851%                      | 3,265,871.88                  | 17,150.71             | 423,793.89             | 0.00                             | 2,842,077.99               | 440,944.60         | 0.00                                  |
| 1E-B3 | 30711XRL0 | 12/24/2024  | 6.49851%                      | 3,265,871.88                  | 18,275.62             | 423,793.89             | 0.00                             | 2,842,077.99               | 442,069.51         | 0.00                                  |

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## Certificateholder Distribution Summary

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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B4 | 30711XRN6 | 12/24/2024  | 6.89851%                      | 3,265,871.88                  | 19,400.53             | 423,793.89             | 0.00                             | 2,842,077.99               | 443,194.42         | 0.00                                  |
| 1E-C1 | 30711XRQ9 | 12/24/2024  | 5.69851%                      | 19,359,089.00                 | 94,996.02             | 0.00                   | 0.00                             | 19,359,089.00              | 94,996.02          | 0.00                                  |
| 1E-C2 | 30711XRS5 | 12/24/2024  | 6.09851%                      | 19,359,089.00                 | 101,664.15            | 0.00                   | 0.00                             | 19,359,089.00              | 101,664.15         | 0.00                                  |
| 1E-C3 | 30711XRU0 | 12/24/2024  | 6.49851%                      | 19,359,089.00                 | 108,332.28            | 0.00                   | 0.00                             | 19,359,089.00              | 108,332.28         | 0.00                                  |
| 1E-C4 | 30711XRW6 | 12/24/2024  | 6.89851%                      | 19,359,089.00                 | 115,000.42            | 0.00                   | 0.00                             | 19,359,089.00              | 115,000.42         | 0.00                                  |
| 1E-D1 | 30711XRY2 | 12/24/2024  | 5.69851%                      | 3,265,871.88                  | 16,025.80             | 423,793.89             | 0.00                             | 2,842,077.99               | 439,819.69         | 0.00                                  |
| 1E-D2 | 30711XRZ9 | 12/24/2024  | 6.09851%                      | 3,265,871.88                  | 17,150.71             | 423,793.89             | 0.00                             | 2,842,077.99               | 440,944.60         | 0.00                                  |
| 1E-D3 | 30711XSA3 | 12/24/2024  | 6.49851%                      | 3,265,871.88                  | 18,275.62             | 423,793.89             | 0.00                             | 2,842,077.99               | 442,069.51         | 0.00                                  |
| 1E-D4 | 30711XSB1 | 12/24/2024  | 6.89851%                      | 3,265,871.88                  | 19,400.53             | 423,793.89             | 0.00                             | 2,842,077.99               | 443,194.42         | 0.00                                  |
| 1E-D5 | 30711XSC9 | 12/24/2024  | 7.49851%                      | 3,265,871.88                  | 21,087.90             | 423,793.89             | 0.00                             | 2,842,077.99               | 444,881.79         | 0.00                                  |
| 1E-F1 | 30711XSD7 | 12/24/2024  | 5.69851%                      | 22,624,960.88                 | 111,021.82            | 423,793.89             | 0.00                             | 22,201,166.99              | 534,815.71         | 0.00                                  |
| 1E-F2 | 30711XSE5 | 12/24/2024  | 6.09851%                      | 22,624,960.88                 | 118,814.86            | 423,793.89             | 0.00                             | 22,201,166.99              | 542,608.75         | 0.00                                  |
| 1E-F3 | 30711XSF2 | 12/24/2024  | 6.49851%                      | 22,624,960.88                 | 126,607.90            | 423,793.89             | 0.00                             | 22,201,166.99              | 550,401.79         | 0.00                                  |
| 1E-F4 | 30711XSG0 | 12/24/2024  | 6.89851%                      | 22,624,960.88                 | 134,400.95            | 423,793.89             | 0.00                             | 22,201,166.99              | 558,194.84         | 0.00                                  |
| 1E-F5 | 30711XSH8 | 12/24/2024  | 7.49851%                      | 22,624,960.88                 | 146,090.51            | 423,793.89             | 0.00                             | 22,201,166.99              | 569,884.40         | 0.00                                  |
| 1X-1  | 30711XSJ4 | 12/24/2024  | 1.80000%                      | 0.00                          | 5,062.10              | 0.00                   | 0.00                             | 0.00                       | 5,062.10           | 0.00                                  |
| 1X-2  | 30711XSK1 | 12/24/2024  | 1.40000%                      | 0.00                          | 3,937.19              | 0.00                   | 0.00                             | 0.00                       | 3,937.19           | 0.00                                  |
| 1X-3  | 30711XSL9 | 12/24/2024  | 1.00000%                      | 0.00                          | 2,812.28              | 0.00                   | 0.00                             | 0.00                       | 2,812.28           | 0.00                                  |
| 1X-4  | 30711XSM7 | 12/24/2024  | 0.60000%                      | 0.00                          | 1,687.37              | 0.00                   | 0.00                             | 0.00                       | 1,687.37           | 0.00                                  |
| 1Y-1  | 30711XSN5 | 12/24/2024  | 1.80000%                      | 0.00                          | 35,068.69             | 0.00                   | 0.00                             | 0.00                       | 35,068.69          | 0.00                                  |
| 1Y-2  | 30711XSP0 | 12/24/2024  | 1.40000%                      | 0.00                          | 27,275.65             | 0.00                   | 0.00                             | 0.00                       | 27,275.65          | 0.00                                  |
| 1Y-3  | 30711XSQ8 | 12/24/2024  | 1.00000%                      | 0.00                          | 19,482.61             | 0.00                   | 0.00                             | 0.00                       | 19,482.61          | 0.00                                  |
| 1Y-4  | 30711XSR6 | 12/24/2024  | 0.60000%                      | 0.00                          | 11,689.56             | 0.00                   | 0.00                             | 0.00                       | 11,689.56          | 0.00                                  |
| 2A-H  |           | 11/29/2024  | 0.00000%                      | 2,229,656,961.03              | 0.00                  | 21,789,701.63          | 0.00                             | 2,207,867,259.40           | 21,789,701.63      | 0.00                                  |
| 2M-1  | 30711XSS4 | 12/24/2024  | 5.59851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 11/29/2024  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XST2 | 12/24/2024  | 7.64851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 11/29/2024  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XSU9 | 12/24/2024  | 7.64851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-BH |           | 11/29/2024  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2C | 30711XSV7 | 12/24/2024  | 7.64851%                      | 33,075,134.39                 | 217,840.01            | 709,001.35             | 0.00                             | 32,366,133.04              | 926,841.36         | 0.00                                  |
| 2M-CH |           | 11/29/2024  | 0.00000%                      | 88,579,764.09                 | 0.00                  | 1,898,803.23           | 0.00                             | 86,680,960.86              | 1,898,803.23       | 0.00                                  |
| 2M-2  | 30711XSX3 | 12/24/2024  | 7.64851%                      | 33,075,134.39                 | 217,840.01            | 709,001.35             | 0.00                             | 32,366,133.04              | 926,841.36         | 0.00                                  |

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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2M-2H |           | 11/29/2024  | 0.00000%                      | 88,579,764.09                 | 0.00                  | 1,898,803.23           | 0.00                             | 86,680,960.86              | 1,898,803.23       | 0.00                                  |
| 2B-1  | 30711XSW5 | 12/24/2024  | 9.29851%                      | 19,316,000.00                 | 154,664.18            | 0.00                   | 0.00                             | 19,316,000.00              | 154,664.18         | 0.00                                  |
| 2B-1H |           | 11/29/2024  | 0.00000%                      | 58,229,765.00                 | 0.00                  | 0.00                   | 0.00                             | 58,229,765.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 11/29/2024  | 0.00000%                      | 76,206,240.86                 | 0.00                  | 0.00                   | 152,081.90                       | 76,054,158.96              | 0.00               | 1,491,606.04                          |
| 2A-I1 | 30711XSZ8 | 12/24/2024  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XTB0 | 12/24/2024  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XTD6 | 12/24/2024  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XTF1 | 12/24/2024  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XTH7 | 12/24/2024  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I2 | 30711XTK0 | 12/24/2024  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I3 | 30711XTM6 | 12/24/2024  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I4 | 30711XTP9 | 12/24/2024  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2C-I1 | 30711XTR5 | 12/24/2024  | 1.80000%                      | 0.00                          | 51,266.46             | 0.00                   | 0.00                             | 0.00                       | 51,266.46          | 0.00                                  |
| 2C-I2 | 30711XTT1 | 12/24/2024  | 1.40000%                      | 0.00                          | 39,873.91             | 0.00                   | 0.00                             | 0.00                       | 39,873.91          | 0.00                                  |
| 2C-I3 | 30711XTV6 | 12/24/2024  | 1.00000%                      | 0.00                          | 28,481.37             | 0.00                   | 0.00                             | 0.00                       | 28,481.37          | 0.00                                  |
| 2C-I4 | 30711XTX2 | 12/24/2024  | 0.60000%                      | 0.00                          | 17,088.82             | 0.00                   | 0.00                             | 0.00                       | 17,088.82          | 0.00                                  |
| 2E-A1 | 30711XSY1 | 12/24/2024  | 5.84851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XTA2 | 12/24/2024  | 6.24851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XTC8 | 12/24/2024  | 6.64851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XTE4 | 12/24/2024  | 7.04851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XTG9 | 12/24/2024  | 5.84851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B2 | 30711XTJ3 | 12/24/2024  | 6.24851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B3 | 30711XTL8 | 12/24/2024  | 6.64851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B4 | 30711XTN4 | 12/24/2024  | 7.04851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-C1 | 30711XTQ7 | 12/24/2024  | 5.84851%                      | 33,075,134.39                 | 166,573.55            | 709,001.35             | 0.00                             | 32,366,133.04              | 875,574.90         | 0.00                                  |
| 2E-C2 | 30711XTS3 | 12/24/2024  | 6.24851%                      | 33,075,134.39                 | 177,966.10            | 709,001.35             | 0.00                             | 32,366,133.04              | 886,967.45         | 0.00                                  |
| 2E-C3 | 30711XTU8 | 12/24/2024  | 6.64851%                      | 33,075,134.39                 | 189,358.64            | 709,001.35             | 0.00                             | 32,366,133.04              | 898,359.99         | 0.00                                  |
| 2E-C4 | 30711XTW4 | 12/24/2024  | 7.04851%                      | 33,075,134.39                 | 200,751.19            | 709,001.35             | 0.00                             | 32,366,133.04              | 909,752.54         | 0.00                                  |
| 2E-D1 | 30711XTY0 | 12/24/2024  | 5.84851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D2 | 30711XTZ7 | 12/24/2024  | 6.24851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D3 | 30711XUA0 | 12/24/2024  | 6.64851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D4 | 30711XUB8 | 12/24/2024  | 7.04851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D5 | 30711XUC6 | 12/24/2024  | 7.64851%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |

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|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2E-F1  | 30711XUD4 | 12/24/2024  | 5.84851%                      | 33,075,134.39                 | 166,573.55            | 709,001.35             | 0.00                             | 32,366,133.04              | 875,574.90         | 0.00                                  |
| 2E-F2  | 30711XUE2 | 12/24/2024  | 6.24851%                      | 33,075,134.39                 | 177,966.10            | 709,001.35             | 0.00                             | 32,366,133.04              | 886,967.45         | 0.00                                  |
| 2E-F3  | 30711XUF9 | 12/24/2024  | 6.64851%                      | 33,075,134.39                 | 189,358.64            | 709,001.35             | 0.00                             | 32,366,133.04              | 898,359.99         | 0.00                                  |
| 2E-F4  | 30711XUG7 | 12/24/2024  | 7.04851%                      | 33,075,134.39                 | 200,751.19            | 709,001.35             | 0.00                             | 32,366,133.04              | 909,752.54         | 0.00                                  |
| 2E-F5  | 30711XUH5 | 12/24/2024  | 7.64851%                      | 33,075,134.39                 | 217,840.01            | 709,001.35             | 0.00                             | 32,366,133.04              | 926,841.36         | 0.00                                  |
| 2X-1   | 30711XUJ1 | 12/24/2024  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-2   | 30711XUK8 | 12/24/2024  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-3   | 30711XUL6 | 12/24/2024  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-4   | 30711XUM4 | 12/24/2024  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2Y-1   | 30711XUN2 | 12/24/2024  | 1.80000%                      | 0.00                          | 51,266.46             | 0.00                   | 0.00                             | 0.00                       | 51,266.46          | 0.00                                  |
| 2Y-2   | 30711XUP7 | 12/24/2024  | 1.40000%                      | 0.00                          | 39,873.91             | 0.00                   | 0.00                             | 0.00                       | 39,873.91          | 0.00                                  |
| 2Y-3   | 30711XUQ5 | 12/24/2024  | 1.00000%                      | 0.00                          | 28,481.37             | 0.00                   | 0.00                             | 0.00                       | 28,481.37          | 0.00                                  |
| 2Y-4   | 30711XUR3 | 12/24/2024  | 0.60000%                      | 0.00                          | 17,088.82             | 0.00                   | 0.00                             | 0.00                       | 17,088.82          | 0.00                                  |
| Totals |           |             |                               | 6,773,724,071.16              | 4,608,526.12          | 69,218,214.89          | 326,451.95                       | 6,704,179,404.32           | 73,826,741.01      | 3,262,532.01                          |

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

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

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

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 15,862,354,897.00    | 3,234,834,957.48              | 8,199,318.72                     | 17,367,906.03                      | 0.00      | 0.00                     | 25,567,224.75             | 3,209,267,732.73           | 0.20231975                    | 25,567,224.75                |
| 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        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.14680846                    | 423,793.89                   |
| 1M-BH | 79,574,517.00        | 13,424,194.58                 | 568,630.25                       | 1,173,352.24                       | 0.00      | 0.00                     | 1,741,982.48              | 11,682,212.10              | 0.14680846                    | 1,741,982.48                 |
| 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        | 22,624,960.88                 | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 22,201,166.99              | 0.38226949                    | 423,793.89                   |
| 1M-2H | 238,723,551.00       | 92,998,711.58                 | 568,630.25                       | 1,173,352.24                       | 0.00      | 0.00                     | 1,741,982.48              | 91,256,729.10              | 0.38226949                    | 1,741,982.48                 |
| 1B-1  | 44,547,596.00        | 44,547,596.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 44,547,596.00              | 1.00000000                    | 0.00                         |
| 1B-1H | 37,897,076.00        | 37,897,076.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 37,897,076.00              | 1.00000000                    | 0.00                         |
| 1B-2H | 82,444,672.00        | 80,848,116.08                 | 0.00                             | 0.00                               | 0.00      | 174,370.05               | 174,370.05                | 80,673,746.03              | 0.97851983                    | 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        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.14680846                    | 423,793.89                   |
| 1E-B2 | 19,359,089.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.14680846                    | 423,793.89                   |
| 1E-B3 | 19,359,089.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.14680846                    | 423,793.89                   |
| 1E-B4 | 19,359,089.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.14680846                    | 423,793.89                   |
| 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                         |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-D1 | 38,718,178.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.07340423                    | 423,793.89                   |
| 1E-D2 | 38,718,178.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.07340423                    | 423,793.89                   |
| 1E-D3 | 38,718,178.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.07340423                    | 423,793.89                   |
| 1E-D4 | 38,718,178.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.07340423                    | 423,793.89                   |
| 1E-D5 | 38,718,178.00        | 3,265,871.88                  | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 2,842,077.99               | 0.07340423                    | 423,793.89                   |
| 1E-F1 | 38,718,178.00        | 22,624,960.88                 | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 22,201,166.99              | 0.57340423                    | 423,793.89                   |
| 1E-F2 | 38,718,178.00        | 22,624,960.88                 | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 22,201,166.99              | 0.57340423                    | 423,793.89                   |
| 1E-F3 | 38,718,178.00        | 22,624,960.88                 | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 22,201,166.99              | 0.57340423                    | 423,793.89                   |
| 1E-F4 | 38,718,178.00        | 22,624,960.88                 | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 22,201,166.99              | 0.57340423                    | 423,793.89                   |
| 1E-F5 | 38,718,178.00        | 22,624,960.88                 | 138,337.80                       | 285,456.09                         | 0.00      | 0.00                     | 423,793.89                | 22,201,166.99              | 0.57340423                    | 423,793.89                   |
| 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    | 2,229,656,961.03              | 5,242,270.23                     | 16,547,431.40                      | 0.00      | 0.00                     | 21,789,701.63             | 2,207,867,259.40           | 0.14867779                    | 21,789,701.63                |
| 2M-1  | 117,869,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-1H | 6,204,224.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2A | 34,154,097.17        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-AH | 91,470,042.83        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2B | 34,575,936.42        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-BH | 92,599,118.58        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2C | 34,575,936.42        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.93608840                    | 709,001.35                   |
| 2M-CH | 92,599,118.58        | 88,579,764.09                 | 471,477.63                       | 1,427,325.59                       | 0.00      | 0.00                     | 1,898,803.23              | 86,680,960.86              | 0.93608840                    | 1,898,803.23                 |
| 2M-2  | 103,305,970.00       | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.31330361                    | 709,001.35                   |
| 2M-2H | 276,668,280.00       | 88,579,764.09                 | 471,477.63                       | 1,427,325.59                       | 0.00      | 0.00                     | 1,898,803.23              | 86,680,960.86              | 0.31330285                    | 1,898,803.23                 |
| 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        | 76,206,240.86                 | 0.00                             | 0.00                               | 0.00      | 152,081.90               | 152,081.90                | 76,054,158.96              | 0.98076483                    | 0.00                         |
| 2A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |

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9062 Old Annapolis Road  
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www.ctslink.com  
Telephone: 1-866-846-4526

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A1 | 34,154,097.17        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A2 | 34,154,097.17        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A3 | 34,154,097.17        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A4 | 34,154,097.17        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B1 | 34,575,936.42        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B2 | 34,575,936.42        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B3 | 34,575,936.42        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B4 | 34,575,936.42        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-C1 | 34,575,936.42        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.93608840                    | 709,001.35                   |
| 2E-C2 | 34,575,936.42        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.93608840                    | 709,001.35                   |
| 2E-C3 | 34,575,936.42        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.93608840                    | 709,001.35                   |
| 2E-C4 | 34,575,936.42        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.93608840                    | 709,001.35                   |
| 2E-D1 | 68,730,033.58        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D2 | 68,730,033.58        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D3 | 68,730,033.58        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D4 | 68,730,033.58        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D5 | 68,730,033.58        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-F1 | 69,151,872.83        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.46804420                    | 709,001.35                   |
| 2E-F2 | 69,151,872.83        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.46804420                    | 709,001.35                   |
| 2E-F3 | 69,151,872.83        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.46804420                    | 709,001.35                   |
| 2E-F4 | 69,151,872.83        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.46804420                    | 709,001.35                   |
| 2E-F5 | 69,151,872.83        | 33,075,134.39                 | 176,046.82                       | 532,954.52                         | 0.00      | 0.00                     | 709,001.35                | 32,366,133.04              | 0.46804420                    | 709,001.35                   |
| 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                         |
| Total | 34,396,986,767.09    | 6,773,724,071.16              | 19,671,724.53                    | 49,546,490.25                      | 0.00      | 326,451.95               | 69,544,666.84             | 6,704,179,404.32           | 0.19490601                    | 69,218,214.89                |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024

05-Dec-2024 9:27:42 AM

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

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 15,862,354,897.00    | 203.93157123                  | 0.51690425                       | 1.09491347                         | 0.00000000 | 0.00000000               | 1.61181772                | 202.31975350               | 0.20231975                    | 1.61181772                   |
| 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        | 168.69966763                  | 7.14588378                       | 14.74532660                        | 0.00000000 | 0.00000000               | 21.89121038               | 146.80845726               | 0.14680846                    | 21.89121038                  |
| 1M-BH | 79,574,517.00        | 168.69966776                  | 7.14588378                       | 14.74532657                        | 0.00000000 | 0.00000000               | 21.89121022               | 146.80845754               | 0.14680846                    | 21.89121022                  |
| 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        | 389.56655588                  | 2.38196126                       | 4.91510887                         | 0.00000000 | 0.00000000               | 7.29707013                | 382.26948575               | 0.38226949                    | 7.29707013                   |
| 1M-2H | 238,723,551.00       | 389.56655592                  | 2.38196126                       | 4.91510886                         | 0.00000000 | 0.00000000               | 7.29707007                | 382.26948585               | 0.38226949                    | 7.29707007                   |
| 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        | 980.63481992                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 2.11499477               | 2.11499477                | 978.51982515               | 0.97851983                    | 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        | 168.69966763                  | 7.14588378                       | 14.74532660                        | 0.00000000 | 0.00000000               | 21.89121038               | 146.80845726               | 0.14680846                    | 21.89121038                  |
| 1E-B2 | 19,359,089.00        | 168.69966763                  | 7.14588378                       | 14.74532660                        | 0.00000000 | 0.00000000               | 21.89121038               | 146.80845726               | 0.14680846                    | 21.89121038                  |
| 1E-B3 | 19,359,089.00        | 168.69966763                  | 7.14588378                       | 14.74532660                        | 0.00000000 | 0.00000000               | 21.89121038               | 146.80845726               | 0.14680846                    | 21.89121038                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 19,359,089.00        | 168.69966763                  | 7.14588378                       | 14.74532660                        | 0.00000000 | 0.00000000               | 21.89121038               | 146.80845726               | 0.14680846                    | 21.89121038                  |
| 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        | 84.34983382                   | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 73.40422863                | 0.07340423                    | 10.94560519                  |
| 1E-D2 | 38,718,178.00        | 84.34983382                   | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 73.40422863                | 0.07340423                    | 10.94560519                  |
| 1E-D3 | 38,718,178.00        | 84.34983382                   | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 73.40422863                | 0.07340423                    | 10.94560519                  |
| 1E-D4 | 38,718,178.00        | 84.34983382                   | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 73.40422863                | 0.07340423                    | 10.94560519                  |
| 1E-D5 | 38,718,178.00        | 84.34983382                   | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 73.40422863                | 0.07340423                    | 10.94560519                  |
| 1E-F1 | 38,718,178.00        | 584.34983382                  | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 573.40422863               | 0.57340423                    | 10.94560519                  |
| 1E-F2 | 38,718,178.00        | 584.34983382                  | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 573.40422863               | 0.57340423                    | 10.94560519                  |
| 1E-F3 | 38,718,178.00        | 584.34983382                  | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 573.40422863               | 0.57340423                    | 10.94560519                  |
| 1E-F4 | 38,718,178.00        | 584.34983382                  | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 573.40422863               | 0.57340423                    | 10.94560519                  |
| 1E-F5 | 38,718,178.00        | 584.34983382                  | 3.57294189                       | 7.37266330                         | 0.00000000 | 0.00000000               | 10.94560519               | 573.40422863               | 0.57340423                    | 10.94560519                  |
| 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    | 150.14510803                  | 0.35301450                       | 1.11430409                         | 0.00000000 | 0.00000000               | 1.46731859                | 148.67778944               | 0.14867779                    | 1.46731859                   |
| 2M-1  | 117,869,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-1H | 6,204,224.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2A | 34,154,097.17        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-AH | 91,470,042.83        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2B | 34,575,936.42        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-BH | 92,599,118.58        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2C | 34,575,936.42        | 956.59403084                  | 5.09159948                       | 15.41402996                        | 0.00000000 | 0.00000000               | 20.50562974               | 936.08840110               | 0.93608840                    | 20.50562974                  |
| 2M-CH | 92,599,118.58        | 956.59403079                  | 5.09159954                       | 15.41402998                        | 0.00000000 | 0.00000000               | 20.50562963               | 936.08840116               | 0.93608840                    | 20.50562963                  |
| 2M-2  | 103,305,970.00       | 320.16672792                  | 1.70413017                       | 5.15899052                         | 0.00000000 | 0.00000000               | 6.86312079                | 313.30360714               | 0.31330361                    | 6.86312079                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:42 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 276,668,280.00       | 320.16595502                  | 1.70412607                       | 5.15897807                         | 0.00000000 | 0.00000000               | 6.86310418                | 313.30285084               | 0.31330285                    | 6.86310418                   |
| 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        | 982.72601811                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 1.96118898               | 1.96118898                | 980.76482913               | 0.98076483                    | 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        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B2 | 34,575,936.42        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B3 | 34,575,936.42        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B4 | 34,575,936.42        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-C1 | 34,575,936.42        | 956.59403084                  | 5.09159948                       | 15.41402996                        | 0.00000000 | 0.00000000               | 20.50562974               | 936.08840110               | 0.93608840                    | 20.50562974                  |
| 2E-C2 | 34,575,936.42        | 956.59403084                  | 5.09159948                       | 15.41402996                        | 0.00000000 | 0.00000000               | 20.50562974               | 936.08840110               | 0.93608840                    | 20.50562974                  |
| 2E-C3 | 34,575,936.42        | 956.59403084                  | 5.09159948                       | 15.41402996                        | 0.00000000 | 0.00000000               | 20.50562974               | 936.08840110               | 0.93608840                    | 20.50562974                  |
| 2E-C4 | 34,575,936.42        | 956.59403084                  | 5.09159948                       | 15.41402996                        | 0.00000000 | 0.00000000               | 20.50562974               | 936.08840110               | 0.93608840                    | 20.50562974                  |
| 2E-D1 | 68,730,033.58        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D2 | 68,730,033.58        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D3 | 68,730,033.58        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D4 | 68,730,033.58        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D5 | 68,730,033.58        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |

Contact:  
Customer Service - CTSLink  
Computershare Trust Company, N.A.  
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

Principal Distribution Factors Statement

| Class | Original<br>Face<br>Amount | Beginning<br>Certificate<br>Balance | Scheduled<br>Principal<br>Distribution | Unscheduled<br>Principal<br>Distribution | Accretion  | Realized<br>Loss/Write<br>Down | Total<br>Principal<br>Reduction | Ending Certificate<br>Balance | Ending Certificate<br>Percentage | Total<br>Principal<br>Distribution |
|-------|----------------------------|-------------------------------------|----------------------------------------|------------------------------------------|------------|--------------------------------|---------------------------------|-------------------------------|----------------------------------|------------------------------------|
| 2E-F1 | 69,151,872.83              | 478.29701549                        | 2.54579974                             | 7.70701498                               | 0.00000000 | 0.00000000                     | 10.25281487                     | 468.04420062                  | 0.46804420                       | 10.25281487                        |
| 2E-F2 | 69,151,872.83              | 478.29701549                        | 2.54579974                             | 7.70701498                               | 0.00000000 | 0.00000000                     | 10.25281487                     | 468.04420062                  | 0.46804420                       | 10.25281487                        |
| 2E-F3 | 69,151,872.83              | 478.29701549                        | 2.54579974                             | 7.70701498                               | 0.00000000 | 0.00000000                     | 10.25281487                     | 468.04420062                  | 0.46804420                       | 10.25281487                        |
| 2E-F4 | 69,151,872.83              | 478.29701549                        | 2.54579974                             | 7.70701498                               | 0.00000000 | 0.00000000                     | 10.25281487                     | 468.04420062                  | 0.46804420                       | 10.25281487                        |
| 2E-F5 | 69,151,872.83              | 478.29701549                        | 2.54579974                             | 7.70701498                               | 0.00000000 | 0.00000000                     | 10.25281487                     | 468.04420062                  | 0.46804420                       | 10.25281487                        |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 3,234,834,957.48                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,209,267,732.73                    |
| 1M-1  | N/A                 | N/A          | 5.59851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2A | N/A                 | N/A          | 7.49851 %                | 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 | 11/25/24 - 12/25/24 | 31           | 7.49851 %                | 3,265,871.88                           | 21,087.90                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 21,087.90                   | 0.00                                   | 2,842,077.99                        |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 13,424,194.58                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 11,682,212.10                       |
| 1M-2C | 11/25/24 - 12/25/24 | 31           | 7.49851 %                | 19,359,089.00                          | 125,002.61               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 125,002.61                  | 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  | 11/25/24 - 12/25/24 | 31           | 7.49851 %                | 22,624,960.88                          | 146,090.51               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 146,090.51                  | 0.00                                   | 22,201,166.99                       |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 92,998,711.58                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 91,256,729.10                       |
| 1B-1  | 11/25/24 - 12/25/24 | 31           | 8.99851 %                | 44,547,596.00                          | 345,186.71               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 345,186.71                  | 0.00                                   | 44,547,596.00                       |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 37,897,076.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 37,897,076.00                       |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 80,848,116.08                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 80,673,746.03                       |
| 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 | 11/25/24 - 12/25/24 | 31           | 1.80000 %                | 3,265,871.88                           | 5,062.10                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,062.10                    | 0.00                                   | 2,842,077.99                        |
| 1B-I2 | 11/25/24 - 12/25/24 | 31           | 1.40000 %                | 3,265,871.88                           | 3,937.19                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,937.19                    | 0.00                                   | 2,842,077.99                        |
| 1B-I3 | 11/25/24 - 12/25/24 | 31           | 1.00000 %                | 3,265,871.88                           | 2,812.28                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,812.28                    | 0.00                                   | 2,842,077.99                        |
| 1B-I4 | 11/25/24 - 12/25/24 | 31           | 0.60000 %                | 3,265,871.88                           | 1,687.37                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,687.37                    | 0.00                                   | 2,842,077.99                        |
| 1C-I1 | 11/25/24 - 12/25/24 | 31           | 1.80000 %                | 19,359,089.00                          | 30,006.59                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 30,006.59                   | 0.00                                   | 19,359,089.00                       |
| 1C-I2 | 11/25/24 - 12/25/24 | 31           | 1.40000 %                | 19,359,089.00                          | 23,338.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 23,338.46                   | 0.00                                   | 19,359,089.00                       |
| 1C-I3 | 11/25/24 - 12/25/24 | 31           | 1.00000 %                | 19,359,089.00                          | 16,670.33                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,670.33                   | 0.00                                   | 19,359,089.00                       |
| 1C-I4 | 11/25/24 - 12/25/24 | 31           | 0.60000 %                | 19,359,089.00                          | 10,002.20                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,002.20                   | 0.00                                   | 19,359,089.00                       |
| 1E-A1 | N/A                 | N/A          | 5.69851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A2 | N/A                 | N/A          | 6.09851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A3 | N/A                 | N/A          | 6.49851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A4 | N/A                 | N/A          | 6.89851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B1 | 11/25/24 - 12/25/24 | 31           | 5.69851 %                | 3,265,871.88                           | 16,025.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,025.80                   | 0.00                                   | 2,842,077.99                        |
| 1E-B2 | 11/25/24 - 12/25/24 | 31           | 6.09851 %                | 3,265,871.88                           | 17,150.71                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,150.71                   | 0.00                                   | 2,842,077.99                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3 | 11/25/24 - 12/25/24 | 31           | 6.49851 %                | 3,265,871.88                           | 18,275.62                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 18,275.62                   | 0.00                                   | 2,842,077.99                        |
| 1E-B4 | 11/25/24 - 12/25/24 | 31           | 6.89851 %                | 3,265,871.88                           | 19,400.53                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,400.53                   | 0.00                                   | 2,842,077.99                        |
| 1E-C1 | 11/25/24 - 12/25/24 | 31           | 5.69851 %                | 19,359,089.00                          | 94,996.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 94,996.02                   | 0.00                                   | 19,359,089.00                       |
| 1E-C2 | 11/25/24 - 12/25/24 | 31           | 6.09851 %                | 19,359,089.00                          | 101,664.15               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 101,664.15                  | 0.00                                   | 19,359,089.00                       |
| 1E-C3 | 11/25/24 - 12/25/24 | 31           | 6.49851 %                | 19,359,089.00                          | 108,332.28               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 108,332.28                  | 0.00                                   | 19,359,089.00                       |
| 1E-C4 | 11/25/24 - 12/25/24 | 31           | 6.89851 %                | 19,359,089.00                          | 115,000.42               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 115,000.42                  | 0.00                                   | 19,359,089.00                       |
| 1E-D1 | 11/25/24 - 12/25/24 | 31           | 5.69851 %                | 3,265,871.88                           | 16,025.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,025.80                   | 0.00                                   | 2,842,077.99                        |
| 1E-D2 | 11/25/24 - 12/25/24 | 31           | 6.09851 %                | 3,265,871.88                           | 17,150.71                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,150.71                   | 0.00                                   | 2,842,077.99                        |
| 1E-D3 | 11/25/24 - 12/25/24 | 31           | 6.49851 %                | 3,265,871.88                           | 18,275.62                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 18,275.62                   | 0.00                                   | 2,842,077.99                        |
| 1E-D4 | 11/25/24 - 12/25/24 | 31           | 6.89851 %                | 3,265,871.88                           | 19,400.53                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,400.53                   | 0.00                                   | 2,842,077.99                        |
| 1E-D5 | 11/25/24 - 12/25/24 | 31           | 7.49851 %                | 3,265,871.88                           | 21,087.90                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 21,087.90                   | 0.00                                   | 2,842,077.99                        |
| 1E-F1 | 11/25/24 - 12/25/24 | 31           | 5.69851 %                | 22,624,960.88                          | 111,021.82               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 111,021.82                  | 0.00                                   | 22,201,166.99                       |
| 1E-F2 | 11/25/24 - 12/25/24 | 31           | 6.09851 %                | 22,624,960.88                          | 118,814.86               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 118,814.86                  | 0.00                                   | 22,201,166.99                       |
| 1E-F3 | 11/25/24 - 12/25/24 | 31           | 6.49851 %                | 22,624,960.88                          | 126,607.90               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 126,607.90                  | 0.00                                   | 22,201,166.99                       |
| 1E-F4 | 11/25/24 - 12/25/24 | 31           | 6.89851 %                | 22,624,960.88                          | 134,400.95               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 134,400.95                  | 0.00                                   | 22,201,166.99                       |
| 1E-F5 | 11/25/24 - 12/25/24 | 31           | 7.49851 %                | 22,624,960.88                          | 146,090.51               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 146,090.51                  | 0.00                                   | 22,201,166.99                       |
| 1X-1  | 11/25/24 - 12/25/24 | 31           | 1.80000 %                | 3,265,871.88                           | 5,062.10                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,062.10                    | 0.00                                   | 2,842,077.99                        |
| 1X-2  | 11/25/24 - 12/25/24 | 31           | 1.40000 %                | 3,265,871.88                           | 3,937.19                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,937.19                    | 0.00                                   | 2,842,077.99                        |
| 1X-3  | 11/25/24 - 12/25/24 | 31           | 1.00000 %                | 3,265,871.88                           | 2,812.28                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,812.28                    | 0.00                                   | 2,842,077.99                        |
| 1X-4  | 11/25/24 - 12/25/24 | 31           | 0.60000 %                | 3,265,871.88                           | 1,687.37                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,687.37                    | 0.00                                   | 2,842,077.99                        |
| 1Y-1  | 11/25/24 - 12/25/24 | 31           | 1.80000 %                | 22,624,960.88                          | 35,068.69                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 35,068.69                   | 0.00                                   | 22,201,166.99                       |
| 1Y-2  | 11/25/24 - 12/25/24 | 31           | 1.40000 %                | 22,624,960.88                          | 27,275.65                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,275.65                   | 0.00                                   | 22,201,166.99                       |
| 1Y-3  | 11/25/24 - 12/25/24 | 31           | 1.00000 %                | 22,624,960.88                          | 19,482.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,482.61                   | 0.00                                   | 22,201,166.99                       |
| 1Y-4  | 11/25/24 - 12/25/24 | 31           | 0.60000 %                | 22,624,960.88                          | 11,689.56                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,689.56                   | 0.00                                   | 22,201,166.99                       |
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 2,229,656,961.03                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 2,207,867,259.40                    |
| 2M-1  | N/A                 | N/A          | 5.59851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2A | N/A                 | N/A          | 7.64851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-AH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2B | N/A                 | N/A          | 7.64851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2C | 11/25/24 - 12/25/24 | 31           | 7.64851 %                | 33,075,134.39                          | 217,840.01               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 217,840.01                  | 0.00                                   | 32,366,133.04                       |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:42 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 88,579,764.09                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 86,680,960.86                       |
| 2M-2  | 11/25/24 - 12/25/24 | 31           | 7.64851 %                | 33,075,134.39                          | 217,840.01               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 217,840.01                  | 0.00                                   | 32,366,133.04                       |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 88,579,764.09                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 86,680,960.86                       |
| 2B-1  | 11/25/24 - 12/25/24 | 31           | 9.29851 %                | 19,316,000.00                          | 154,664.18               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 154,664.18                  | 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 %                | 76,206,240.86                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 76,054,158.96                       |
| 2A-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2C-I1 | 11/25/24 - 12/25/24 | 31           | 1.80000 %                | 33,075,134.39                          | 51,266.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 51,266.46                   | 0.00                                   | 32,366,133.04                       |
| 2C-I2 | 11/25/24 - 12/25/24 | 31           | 1.40000 %                | 33,075,134.39                          | 39,873.91                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,873.91                   | 0.00                                   | 32,366,133.04                       |
| 2C-I3 | 11/25/24 - 12/25/24 | 31           | 1.00000 %                | 33,075,134.39                          | 28,481.37                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 28,481.37                   | 0.00                                   | 32,366,133.04                       |
| 2C-I4 | 11/25/24 - 12/25/24 | 31           | 0.60000 %                | 33,075,134.39                          | 17,088.82                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,088.82                   | 0.00                                   | 32,366,133.04                       |
| 2E-A1 | N/A                 | N/A          | 5.84851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 6.24851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 6.64851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 7.04851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | N/A                 | N/A          | 5.84851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B2 | N/A                 | N/A          | 6.24851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B3 | N/A                 | N/A          | 6.64851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B4 | N/A                 | N/A          | 7.04851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-C1 | 11/25/24 - 12/25/24 | 31           | 5.84851 %                | 33,075,134.39                          | 166,573.55               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 166,573.55                  | 0.00                                   | 32,366,133.04                       |
| 2E-C2 | 11/25/24 - 12/25/24 | 31           | 6.24851 %                | 33,075,134.39                          | 177,966.10               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 177,966.10                  | 0.00                                   | 32,366,133.04                       |
| 2E-C3 | 11/25/24 - 12/25/24 | 31           | 6.64851 %                | 33,075,134.39                          | 189,358.64               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 189,358.64                  | 0.00                                   | 32,366,133.04                       |
| 2E-C4 | 11/25/24 - 12/25/24 | 31           | 7.04851 %                | 33,075,134.39                          | 200,751.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 200,751.19                  | 0.00                                   | 32,366,133.04                       |
| 2E-D1 | N/A                 | N/A          | 5.84851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D2 | N/A                 | N/A          | 6.24851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-D3         | N/A                 | N/A          | 6.64851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D4         | N/A                 | N/A          | 7.04851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D5         | N/A                 | N/A          | 7.64851 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-F1         | 11/25/24 - 12/25/24 | 31           | 5.84851 %                | 33,075,134.39                          | 166,573.55               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 166,573.55                  | 0.00                                   | 32,366,133.04                       |
| 2E-F2         | 11/25/24 - 12/25/24 | 31           | 6.24851 %                | 33,075,134.39                          | 177,966.10               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 177,966.10                  | 0.00                                   | 32,366,133.04                       |
| 2E-F3         | 11/25/24 - 12/25/24 | 31           | 6.64851 %                | 33,075,134.39                          | 189,358.64               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 189,358.64                  | 0.00                                   | 32,366,133.04                       |
| 2E-F4         | 11/25/24 - 12/25/24 | 31           | 7.04851 %                | 33,075,134.39                          | 200,751.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 200,751.19                  | 0.00                                   | 32,366,133.04                       |
| 2E-F5         | 11/25/24 - 12/25/24 | 31           | 7.64851 %                | 33,075,134.39                          | 217,840.01               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 217,840.01                  | 0.00                                   | 32,366,133.04                       |
| 2X-1          | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-2          | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-3          | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-4          | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2Y-1          | 11/25/24 - 12/25/24 | 31           | 1.80000 %                | 33,075,134.38                          | 51,266.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 51,266.46                   | 0.00                                   | 32,366,133.04                       |
| 2Y-2          | 11/25/24 - 12/25/24 | 31           | 1.40000 %                | 33,075,134.38                          | 39,873.91                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,873.91                   | 0.00                                   | 32,366,133.04                       |
| 2Y-3          | 11/25/24 - 12/25/24 | 31           | 1.00000 %                | 33,075,134.38                          | 28,481.37                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 28,481.37                   | 0.00                                   | 32,366,133.04                       |
| 2Y-4          | 11/25/24 - 12/25/24 | 31           | 0.60000 %                | 33,075,134.38                          | 17,088.82                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,088.82                   | 0.00                                   | 32,366,133.04                       |
| <b>Totals</b> |                     |              |                          |                                        | 4,608,526.12             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,608,526.12                | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 15,862,354,897.00    | 0.00000 %                | 203.93157123                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 202.31975350                        |
| 1M-1  | 156,644,000.00       | 5.59851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-1H | 8,245,344.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2A | 19,359,089.00        | 7.49851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-AH | 79,574,517.00        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2B | 19,359,089.00        | 7.49851 %                | 168.69966763                           | 1.08930229               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08930229                  | 0.00000000                             | 146.80845726                        |
| 1M-BH | 79,574,517.00        | 0.00000 %                | 168.69966776                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 146.80845754                        |
| 1M-2C | 19,359,089.00        | 7.49851 %                | 1000.00000000                          | 6.45705023               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.45705023                  | 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        | 7.49851 %                | 389.56655588                           | 2.51545084               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.51545084                  | 0.00000000                             | 382.26948575                        |
| 1M-2H | 238,723,551.00       | 0.00000 %                | 389.56655592                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 382.26948585                        |
| 1B-1  | 44,547,596.00        | 8.99851 %                | 1000.00000000                          | 7.74871690               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.74871690                  | 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 %                | 980.63481992                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 978.51982515                        |
| 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 %                | 168.69966763                           | 0.26148441               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.26148441                  | 0.00000000                             | 146.80845726                        |
| 1B-I2 | 0.00                 | 1.40000 %                | 168.69966763                           | 0.20337682               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.20337682                  | 0.00000000                             | 146.80845726                        |
| 1B-I3 | 0.00                 | 1.00000 %                | 168.69966763                           | 0.14526923               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.14526923                  | 0.00000000                             | 146.80845726                        |
| 1B-I4 | 0.00                 | 0.60000 %                | 168.69966763                           | 0.08716164               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08716164                  | 0.00000000                             | 146.80845726                        |
| 1C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.55000011               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.55000011                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.20555570               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20555570                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.86111128               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.86111128                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.51666687               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.51666687                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 19,359,089.00        | 5.69851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A2 | 19,359,089.00        | 6.09851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A3 | 19,359,089.00        | 6.49851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:42 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 19,359,089.00        | 6.89851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B1 | 19,359,089.00        | 5.69851 %                | 168.69966763                           | 0.82781788               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.82781788                  | 0.00000000                             | 146.80845726                        |
| 1E-B2 | 19,359,089.00        | 6.09851 %                | 168.69966763                           | 0.88592547               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.88592547                  | 0.00000000                             | 146.80845726                        |
| 1E-B3 | 19,359,089.00        | 6.49851 %                | 168.69966763                           | 0.94403306               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.94403306                  | 0.00000000                             | 146.80845726                        |
| 1E-B4 | 19,359,089.00        | 6.89851 %                | 168.69966763                           | 1.00214065               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.00214065                  | 0.00000000                             | 146.80845726                        |
| 1E-C1 | 19,359,089.00        | 5.69851 %                | 1000.00000000                          | 4.90705012               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.90705012                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 19,359,089.00        | 6.09851 %                | 1000.00000000                          | 5.25149453               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.25149453                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 19,359,089.00        | 6.49851 %                | 1000.00000000                          | 5.59593894               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.59593894                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 19,359,089.00        | 6.89851 %                | 1000.00000000                          | 5.94038387               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.94038387                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 38,718,178.00        | 5.69851 %                | 84.34983382                            | 0.41390894               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41390894                  | 0.00000000                             | 73.40422863                         |
| 1E-D2 | 38,718,178.00        | 6.09851 %                | 84.34983382                            | 0.44296273               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.44296273                  | 0.00000000                             | 73.40422863                         |
| 1E-D3 | 38,718,178.00        | 6.49851 %                | 84.34983382                            | 0.47201653               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47201653                  | 0.00000000                             | 73.40422863                         |
| 1E-D4 | 38,718,178.00        | 6.89851 %                | 84.34983382                            | 0.50107032               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50107032                  | 0.00000000                             | 73.40422863                         |
| 1E-D5 | 38,718,178.00        | 7.49851 %                | 84.34983382                            | 0.54465115               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.54465115                  | 0.00000000                             | 73.40422863                         |
| 1E-F1 | 38,718,178.00        | 5.69851 %                | 584.34983382                           | 2.86743400               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.86743400                  | 0.00000000                             | 573.40422863                        |
| 1E-F2 | 38,718,178.00        | 6.09851 %                | 584.34983382                           | 3.06871000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.06871000                  | 0.00000000                             | 573.40422863                        |
| 1E-F3 | 38,718,178.00        | 6.49851 %                | 584.34983382                           | 3.26998600               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.26998600                  | 0.00000000                             | 573.40422863                        |
| 1E-F4 | 38,718,178.00        | 6.89851 %                | 584.34983382                           | 3.47126226               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.47126226                  | 0.00000000                             | 573.40422863                        |
| 1E-F5 | 38,718,178.00        | 7.49851 %                | 584.34983382                           | 3.77317626               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.77317626                  | 0.00000000                             | 573.40422863                        |
| 1X-1  | 0.00                 | 1.80000 %                | 84.34983382                            | 0.13074221               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.13074221                  | 0.00000000                             | 73.40422863                         |
| 1X-2  | 0.00                 | 1.40000 %                | 84.34983382                            | 0.10168841               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10168841                  | 0.00000000                             | 73.40422863                         |
| 1X-3  | 0.00                 | 1.00000 %                | 84.34983382                            | 0.07263462               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.07263462                  | 0.00000000                             | 73.40422863                         |
| 1X-4  | 0.00                 | 0.60000 %                | 84.34983382                            | 0.04358082               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04358082                  | 0.00000000                             | 73.40422863                         |
| 1Y-1  | 0.00                 | 1.80000 %                | 584.34983382                           | 0.90574226               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.90574226                  | 0.00000000                             | 573.40422863                        |
| 1Y-2  | 0.00                 | 1.40000 %                | 584.34983382                           | 0.70446626               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.70446626                  | 0.00000000                             | 573.40422863                        |
| 1Y-3  | 0.00                 | 1.00000 %                | 584.34983382                           | 0.50319026               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50319026                  | 0.00000000                             | 573.40422863                        |
| 1Y-4  | 0.00                 | 0.60000 %                | 584.34983382                           | 0.30191400               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.30191400                  | 0.00000000                             | 573.40422863                        |
| 2A-H  | 14,850,014,032.00    | 0.00000 %                | 150.14510803                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 148.67778944                        |
| 2M-1  | 117,869,000.00       | 5.59851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:42 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-1H | 6,204,224.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 34,154,097.17        | 7.64851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 91,470,042.83        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 34,575,936.42        | 7.64851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-BH | 92,599,118.58        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2C | 34,575,936.42        | 7.64851 %                | 956.59403084                           | 6.30033580               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.30033580                  | 0.00000000                             | 936.08840110                        |
| 2M-CH | 92,599,118.58        | 0.00000 %                | 956.59403079                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 936.08840116                        |
| 2M-2  | 103,305,970.00       | 7.64851 %                | 320.16672792                           | 2.10868752               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.10868752                  | 0.00000000                             | 313.30360714                        |
| 2M-2H | 276,668,280.00       | 0.00000 %                | 320.16595502                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 313.30285084                        |
| 2B-1  | 19,316,000.00        | 9.29851 %                | 1000.00000000                          | 8.00705011               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 8.00705011                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 58,229,765.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-2H | 77,545,765.00        | 0.00000 %                | 982.72601811                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 980.76482913                        |
| 2A-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2C-I1 | 0.00                 | 1.80000 %                | 956.59403084                           | 1.48272080               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.48272080                  | 0.00000000                             | 936.08840110                        |
| 2C-I2 | 0.00                 | 1.40000 %                | 956.59403084                           | 1.15322719               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.15322719                  | 0.00000000                             | 936.08840110                        |
| 2C-I3 | 0.00                 | 1.00000 %                | 956.59403084                           | 0.82373387               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.82373387                  | 0.00000000                             | 936.08840110                        |
| 2C-I4 | 0.00                 | 0.60000 %                | 956.59403084                           | 0.49424027               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.49424027                  | 0.00000000                             | 936.08840110                        |
| 2E-A1 | 34,154,097.17        | 5.84851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 34,154,097.17        | 6.24851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 34,154,097.17        | 6.64851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A4 | 34,154,097.17        | 7.04851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 34,575,936.42        | 5.84851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:42 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B2 | 34,575,936.42        | 6.24851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B3 | 34,575,936.42        | 6.64851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B4 | 34,575,936.42        | 7.04851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-C1 | 34,575,936.42        | 5.84851 %                | 956.59403084                           | 4.81761500               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.81761500                  | 0.00000000                             | 936.08840110                        |
| 2E-C2 | 34,575,936.42        | 6.24851 %                | 956.59403084                           | 5.14710861               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.14710861                  | 0.00000000                             | 936.08840110                        |
| 2E-C3 | 34,575,936.42        | 6.64851 %                | 956.59403084                           | 5.47660193               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.47660193                  | 0.00000000                             | 936.08840110                        |
| 2E-C4 | 34,575,936.42        | 7.04851 %                | 956.59403084                           | 5.80609553               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.80609553                  | 0.00000000                             | 936.08840110                        |
| 2E-D1 | 68,730,033.58        | 5.84851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D2 | 68,730,033.58        | 6.24851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D3 | 68,730,033.58        | 6.64851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D4 | 68,730,033.58        | 7.04851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D5 | 68,730,033.58        | 7.64851 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-F1 | 69,151,872.83        | 5.84851 %                | 478.29701549                           | 2.40880750               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.40880750                  | 0.00000000                             | 468.04420062                        |
| 2E-F2 | 69,151,872.83        | 6.24851 %                | 478.29701549                           | 2.57355430               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.57355430                  | 0.00000000                             | 468.04420062                        |
| 2E-F3 | 69,151,872.83        | 6.64851 %                | 478.29701549                           | 2.73830096               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.73830096                  | 0.00000000                             | 468.04420062                        |
| 2E-F4 | 69,151,872.83        | 7.04851 %                | 478.29701549                           | 2.90304777               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.90304777                  | 0.00000000                             | 468.04420062                        |
| 2E-F5 | 69,151,872.83        | 7.64851 %                | 478.29701549                           | 3.15016790               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.15016790                  | 0.00000000                             | 468.04420062                        |
| 2X-1  | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-2  | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-3  | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-4  | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2Y-1  | 0.00                 | 1.80000 %                | 478.29701534                           | 0.74136040               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.74136040                  | 0.00000000                             | 468.04420062                        |
| 2Y-2  | 0.00                 | 1.40000 %                | 478.29701534                           | 0.57661360               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.57661360                  | 0.00000000                             | 468.04420062                        |
| 2Y-3  | 0.00                 | 1.00000 %                | 478.29701534                           | 0.41186694               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41186694                  | 0.00000000                             | 468.04420062                        |
| 2Y-4  | 0.00                 | 0.60000 %                | 478.29701534                           | 0.24712013               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.24712013                  | 0.00000000                             | 468.04420062                        |

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

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

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Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C06



Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,342,195.26 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (326,451.95) |
| Total Deposits                                  | 2,015,743.31 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 1,996,576.65 |
| Total Withdrawals (Pool Distribution Amount)    | 2,015,743.31 |
| 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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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:42 AM

## Additional Reporting - Deal Level

| Informational Reporting |           |
|-------------------------|-----------|
| Adjusted SOFR           | 4.848510% |

## Additional Reporting - Group Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| <b>Group 1</b>                                              |                   |
| Total Principal Reduction Current                           | 27,907,371.17     |
| Total Principal Reduction Cumulative                        | 13,003,090,357.82 |
| Scheduled Principal Current                                 | 8,906,286.77      |
| Scheduled Principal Cumulative                              | 1,355,723,777.86  |
| Unscheduled Principal Current                               | 18,826,714.35     |
| Unscheduled Principal Cumulative                            | 11,645,595,652.32 |
| Senior Reduction Amount                                     | 25,567,224.75     |
| Subordinate Reduction Amount                                | 2,165,776.37      |
| Calculated Tranche Write-Down Amount                        | 174,370.05        |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 48,942.51         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 95,984.87         |
| <b>Group 2</b>                                              |                   |
| Total Principal Reduction Current                           | 24,549,588.10     |
| Total Principal Reduction Cumulative                        | 13,028,638,759.01 |
| Scheduled Principal Current                                 | 5,889,794.69      |
| Scheduled Principal Cumulative                              | 1,104,600,094.65  |
| Unscheduled Principal Current                               | 18,507,711.51     |
| Unscheduled Principal Cumulative                            | 11,922,549,628.55 |
| Senior Reduction Amount                                     | 21,789,701.63     |
| Subordinate Reduction Amount                                | 2,607,804.57      |
| Calculated Tranche Write-Down Amount                        | 152,081.90        |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 77,293.94         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 160,487.59        |

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## Credit-Linked Notes

### Series 2017-C06



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## Additional Reporting - Group Level

| Informational Reporting                  |                   |
|------------------------------------------|-------------------|
| <b><u>Group 1</u></b>                    |                   |
| At Issuance Loan Count                   | 69367             |
| Period Beginning Loan Count              | 20105             |
| Period Reference Pool Removal Loan Count | 104               |
| Period Ending Loan Count                 | 20001             |
| UPB at Origination                       | 16,688,002,000.00 |
| UPB at Issuance                          | 16,488,934,404.66 |
| UPB Actual Current                       | 3,485,844,046.84  |
| Period PIF Loan Count Current            | 101               |
| PIF Loan Count Cumulative                | 49195             |
| Period PIF Loan UPB Current              | 16,338,421.56     |
| PIF Loan UPB Cumulative                  | 11,204,567,900.80 |
| Period Partial Prepayment Amount         | 2,102,489.27      |
| 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              | 623,216.67        |
| Credit Event Amount Cumulative           | 11,226,650.43     |
| Total Active Modified Loan Count         | 440               |
| Total Active Modified Loan UPB           | 107,149,027.11    |
| <b><u>Group 2</u></b>                    |                   |
| At Issuance Loan Count                   | 66489             |
| Period Beginning Loan Count              | 15288             |
| Period Reference Pool Removal Loan Count | 106               |
| Period Ending Loan Count                 | 15182             |
| UPB at Origination                       | 15,660,726,000.00 |
| UPB at Issuance                          | 15,509,153,036.28 |
| UPB Actual Current                       | 2,480,514,277.27  |
| Period PIF Loan Count Current            | 101               |
| PIF Loan Count Cumulative                | 51064             |
| Period PIF Loan UPB Current              | 16,341,821.69     |
| PIF Loan UPB Cumulative                  | 11,638,735,636.43 |
| Period Partial Prepayment Amount         | 1,544,715.49      |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 84                |

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Additional Reporting - Group Level

| Informational Reporting                |                |
|----------------------------------------|----------------|
| <u>Group 2</u>                         |                |
| Repurchase Prior Credit Event UPB Curr | 0.00           |
| Repurchase Prior Credit Event UPB Cum  | 15,618,391.03  |
| Credit Event Amount Current            | 829,351.25     |
| Credit Event Amount Cumulative         | 27,046,616.74  |
| Total Active Modified Loan Count       | 596            |
| Total Active Modified Loan UPB         | 137,641,599.73 |
| Structural Reporting                   |                |
| <u>Group 1</u>                         |                |
| Senior Percentage                      | 92.062146%     |
| Subordinate Percentage                 | 7.937854%      |
| Minimum Credit Enhancement Test Pass?  | YES            |
| Delinquency Test Pass?                 | YES            |
| Overcollateralization                  | 0.00           |
| <u>Group 2</u>                         |                |
| Senior Percentage                      | 89.005993%     |
| Subordinate Percentage                 | 10.994007%     |
| Minimum Credit Enhancement Test Pass?  | YES            |
| Delinquency Test Pass?                 | YES            |
| Overcollateralization                  | 0.00           |

# Connecticut Avenue Securities

## Credit-Linked Notes

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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 %       | 7.930000 %    |
| 1M-1  | 0.00                         | 0.00                       | 2.800000 %     | 7.940000 %       | 7.930000 %    |
| 1M-1H | 0.00                         | 0.00                       | 2.800000 %     | 7.940000 %       | 7.930000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.200000 %     | 7.940000 %       | 7.930000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.600000 %     | 7.460000 %       | 7.520000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 4.650000 %       | 4.680000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 4.650000 %       | 4.680000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 4.650000 %       | 4.680000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.300000 %       | 2.310000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.300000 %       | 2.310000 %    |
| 1B-2H | 174,370.05                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 4.250000 %     | 10.990000 %      | 10.990000 %   |
| 2M-1  | 0.00                         | 0.00                       | 3.450000 %     | 10.990000 %      | 10.990000 %   |
| 2M-1H | 0.00                         | 0.00                       | 3.450000 %     | 10.990000 %      | 10.990000 %   |
| 2M-2A | 0.00                         | 0.00                       | 2.640000 %     | 10.990000 %      | 10.990000 %   |
| 2M-2B | 0.00                         | 0.00                       | 1.820000 %     | 10.990000 %      | 10.990000 %   |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 6.140000 %       | 6.190000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 6.140000 %       | 6.190000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 6.140000 %       | 6.190000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 3.040000 %       | 3.070000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 3.040000 %       | 3.070000 %    |
| 2B-2H | 152,081.90                   | 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     | 482          | 84,010,147.00  | 1.369980 % | 1.408064 % |
| 60 Days     | 158          | 32,414,676.45  | 0.449081 % | 0.543291 % |
| 90 Days     | 64           | 11,656,169.05  | 0.181906 % | 0.195365 % |
| 120 Days    | 38           | 7,696,329.56   | 0.108007 % | 0.128995 % |
| 150 Days    | 24           | 4,745,260.91   | 0.068215 % | 0.079534 % |
| 180+ Days   | 188          | 38,815,956.49  | 0.534349 % | 0.650580 % |
| Totals      | 954          | 179,338,539.46 | 2.711537 % | 3.005829 % |

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Delinquency Status By Group

| Delinquency Group 1 |              |               |            |            |
|---------------------|--------------|---------------|------------|------------|
| No. of Days         | No. of Loans | UPB           | % of Loans | UPB %      |
| 30 Days             | 192          | 32,476,538.58 | 0.959952 % | 0.931669 % |
| 60 Days             | 69           | 14,084,229.64 | 0.344983 % | 0.404041 % |
| 90 Days             | 30           | 5,942,803.43  | 0.149993 % | 0.170484 % |
| 120 Days            | 13           | 2,663,449.09  | 0.064997 % | 0.076408 % |
| 150 Days            | 10           | 2,181,270.20  | 0.049998 % | 0.062575 % |
| 180+ Days           | 82           | 16,243,068.81 | 0.409980 % | 0.465972 % |
| Totals              | 396          | 73,591,359.75 | 1.979901 % | 2.111149 % |

| Delinquency Group 2 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 290          | 51,533,608.42  | 1.910157 % | 2.077537 % |
| 60 Days             | 89           | 18,330,446.81  | 0.586221 % | 0.738978 % |
| 90 Days             | 34           | 5,713,365.62   | 0.223949 % | 0.230330 % |
| 120 Days            | 25           | 5,032,880.47   | 0.164669 % | 0.202897 % |
| 150 Days            | 14           | 2,563,990.71   | 0.092214 % | 0.103365 % |
| 180+ Days           | 106          | 22,572,887.68  | 0.698195 % | 0.910008 % |
| Totals              | 558          | 105,747,179.71 | 3.675405 % | 4.263115 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



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## Modification Loss Summary

| Group   | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|----------------|---------------|------------------------|-----------------|
| Group 1 | 166            | 46,496,927.57 | 48,942.51              | 0.105260        |
| Group 2 | 298            | 73,858,348.56 | 77,293.94              | 0.104652        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043741045  | 265,014.84  | 165.63                 | 0.062498        |
| Group 1 | 0043741717  | 627,715.57  | 719.26                 | 0.114584        |
| Group 1 | 0043741803  | 172,664.83  | 187.77                 | 0.108748        |
| Group 1 | 0043741811  | 388,079.20  | 202.12                 | 0.052082        |
| Group 1 | 0043741842  | 235,977.66  | 196.65                 | 0.083334        |
| Group 1 | 0043741847  | 271,591.61  | 295.36                 | 0.108752        |
| Group 1 | 0043741912  | 212,681.43  | 155.08                 | 0.072917        |
| Group 1 | 0043742392  | 354,913.97  | 372.55                 | 0.104969        |
| Group 1 | 0043742802  | 194,720.20  | 324.53                 | 0.166665        |
| Group 1 | 0043743198  | 364,826.40  | 304.02                 | 0.083333        |
| Group 1 | 0043743312  | 521,766.78  | 543.51                 | 0.104167        |
| Group 1 | 0043744171  | 519,859.93  | 487.37                 | 0.093750        |
| Group 1 | 0043744667  | 109,308.53  | 102.48                 | 0.093753        |
| Group 1 | 0043744717  | 323,201.50  | 235.67                 | 0.072917        |
| Group 1 | 0043744990  | 268,186.62  | 279.36                 | 0.104166        |
| Group 1 | 0043745711  | 227,321.54  | 138.29                 | 0.060835        |
| Group 1 | 0043746280  | 192,690.03  | 220.79                 | 0.114583        |
| Group 1 | 0043747774  | 184,381.66  | 8.11                   | 0.004398        |
| Group 1 | 0043748067  | 106,442.01  | 88.70                  | 0.083332        |
| Group 1 | 0043748080  | 389,158.39  | 423.21                 | 0.108750        |
| Group 1 | 0043748397  | 342,780.41  | 469.38                 | 0.136933        |
| Group 1 | 0043748595  | 375,658.16  | 195.66                 | 0.052085        |
| Group 1 | 0043748648  | 339,770.21  | 247.75                 | 0.072917        |
| Group 1 | 0043748842  | 71,302.42   | 44.56                  | 0.062494        |

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## Credit-Linked Notes

### Series 2017-C06



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043749513  | 137,755.24  | 200.89                 | 0.145831        |
| Group 1 | 0043749583  | 396,626.72  | 165.26                 | 0.041666        |
| Group 1 | 0043750649  | 228,065.30  | 190.05                 | 0.083331        |
| Group 1 | 0043751192  | 165,570.06  | 176.82                 | 0.106795        |
| Group 1 | 0043751956  | 328,302.96  | 170.99                 | 0.052083        |
| Group 1 | 0043752088  | 371,934.63  | 271.20                 | 0.072916        |
| Group 1 | 0043752245  | 369,192.80  | 192.29                 | 0.052084        |
| Group 1 | 0043752294  | 376,458.98  | 274.50                 | 0.072916        |
| Group 1 | 0043753875  | 163,071.42  | 118.91                 | 0.072919        |
| Group 1 | 0043754729  | 149,963.13  | 78.11                  | 0.052086        |
| Group 1 | 0043755872  | 131,382.42  | 119.83                 | 0.091207        |
| Group 1 | 0043755940  | 288,102.21  | 358.02                 | 0.124268        |
| Group 1 | 0043756317  | 59,188.65   | 47.49                  | 0.080235        |
| Group 1 | 0043756688  | 185,880.33  | 290.44                 | 0.156251        |
| Group 1 | 0043758962  | 408,530.38  | 212.78                 | 0.052084        |
| Group 1 | 0043759310  | 457,884.76  | 620.05                 | 0.135416        |
| Group 1 | 0043760194  | 413,232.22  | 387.41                 | 0.093751        |
| Group 1 | 0043760203  | 267,276.80  | 278.41                 | 0.104165        |
| Group 1 | 0043760736  | 94,566.78   | 87.19                  | 0.092199        |
| Group 1 | 0043760860  | 718,451.34  | 673.55                 | 0.093750        |
| Group 1 | 0043763774  | 503,663.23  | 682.04                 | 0.135416        |
| Group 1 | 0043763800  | 328,757.93  | 547.93                 | 0.166667        |
| Group 1 | 0043763835  | 307,668.06  | 414.07                 | 0.134583        |
| Group 1 | 0043763845  | 108,696.81  | 67.94                  | 0.062504        |
| Group 1 | 0043763905  | 469,694.18  | 489.26                 | 0.104166        |
| Group 1 | 0043764021  | 531,105.96  | 663.88                 | 0.125000        |
| Group 1 | 0043764055  | 181,740.48  | 132.52                 | 0.072917        |
| Group 1 | 0043764158  | 245,818.29  | 307.27                 | 0.124999        |
| Group 1 | 0043764167  | 176,473.51  | 59.27                  | 0.033586        |
| Group 1 | 0043764254  | 312,738.29  | 260.62                 | 0.083335        |
| Group 1 | 0043764596  | 127,832.86  | 111.33                 | 0.087090        |
| Group 1 | 0043764855  | 368,298.22  | 575.47                 | 0.156251        |
| Group 1 | 0043764972  | 78,948.44   | 98.69                  | 0.125006        |
| Group 1 | 0043765137  | 107,053.14  | 122.67                 | 0.114588        |

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Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043765220  | 105,648.08  | 143.07                 | 0.135421        |
| Group 1 | 0043765354  | 142,142.54  | 194.35                 | 0.136729        |
| Group 1 | 0043765419  | 296,821.08  | 61.84                  | 0.020834        |
| Group 1 | 0043765488  | 209,945.81  | 240.56                 | 0.114582        |
| Group 1 | 0043765536  | 260,258.56  | 81.33                  | 0.031250        |
| Group 1 | 0043766893  | 456,330.27  | 250.26                 | 0.054842        |
| Group 1 | 0043766912  | 257,660.38  | 214.72                 | 0.083335        |
| Group 1 | 0043767061  | 216,632.37  | 203.09                 | 0.093749        |
| Group 1 | 0043767420  | 281,006.31  | 87.81                  | 0.031248        |
| Group 1 | 0043769931  | 266,457.69  | 247.58                 | 0.092915        |
| Group 1 | 0043770001  | 277,520.99  | 317.99                 | 0.114582        |
| Group 1 | 0043770312  | 133,551.70  | 111.29                 | 0.083331        |
| Group 1 | 0043770597  | 122,807.40  | 89.55                  | 0.072919        |
| Group 1 | 0043770741  | 475,710.10  | 545.08                 | 0.114582        |
| Group 1 | 0043770892  | 314,623.95  | 229.41                 | 0.072916        |
| Group 1 | 0043771610  | 297,771.45  | 110.49                 | 0.037106        |
| Group 1 | 0043771773  | 201,674.40  | 180.67                 | 0.089585        |
| Group 1 | 0043772916  | 163,822.87  | 187.71                 | 0.114581        |
| Group 1 | 0043773016  | 477,283.19  | 404.91                 | 0.084836        |
| Group 1 | 0043773020  | 107,544.75  | 165.22                 | 0.153629        |
| Group 1 | 0043773441  | 286,482.90  | 387.95                 | 0.135418        |
| Group 1 | 0043774259  | 678,857.34  | 235.42                 | 0.034679        |
| Group 1 | 0043774274  | 230,080.50  | 165.85                 | 0.072083        |
| Group 1 | 0043774329  | 100,370.66  | 102.68                 | 0.102301        |
| Group 1 | 0043774415  | 162,710.34  | 140.86                 | 0.086571        |
| Group 1 | 0043774796  | 192,041.45  | 37.94                  | 0.019756        |
| Group 1 | 0043775080  | 205,685.63  | 146.47                 | 0.071211        |
| Group 1 | 0043775184  | 78,063.74   | 105.71                 | 0.135415        |
| Group 1 | 0043775529  | 290,420.32  | 242.02                 | 0.083334        |
| Group 1 | 0043775696  | 222,196.59  | 300.89                 | 0.135416        |
| Group 1 | 0043776577  | 370,252.61  | 694.22                 | 0.187499        |
| Group 1 | 0043778473  | 161,074.77  | 184.56                 | 0.114580        |
| Group 1 | 0043778552  | 135,316.44  | 140.95                 | 0.104163        |
| Group 1 | 0043778634  | 212,896.83  | 155.24                 | 0.072918        |

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## Credit-Linked Notes

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043779563  | 368,380.15  | 191.86                 | 0.052082        |
| Group 1 | 0043779869  | 69,777.73   | 73.17                  | 0.104862        |
| Group 1 | 0043780403  | 263,887.84  | 329.86                 | 0.125000        |
| Group 1 | 0043780466  | 127,024.23  | 145.55                 | 0.114584        |
| Group 1 | 0043780755  | 414,595.62  | 475.06                 | 0.114584        |
| Group 1 | 0043780956  | 151,934.60  | 253.22                 | 0.166664        |
| Group 1 | 0043780965  | 206,855.96  | 364.58                 | 0.176248        |
| Group 1 | 0043780989  | 83,574.53   | 68.95                  | 0.082501        |
| Group 1 | 0043781089  | 97,149.39   | 20.24                  | 0.020834        |
| Group 1 | 0043781355  | 157,179.56  | 232.49                 | 0.147914        |
| Group 1 | 0043781479  | 563,840.53  | 422.34                 | 0.074904        |
| Group 1 | 0043781481  | 377,595.53  | 275.33                 | 0.072917        |
| Group 1 | 0043781760  | 548,656.82  | 742.97                 | 0.135416        |
| Group 1 | 0043782461  | 285,619.82  | 503.40                 | 0.176248        |
| Group 1 | 0043782557  | 324,657.23  | 270.55                 | 0.083334        |
| Group 1 | 0043782594  | 138,896.15  | 101.28                 | 0.072918        |
| Group 1 | 0043782631  | 419,869.65  | 393.63                 | 0.093751        |
| Group 1 | 0043782785  | 361,798.62  | 603.00                 | 0.166667        |
| Group 1 | 0043783003  | 477,534.55  | 1,046.49               | 0.219144        |
| Group 1 | 0043783174  | 650,801.99  | 1,180.68               | 0.181419        |
| Group 1 | 0043783379  | 155,225.35  | 194.03                 | 0.124999        |
| Group 1 | 0043784458  | 190,411.96  | 127.08                 | 0.066740        |
| Group 1 | 0043785240  | 441,242.06  | 321.74                 | 0.072917        |
| Group 1 | 0043785398  | 515,985.41  | 435.60                 | 0.084421        |
| Group 1 | 0043786176  | 253,464.67  | 290.43                 | 0.114584        |
| Group 1 | 0043787598  | 369,546.68  | 42.36                  | 0.011463        |
| Group 1 | 0043787893  | 120,500.79  | 11.55                  | 0.009585        |
| Group 1 | 0043788068  | 224,812.69  | 257.60                 | 0.114584        |
| Group 1 | 0043789927  | 943,979.00  | 1,474.97               | 0.156250        |
| Group 1 | 0043790121  | 446,609.63  | 465.09                 | 0.104138        |
| Group 1 | 0043790258  | 219,583.16  | 297.35                 | 0.135416        |
| Group 1 | 0043790596  | 44,096.37   | 73.49                  | 0.166658        |
| Group 1 | 0043790968  | 210,875.34  | 241.63                 | 0.114584        |
| Group 1 | 0043791487  | 218,316.05  | 250.15                 | 0.114582        |

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Connecticut Avenue Securities  
Credit-Linked Notes  
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Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043791538  | 172,730.55  | 197.92                 | 0.114583        |
| Group 1 | 0043791539  | 218,824.84  | 250.74                 | 0.114585        |
| Group 1 | 0043792284  | 213,848.11  | 311.86                 | 0.145832        |
| Group 1 | 0043793126  | 152,433.25  | 48.71                  | 0.031955        |
| Group 1 | 0043793703  | 462,471.86  | 433.57                 | 0.093751        |
| Group 1 | 0043793732  | 171,427.10  | 285.71                 | 0.166666        |
| Group 1 | 0043794105  | 384,920.65  | 160.38                 | 0.041666        |
| Group 1 | 0043794181  | 282,528.28  | 441.45                 | 0.156250        |
| Group 1 | 0043794587  | 596,584.11  | 807.87                 | 0.135416        |
| Group 1 | 0043794733  | 290,640.81  | 454.13                 | 0.156251        |
| Group 1 | 0043795102  | 124,633.54  | 129.83                 | 0.104169        |
| Group 1 | 0043795127  | 366,443.93  | 530.64                 | 0.144808        |
| Group 1 | 0043796276  | 202,855.06  | 316.96                 | 0.156249        |
| Group 1 | 0043797123  | 267,829.43  | 251.09                 | 0.093750        |
| Group 1 | 0043797144  | 68,141.47   | 174.51                 | 0.256100        |
| Group 1 | 0043798216  | 272,704.53  | 284.07                 | 0.104168        |
| Group 1 | 0043798430  | 327,076.29  | 370.78                 | 0.113362        |
| Group 1 | 0043798623  | 115,489.16  | 180.45                 | 0.156248        |
| Group 1 | 0043798654  | 748,864.27  | 1,170.10               | 0.156250        |
| Group 1 | 0043798671  | 361,361.93  | 339.38                 | 0.093917        |
| Group 1 | 0043800131  | 100,625.81  | 136.26                 | 0.135413        |
| Group 1 | 0043800581  | 355,576.27  | 330.39                 | 0.092917        |
| Group 1 | 0043801398  | 402,185.06  | 670.31                 | 0.166667        |
| Group 1 | 0043802030  | 360,878.68  | 451.10                 | 0.125000        |
| Group 1 | 0043803568  | 145,569.26  | 151.63                 | 0.104163        |
| Group 1 | 0043803952  | 225,675.28  | 248.61                 | 0.110163        |
| Group 1 | 0043804576  | 412,428.97  | 949.29                 | 0.230171        |
| Group 1 | 0043804783  | 152,772.01  | 172.12                 | 0.112665        |
| Group 1 | 0043804873  | 202,495.98  | 189.84                 | 0.093750        |
| Group 1 | 0043805962  | 90,288.83   | 103.46                 | 0.114588        |
| Group 1 | 0043806018  | 325,858.56  | 169.72                 | 0.052084        |
| Group 1 | 0043806483  | 76,806.80   | 63.37                  | 0.082506        |
| Group 1 | 0043807086  | 167,333.85  | 174.31                 | 0.104169        |
| Group 1 | 0043807423  | 234,949.34  | 171.32                 | 0.072918        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043807864  | 467,862.69  | 877.24                 | 0.187499        |
| Group 1 | 0043807946  | 258,727.42  | 296.46                 | 0.114584        |
| Group 1 | 0043808710  | 348,362.71  | 254.01                 | 0.072915        |
| Group 1 | 0043808946  | 372,734.10  | 621.22                 | 0.166666        |
| Group 1 | 0043809028  | 396,468.60  | 454.29                 | 0.114584        |
| Group 1 | 0043809932  | 141,634.08  | 177.04                 | 0.124998        |
| Group 2 | 0043810044  | 329,765.84  | 171.75                 | 0.052082        |
| Group 2 | 0043810102  | 52,974.88   | 38.63                  | 0.072921        |
| Group 2 | 0043810251  | 359,414.66  | 74.88                  | 0.020834        |
| Group 2 | 0043810407  | 210,902.53  | 206.17                 | 0.097756        |
| Group 2 | 0043810453  | 195,428.89  | 305.36                 | 0.156251        |
| Group 2 | 0043810574  | 313,076.06  | 130.45                 | 0.041667        |
| Group 2 | 0043811403  | 247,606.56  | 387.13                 | 0.156349        |
| Group 2 | 0043811525  | 484,386.56  | 504.57                 | 0.104167        |
| Group 2 | 0043811782  | 245,466.66  | 306.83                 | 0.124999        |
| Group 2 | 0043811806  | 56,673.12   | 29.75                  | 0.052494        |
| Group 2 | 0043811815  | 82,498.73   | 78.75                  | 0.095456        |
| Group 2 | 0043811841  | 272,254.79  | 220.27                 | 0.080906        |
| Group 2 | 0043812652  | 312,820.27  | 391.03                 | 0.125001        |
| Group 2 | 0043812754  | 160,663.76  | 137.83                 | 0.085788        |
| Group 2 | 0043812792  | 158,101.78  | 164.69                 | 0.104167        |
| Group 2 | 0043813782  | 133,057.66  | 147.06                 | 0.110524        |
| Group 2 | 0043813786  | 186,886.31  | 311.48                 | 0.166668        |
| Group 2 | 0043814648  | 64,436.96   | 48.39                  | 0.075097        |
| Group 2 | 0043814923  | 308,712.17  | 23.29                  | 0.007544        |
| Group 2 | 0043815303  | 585,616.58  | 484.93                 | 0.082807        |
| Group 2 | 0043816704  | 377,536.08  | 43.58                  | 0.011543        |
| Group 2 | 0043817320  | 289,329.18  | 322.16                 | 0.111347        |
| Group 2 | 0043817615  | 245,032.27  | 331.81                 | 0.135415        |
| Group 2 | 0043817628  | 333,319.66  | 381.93                 | 0.114584        |
| Group 2 | 0043817703  | 139,612.02  | 116.34                 | 0.083331        |
| Group 2 | 0043818005  | 266,166.17  | 332.71                 | 0.125001        |
| Group 2 | 0043818038  | 148,976.01  | 53.37                  | 0.035825        |
| Group 2 | 0043818101  | 59,044.00   | 86.11                  | 0.145840        |

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Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043818187  | 117,982.42  | 147.48                 | 0.125002        |
| Group 2 | 0043818399  | 201,538.85  | 189.62                 | 0.094086        |
| Group 2 | 0043818443  | 32,417.26   | 18.48                  | 0.057007        |
| Group 2 | 0043818878  | 367,670.28  | 421.29                 | 0.114584        |
| Group 2 | 0043819497  | 222,174.29  | 310.34                 | 0.139683        |
| Group 2 | 0043820188  | 185,665.14  | 189.76                 | 0.102206        |
| Group 2 | 0043820331  | 153,006.43  | 79.69                  | 0.052083        |
| Group 2 | 0043820355  | 66,584.14   | 27.74                  | 0.041662        |
| Group 2 | 0043820372  | 369,864.94  | 462.33                 | 0.125000        |
| Group 2 | 0043820387  | 212,810.11  | 22.17                  | 0.010418        |
| Group 2 | 0043820611  | 157,106.68  | 310.94                 | 0.197916        |
| Group 2 | 0043820657  | 117,338.78  | 207.79                 | 0.177086        |
| Group 2 | 0043820673  | 161,425.39  | 92.49                  | 0.057296        |
| Group 2 | 0043820681  | 344,837.16  | 323.28                 | 0.093749        |
| Group 2 | 0043820847  | 164,789.62  | 120.16                 | 0.072917        |
| Group 2 | 0043820917  | 162,795.15  | 152.62                 | 0.093750        |
| Group 2 | 0043821021  | 227,644.63  | 16.97                  | 0.007455        |
| Group 2 | 0043821023  | 205,800.91  | 278.69                 | 0.135417        |
| Group 2 | 0043821132  | 248,795.81  | 17.09                  | 0.006869        |
| Group 2 | 0043821151  | 164,649.52  | 249.21                 | 0.151358        |
| Group 2 | 0043821488  | 243,478.98  | 278.99                 | 0.114585        |
| Group 2 | 0043822458  | 339,416.60  | 62.52                  | 0.018420        |
| Group 2 | 0043822800  | 162,008.94  | 151.88                 | 0.093748        |
| Group 2 | 0043822869  | 85,943.78   | 116.38                 | 0.135414        |
| Group 2 | 0043823143  | 294,979.15  | 207.26                 | 0.070263        |
| Group 2 | 0043823352  | 335,303.80  | 488.98                 | 0.145832        |
| Group 2 | 0043824039  | 151,485.13  | 189.36                 | 0.125002        |
| Group 2 | 0043824515  | 44,127.00   | 59.76                  | 0.135427        |
| Group 2 | 0043825098  | 269,772.63  | 48.56                  | 0.018000        |
| Group 2 | 0043825176  | 174,154.39  | 292.57                 | 0.167995        |
| Group 2 | 0043825279  | 218,176.24  | 23.87                  | 0.010941        |
| Group 2 | 0043825287  | 334,470.74  | 81.92                  | 0.024492        |
| Group 2 | 0043825438  | 138,707.66  | 158.94                 | 0.114586        |
| Group 2 | 0043825446  | 232,284.44  | 96.79                  | 0.041669        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043825485  | 118,684.29  | 15.76                  | 0.013279        |
| Group 2 | 0043825631  | 58,857.72   | 73.57                  | 0.124996        |
| Group 2 | 0043825634  | 224,323.75  | 302.84                 | 0.135001        |
| Group 2 | 0043825814  | 172,078.61  | 197.17                 | 0.114581        |
| Group 2 | 0043826034  | 235,087.73  | 269.37                 | 0.114583        |
| Group 2 | 0043826535  | 323,760.88  | 541.79                 | 0.167343        |
| Group 2 | 0043826576  | 223,632.78  | 141.32                 | 0.063193        |
| Group 2 | 0043826580  | 254,915.80  | 477.97                 | 0.187501        |
| Group 2 | 0043826648  | 96,157.73   | 99.73                  | 0.103715        |
| Group 2 | 0043827245  | 186,921.79  | 97.36                  | 0.052086        |
| Group 2 | 0043827505  | 229,905.45  | 45.50                  | 0.019791        |
| Group 2 | 0043827637  | 249,731.83  | 26.01                  | 0.010415        |
| Group 2 | 0043827787  | 110,392.47  | 80.49                  | 0.072913        |
| Group 2 | 0043827802  | 420,806.56  | 613.68                 | 0.145834        |
| Group 2 | 0043827804  | 273,195.36  | 369.95                 | 0.135416        |
| Group 2 | 0043828096  | 118,523.61  | 222.23                 | 0.187499        |
| Group 2 | 0043828142  | 166,792.19  | 392.83                 | 0.235521        |
| Group 2 | 0043828289  | 231,951.39  | 265.78                 | 0.114584        |
| Group 2 | 0043828648  | 536,190.65  | 781.94                 | 0.145832        |
| Group 2 | 0043828910  | 400,138.18  | 306.07                 | 0.076491        |
| Group 2 | 0043829651  | 348,082.38  | 435.10                 | 0.124999        |
| Group 2 | 0043830057  | 60,095.54   | 25.04                  | 0.041667        |
| Group 2 | 0043830267  | 314,757.47  | 196.72                 | 0.062499        |
| Group 2 | 0043830309  | 116,345.74  | 64.35                  | 0.055309        |
| Group 2 | 0043830410  | 300,103.07  | 278.85                 | 0.092918        |
| Group 2 | 0043830477  | 266,568.81  | 389.93                 | 0.146277        |
| Group 2 | 0043830677  | 86,305.17   | 44.95                  | 0.052083        |
| Group 2 | 0043830983  | 316,457.10  | 713.63                 | 0.225506        |
| Group 2 | 0043830994  | 330,057.53  | 667.87                 | 0.202350        |
| Group 2 | 0043831029  | 542,668.13  | 904.45                 | 0.166667        |
| Group 2 | 0043831073  | 335,911.86  | 369.78                 | 0.110082        |
| Group 2 | 0043831210  | 233,278.39  | 21.33                  | 0.009144        |
| Group 2 | 0043831472  | 215,140.63  | 198.42                 | 0.092228        |
| Group 2 | 0043831806  | 128,529.91  | 120.50                 | 0.093752        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043832066  | 158,597.64  | 96.87                  | 0.061079        |
| Group 2 | 0043832263  | 268,110.69  | 211.53                 | 0.078897        |
| Group 2 | 0043832276  | 357,792.09  | 695.28                 | 0.194325        |
| Group 2 | 0043832303  | 219,072.84  | 136.92                 | 0.062500        |
| Group 2 | 0043832345  | 408,895.99  | 743.74                 | 0.181890        |
| Group 2 | 0043832851  | 413,331.25  | 387.50                 | 0.093750        |
| Group 2 | 0043832899  | 56,302.60   | 67.42                  | 0.119746        |
| Group 2 | 0043832918  | 139,557.08  | 247.13                 | 0.177082        |
| Group 2 | 0043833297  | 219,301.64  | 434.03                 | 0.197915        |
| Group 2 | 0043833611  | 77,199.12   | 40.21                  | 0.052086        |
| Group 2 | 0043833703  | 274,417.77  | 126.63                 | 0.046145        |
| Group 2 | 0043834118  | 133,234.05  | 56.54                  | 0.042437        |
| Group 2 | 0043834485  | 477,133.73  | 646.12                 | 0.135417        |
| Group 2 | 0043834759  | 181,773.74  | 208.28                 | 0.114582        |
| Group 2 | 0043834766  | 184,133.13  | 233.03                 | 0.126555        |
| Group 2 | 0043834924  | 234,414.61  | 181.67                 | 0.077499        |
| Group 2 | 0043835081  | 326,049.04  | 208.19                 | 0.063852        |
| Group 2 | 0043835181  | 292,897.38  | 183.06                 | 0.062500        |
| Group 2 | 0043835305  | 259,241.61  | 189.03                 | 0.072917        |
| Group 2 | 0043835927  | 356,992.42  | 185.39                 | 0.051931        |
| Group 2 | 0043836050  | 70,111.32   | 83.84                  | 0.119581        |
| Group 2 | 0043836074  | 85,580.70   | 119.86                 | 0.140055        |
| Group 2 | 0043836143  | 517,387.49  | 1,831.06               | 0.353905        |
| Group 2 | 0043836349  | 188,441.74  | 336.17                 | 0.178395        |
| Group 2 | 0043836552  | 167,669.13  | 34.93                  | 0.020833        |
| Group 2 | 0043836588  | 110,324.06  | 255.27                 | 0.231382        |
| Group 2 | 0043836906  | 119,114.60  | 161.30                 | 0.135416        |
| Group 2 | 0043837149  | 216,965.82  | 296.35                 | 0.136588        |
| Group 2 | 0043837233  | 421,647.69  | 483.14                 | 0.114584        |
| Group 2 | 0043837618  | 114,497.59  | 202.76                 | 0.177087        |
| Group 2 | 0043837686  | 387,101.21  | 483.88                 | 0.125001        |
| Group 2 | 0043837742  | 155,722.13  | 340.64                 | 0.218749        |
| Group 2 | 0043837815  | 283,668.19  | 664.49                 | 0.234249        |
| Group 2 | 0043838114  | 476,201.81  | 446.44                 | 0.093750        |

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Connecticut Avenue Securities  
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Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043838810  | 203,789.85  | 297.19                 | 0.145832        |
| Group 2 | 0043838891  | 375,937.88  | 628.71                 | 0.167238        |
| Group 2 | 0043840095  | 233,630.48  | 194.69                 | 0.083332        |
| Group 2 | 0043840157  | 267,284.43  | 417.63                 | 0.156249        |
| Group 2 | 0043840199  | 424,212.12  | 751.21                 | 0.177084        |
| Group 2 | 0043840534  | 102,170.67  | 21.29                  | 0.020838        |
| Group 2 | 0043840550  | 291,129.76  | 212.28                 | 0.072916        |
| Group 2 | 0043840884  | 231,039.27  | 264.73                 | 0.114582        |
| Group 2 | 0043840986  | 314,008.28  | 392.51                 | 0.125000        |
| Group 2 | 0043841036  | 211,607.77  | 198.38                 | 0.093749        |
| Group 2 | 0043841424  | 360,370.83  | 91.53                  | 0.025399        |
| Group 2 | 0043841869  | 163,511.22  | 287.21                 | 0.175652        |
| Group 2 | 0043841923  | 136,450.35  | 85.28                  | 0.062499        |
| Group 2 | 0043841961  | 135,465.20  | 98.78                  | 0.072919        |
| Group 2 | 0043842399  | 382,019.63  | 113.90                 | 0.029815        |
| Group 2 | 0043842635  | 214,435.38  | 290.38                 | 0.135416        |
| Group 2 | 0043842691  | 284,032.17  | 149.39                 | 0.052596        |
| Group 2 | 0043842714  | 132,625.92  | 110.52                 | 0.083332        |
| Group 2 | 0043842734  | 267,668.32  | 150.14                 | 0.056092        |
| Group 2 | 0043842919  | 230,283.74  | 47.98                  | 0.020835        |
| Group 2 | 0043843425  | 146,291.78  | 106.67                 | 0.072916        |
| Group 2 | 0043843491  | 180,097.82  | 150.08                 | 0.083332        |
| Group 2 | 0043843776  | 333,397.29  | 646.97                 | 0.194054        |
| Group 2 | 0043843910  | 248,412.31  | 353.37                 | 0.142251        |
| Group 2 | 0043844107  | 402,887.90  | 293.77                 | 0.072916        |
| Group 2 | 0043844351  | 360,446.71  | 450.56                 | 0.125000        |
| Group 2 | 0043844516  | 290,487.43  | 444.79                 | 0.153119        |
| Group 2 | 0043844621  | 373,466.92  | 272.32                 | 0.072917        |
| Group 2 | 0043844635  | 269,499.66  | 321.15                 | 0.119165        |
| Group 2 | 0043844687  | 121,913.85  | 93.29                  | 0.076521        |
| Group 2 | 0043844901  | 291,570.08  | 140.39                 | 0.048150        |
| Group 2 | 0043844934  | 274,010.76  | 371.06                 | 0.135418        |
| Group 2 | 0043845043  | 168,317.55  | 350.66                 | 0.208332        |
| Group 2 | 0043845098  | 342,511.28  | 392.46                 | 0.114583        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043845163  | 221,402.76  | 39.39                  | 0.017791        |
| Group 2 | 0043845191  | 362,659.42  | 491.10                 | 0.135416        |
| Group 2 | 0043845908  | 560,154.61  | 31.75                  | 0.005668        |
| Group 2 | 0043846610  | 257,581.81  | 160.99                 | 0.062501        |
| Group 2 | 0043846727  | 197,722.72  | 247.15                 | 0.124998        |
| Group 2 | 0043846785  | 311,073.92  | 486.05                 | 0.156249        |
| Group 2 | 0043846856  | 99,255.90   | 18.43                  | 0.018568        |
| Group 2 | 0043846913  | 179,049.27  | 40.63                  | 0.022692        |
| Group 2 | 0043847345  | 175,662.95  | 187.26                 | 0.106602        |
| Group 2 | 0043847434  | 197,479.56  | 91.34                  | 0.046253        |
| Group 2 | 0043847472  | 219,309.29  | 274.14                 | 0.125002        |
| Group 2 | 0043847635  | 214,889.79  | 246.23                 | 0.114584        |
| Group 2 | 0043847797  | 453,333.05  | 398.56                 | 0.087918        |
| Group 2 | 0043848445  | 219,673.48  | 68.65                  | 0.031251        |
| Group 2 | 0043848491  | 276,114.80  | 538.07                 | 0.194872        |
| Group 2 | 0043848608  | 393,475.71  | 178.19                 | 0.045286        |
| Group 2 | 0043848927  | 209,495.31  | 47.04                  | 0.022454        |
| Group 2 | 0043848946  | 278,459.66  | 203.04                 | 0.072915        |
| Group 2 | 0043849048  | 290,369.28  | 362.96                 | 0.124999        |
| Group 2 | 0043849270  | 226,474.03  | 54.25                  | 0.023954        |
| Group 2 | 0043849415  | 539,552.28  | 713.60                 | 0.132258        |
| Group 2 | 0043849854  | 163,209.62  | 163.37                 | 0.100098        |
| Group 2 | 0043849984  | 59,071.33   | 14.17                  | 0.023988        |
| Group 2 | 0043850435  | 88,317.94   | 138.00                 | 0.156254        |
| Group 2 | 0043850534  | 420,235.91  | 569.07                 | 0.135417        |
| Group 2 | 0043851263  | 470,142.74  | 866.26                 | 0.184255        |
| Group 2 | 0043851625  | 210,532.88  | 197.37                 | 0.093748        |
| Group 2 | 0043852384  | 325,113.52  | 338.66                 | 0.104167        |
| Group 2 | 0043852910  | 420,964.15  | 613.91                 | 0.145834        |
| Group 2 | 0043853072  | 357,885.91  | 246.70                 | 0.068933        |
| Group 2 | 0043853250  | 135,397.62  | 197.45                 | 0.145830        |
| Group 2 | 0043853666  | 67,781.85   | 72.27                  | 0.106621        |
| Group 2 | 0043853690  | 250,702.63  | 261.15                 | 0.104167        |
| Group 2 | 0043853744  | 249,341.34  | 311.68                 | 0.125001        |

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Connecticut Avenue Securities  
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Series 2017-C06



Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043853813  | 257,701.03  | 161.06                 | 0.062499        |
| Group 2 | 0043854070  | 163,683.49  | 161.14                 | 0.098446        |
| Group 2 | 0043854594  | 413,753.34  | 155.67                 | 0.037624        |
| Group 2 | 0043854633  | 228,921.35  | 71.54                  | 0.031251        |
| Group 2 | 0043854730  | 333,318.20  | 381.93                 | 0.114584        |
| Group 2 | 0043855655  | 170,834.29  | 40.40                  | 0.023649        |
| Group 2 | 0043855733  | 138,274.31  | 54.64                  | 0.039516        |
| Group 2 | 0043855917  | 283,539.48  | 265.82                 | 0.093751        |
| Group 2 | 0043856088  | 247,088.71  | 334.62                 | 0.135425        |
| Group 2 | 0043856237  | 491,623.50  | 640.97                 | 0.130378        |
| Group 2 | 0043856611  | 305,542.05  | 589.21                 | 0.192841        |
| Group 2 | 0043857079  | 175,927.50  | 274.89                 | 0.156252        |
| Group 2 | 0043857123  | 233,326.73  | 24.30                  | 0.010415        |
| Group 2 | 0043857612  | 120,799.81  | 138.42                 | 0.114586        |
| Group 2 | 0043857750  | 182,725.96  | 38.07                  | 0.020834        |
| Group 2 | 0043857889  | 320,236.27  | 633.80                 | 0.197916        |
| Group 2 | 0043858295  | 163,422.20  | 22.58                  | 0.013817        |
| Group 2 | 0043858379  | 242,581.84  | 249.93                 | 0.103029        |
| Group 2 | 0043858652  | 193,506.97  | 262.04                 | 0.135416        |
| Group 2 | 0043858888  | 192,346.48  | 121.11                 | 0.062965        |
| Group 2 | 0043859091  | 344,884.16  | 502.96                 | 0.145834        |
| Group 2 | 0043859262  | 289,517.09  | 4.67                   | 0.001613        |
| Group 2 | 0043859317  | 317,393.19  | 595.11                 | 0.187499        |
| Group 2 | 0043859453  | 377,996.89  | 590.62                 | 0.156250        |
| Group 2 | 0043859477  | 559,838.37  | 933.06                 | 0.166666        |
| Group 2 | 0043859698  | 241,751.97  | 377.74                 | 0.156251        |
| Group 2 | 0043860139  | 318,123.77  | 303.56                 | 0.095422        |
| Group 2 | 0043860145  | 369,065.89  | 461.33                 | 0.124999        |
| Group 2 | 0043860484  | 326,956.78  | 101.66                 | 0.031093        |
| Group 2 | 0043860730  | 158,786.31  | 188.08                 | 0.118448        |
| Group 2 | 0043860810  | 417,648.79  | 391.55                 | 0.093751        |
| Group 2 | 0043860909  | 163,055.88  | 216.18                 | 0.132580        |
| Group 2 | 0043860964  | 77,171.89   | 85.60                  | 0.110921        |
| Group 2 | 0043861265  | 416,959.81  | 434.33                 | 0.104166        |

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Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043861595  | 364,222.23  | 379.84                 | 0.104288        |
| Group 2 | 0043861739  | 335,362.91  | 58.06                  | 0.017313        |
| Group 2 | 0043861777  | 261,638.52  | 379.68                 | 0.145116        |
| Group 2 | 0043862024  | 139,054.10  | 173.82                 | 0.125002        |
| Group 2 | 0043862050  | 151,019.51  | 173.04                 | 0.114581        |
| Group 2 | 0043862156  | 398,386.64  | 414.99                 | 0.104168        |
| Group 2 | 0043862174  | 414,341.57  | 302.12                 | 0.072916        |
| Group 2 | 0043862302  | 220,611.85  | 229.80                 | 0.104165        |
| Group 2 | 0043862332  | 168,579.85  | 175.60                 | 0.104164        |
| Group 2 | 0043862372  | 66,471.85   | 27.70                  | 0.041672        |
| Group 2 | 0043862402  | 154,655.79  | 86.12                  | 0.055685        |
| Group 2 | 0043862569  | 124,077.52  | 114.36                 | 0.092168        |
| Group 2 | 0043862745  | 294,569.30  | 199.70                 | 0.067794        |
| Group 2 | 0043863485  | 555,119.38  | 736.94                 | 0.132753        |
| Group 2 | 0043864325  | 48,953.22   | 21.29                  | 0.043490        |
| Group 2 | 0043864328  | 267,720.38  | 554.23                 | 0.207018        |
| Group 2 | 0043864416  | 213,440.66  | 289.03                 | 0.135415        |
| Group 2 | 0043864646  | 294,905.01  | 122.88                 | 0.041668        |
| Group 2 | 0043864678  | 360,824.81  | 451.03                 | 0.125000        |
| Group 2 | 0043864887  | 425,351.65  | 620.30                 | 0.145832        |
| Group 2 | 0043865233  | 345,946.37  | 360.36                 | 0.104166        |
| Group 2 | 0043865301  | 270,315.74  | 168.16                 | 0.062209        |
| Group 2 | 0043866060  | 280,716.05  | 409.38                 | 0.145834        |
| Group 2 | 0043866523  | 70,940.55   | 7.39                   | 0.010417        |
| Group 2 | 0043866777  | 122,814.05  | 89.55                  | 0.072915        |
| Group 2 | 0043866972  | 261,110.47  | 407.99                 | 0.156252        |
| Group 2 | 0043867128  | 345,718.40  | 144.05                 | 0.041667        |
| Group 2 | 0043867968  | 119,112.45  | 161.30                 | 0.135418        |
| Group 2 | 0043868265  | 123,388.13  | 128.53                 | 0.104167        |
| Group 2 | 0043868749  | 465,300.43  | 727.03                 | 0.156250        |
| Group 2 | 0043868918  | 396,554.49  | 413.08                 | 0.104167        |
| Group 2 | 0043869266  | 201,387.85  | 209.78                 | 0.104167        |
| Group 2 | 0043869317  | 273,233.07  | 252.77                 | 0.092511        |
| Group 2 | 0043869329  | 497,143.34  | 462.55                 | 0.093042        |

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Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043869417  | 132,396.61  | 68.96                  | 0.052086        |
| Group 2 | 0043869700  | 271,859.57  | 481.42                 | 0.177084        |
| Group 2 | 0043870200  | 247,131.23  | 263.36                 | 0.106567        |
| Group 2 | 0043870813  | 206,774.03  | 126.81                 | 0.061328        |
| Group 2 | 0043870820  | 322,174.00  | 67.12                  | 0.020833        |
| Group 2 | 0043871134  | 199,748.52  | 166.46                 | 0.083335        |
| Group 2 | 0043871323  | 257,788.58  | 241.68                 | 0.093751        |
| Group 2 | 0043871515  | 304,524.90  | 222.05                 | 0.072917        |
| Group 2 | 0043871516  | 522,675.44  | 660.14                 | 0.126300        |
| Group 2 | 0043872042  | 85,761.95   | 42.70                  | 0.049789        |
| Group 2 | 0043872770  | 64,306.35   | 100.48                 | 0.156252        |
| Group 2 | 0043872811  | 177,945.75  | 333.65                 | 0.187501        |
| Group 2 | 0043872963  | 119,345.13  | 111.89                 | 0.093753        |
| Group 2 | 0043873014  | 435,151.36  | 318.02                 | 0.073083        |
| Group 2 | 0043873126  | 196,930.59  | 143.60                 | 0.072919        |
| Group 2 | 0043873279  | 154,299.94  | 225.02                 | 0.145833        |
| Group 2 | 0043873365  | 191,033.88  | 91.73                  | 0.048018        |
| Group 2 | 0043873581  | 186,630.51  | 233.29                 | 0.125001        |
| Group 2 | 0043873736  | 608,578.07  | 760.72                 | 0.125000        |
| Group 2 | 0043874082  | 261,736.43  | 103.44                 | 0.039521        |
| Group 2 | 0043874292  | 108,000.32  | 227.24                 | 0.210407        |
| Group 2 | 0043874333  | 157,004.37  | 278.03                 | 0.177084        |
| Group 2 | 0043874392  | 216,122.58  | 35.98                  | 0.016648        |
| Group 2 | 0043874431  | 396,371.77  | 458.91                 | 0.115778        |
| Group 2 | 0043874656  | 370,039.18  | 181.51                 | 0.049052        |
| Group 2 | 0043874740  | 61,162.89   | 101.94                 | 0.166670        |
| Group 2 | 0043874891  | 192,330.07  | 72.84                  | 0.037872        |
| Group 2 | 0043875397  | 136,757.90  | 190.74                 | 0.139473        |
| Group 2 | 0043875453  | 365,718.31  | 609.53                 | 0.166667        |
| Group 2 | 0043876004  | 152,760.35  | 90.17                  | 0.059027        |
| Group 2 | 0043876037  | 206,227.93  | 307.52                 | 0.149117        |
| Group 2 | 0043876485  | 302,696.41  | 157.65                 | 0.052082        |

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Series 2017-C06



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Realized Loss Summary  
Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 8          | 1,452,567.92      | 329,594.25            | 22.690             |

Realized Loss Detail  
Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043754948     | 59,978.59         | 110,149.68            | 183.648            |
| 0043757206     | 394,835.05        | 72,597.27             | 18.387             |
| 0043805591     | 168,403.03        | (7,453.80)            | (4.426)            |
| 0043820989     | 327,922.28        | 110,750.63            | 33.773             |
| 0043841477     | 116,127.25        | (42,780.66)           | (36.839)           |
| 0043853762     | 122,287.01        | 21,594.31             | 17.659             |
| 0043860115     | 145,061.73        | 33,180.84             | 22.874             |
| 0043861691     | 117,952.98        | 31,555.98             | 26.753             |

Realized Loss Summary  
Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 7          | 1,175,794.51      | (3,142.30)            | 44,622.54                   | 3.795              |

Realized Loss Detail  
Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0043792192     | 86,209.79         | (489.50)              | 36,640.93                   | 42.502             |
| 0043794918     | 70,964.44         | (433.60)              | 4,003.93                    | 5.642              |
| 0043851088     | 196,637.91        | (19.00)               | 19,311.84                   | 9.821              |
| 0043856292     | 194,039.12        | (276.98)              | 15,764.83                   | 8.125              |
| 0043865707     | 383,506.53        | (30.00)               | 13,305.67                   | 3.469              |
| 0043870336     | 34,512.70         | (546.51)              | 1,796.63                    | 5.206              |
| 0043872893     | 209,924.02        | (1,346.71)            | (46,201.29)                 | (22.009)           |

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Connecticut Avenue Securities  
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Series 2017-C06



Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 228            | 38,273,267.17     | 3,262,533.96          | 8.524              |

Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043742158     | 155,812.77        | 4,761.59              | 3.056              |
| 0043744767     | 279,880.76        | 134,794.29            | 48.161             |
| 0043748235     | 236,456.67        | 5,705.17              | 2.413              |
| 0043748989     | 93,876.81         | 2,266.74              | 2.415              |
| 0043749119     | 484,739.87        | 135,602.51            | 27.974             |
| 0043749321     | 387,591.85        | 6,639.59              | 1.713              |
| 0043749376     | 55,211.78         | 6,320.26              | 11.447             |
| 0043749478     | 109,312.93        | 4,011.44              | 3.670              |
| 0043750825     | 218,206.66        | 41,192.88             | 18.878             |
| 0043754948     | 59,978.59         | 110,149.68            | 183.648            |
| 0043754962     | 43,717.86         | 15,641.15             | 35.777             |
| 0043755584     | 138,453.24        | 46,320.27             | 33.456             |
| 0043757206     | 394,835.05        | 72,597.27             | 18.387             |
| 0043757745     | 251,134.73        | 60,698.86             | 24.170             |
| 0043759014     | 98,571.71         | (1,499.80)            | (1.522)            |
| 0043759614     | 105,558.95        | (2,962.66)            | (2.807)            |
| 0043760662     | 404,982.26        | (96,386.53)           | (23.800)           |
| 0043760735     | 80,853.98         | 33,057.27             | 40.885             |
| 0043761639     | 119,763.60        | (3,195.84)            | (2.668)            |
| 0043762840     | 275,700.84        | 48,186.40             | 17.478             |
| 0043763486     | 241,805.72        | 53,714.96             | 22.214             |
| 0043763585     | 270,612.35        | 106,537.04            | 39.369             |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043764164  | 189,880.68     | 13,745.22          | 7.239           |
| 0043765027  | 58,833.71      | 16,851.37          | 28.642          |
| 0043765090  | 77,028.97      | 16,869.77          | 21.901          |
| 0043768226  | 90,358.69      | 14,618.47          | 16.178          |
| 0043770913  | 141,882.16     | 7,214.13           | 5.085           |
| 0043771012  | 159,027.24     | 15,889.79          | 9.992           |
| 0043773149  | 93,865.70      | 121.29             | 0.129           |
| 0043773268  | 258,768.31     | 37,920.47          | 14.654          |
| 0043774878  | 389,655.58     | 78,876.14          | 20.243          |
| 0043774952  | 162,561.29     | 45,304.89          | 27.869          |
| 0043775162  | 164,527.69     | 60,863.15          | 36.993          |
| 0043776691  | 278,092.13     | 1,265.14           | 0.455           |
| 0043776864  | 214,268.51     | 70,381.80          | 32.847          |
| 0043777025  | 346,257.10     | (12,201.59)        | (3.524)         |
| 0043777646  | 70,722.49      | 65,296.06          | 92.327          |
| 0043780618  | 93,354.75      | 24,763.29          | 26.526          |
| 0043780901  | 93,911.13      | 2,829.85           | 3.013           |
| 0043782047  | 292,742.93     | 64,035.99          | 21.874          |
| 0043782899  | 289,962.37     | 107,254.47         | 36.989          |
| 0043783365  | 100,279.31     | 3,123.64           | 3.115           |
| 0043784500  | 116,358.56     | 1,312.10           | 1.128           |
| 0043785067  | 51,411.83      | 17,842.64          | 34.705          |
| 0043785720  | 104,145.84     | 6,503.21           | 6.244           |
| 0043790205  | 5,722.92       | (2,248.22)         | (39.284)        |
| 0043790544  | 136,229.59     | 19,845.27          | 14.568          |
| 0043792192  | 86,209.79      | 36,640.93          | 42.502          |
| 0043793711  | 161,069.94     | 53,275.12          | 33.076          |
| 0043794918  | 70,964.44      | 4,003.93           | 5.642           |
| 0043795378  | 107,097.41     | 56,113.31          | 52.395          |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043795728  | 91,391.47      | 10,311.67          | 11.283          |
| 0043796284  | 104,256.18     | 5,146.73           | 4.937           |
| 0043797868  | 56,621.88      | 2,875.28           | 5.078           |
| 0043799828  | 93,226.72      | (3,468.18)         | (3.720)         |
| 0043800102  | 61,550.35      | 23,699.59          | 38.504          |
| 0043801094  | 152,182.02     | 21,497.92          | 14.126          |
| 0043801640  | 47,519.66      | 1,565.94           | 3.295           |
| 0043801724  | 90,788.35      | 17,424.43          | 19.192          |
| 0043802446  | 129,665.03     | 35,322.56          | 27.241          |
| 0043803060  | 197,112.88     | 1,556.76           | 0.790           |
| 0043803566  | 145,823.61     | (5,939.51)         | (4.073)         |
| 0043803659  | 179,321.24     | (9,427.34)         | (5.257)         |
| 0043803820  | 159,201.75     | 5,445.73           | 3.421           |
| 0043804277  | 110,587.23     | 2,915.00           | 2.636           |
| 0043805591  | 168,403.03     | (7,453.80)         | (4.426)         |
| 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     | (17,433.23)        | (16.147)        |
| 0043811262  | 195,074.13     | (28,937.01)        | (14.834)        |
| 0043811835  | 192,103.09     | 909.06             | 0.473           |
| 0043811848  | 141,918.33     | (11,010.35)        | (7.758)         |
| 0043812265  | 160,633.04     | 60,374.72          | 37.585          |
| 0043812998  | 79,566.22      | 5,197.81           | 6.533           |
| 0043813185  | 121,583.56     | 57,835.61          | 47.569          |
| 0043813228  | 118,930.20     | 32,496.01          | 27.324          |
| 0043813259  | 118,673.05     | 271.60             | 0.229           |
| 0043814501  | 241,745.45     | 22,182.86          | 9.176           |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:43 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043814839  | 81,630.78      | (15,910.02)        | (19.490)        |
| 0043815152  | 149,482.30     | (41,519.79)        | (27.776)        |
| 0043815232  | 192,687.94     | 42,731.95          | 22.177          |
| 0043816447  | 299,058.66     | (84,366.67)        | (28.211)        |
| 0043816703  | 86,281.14      | 69,501.01          | 80.552          |
| 0043816865  | 101,708.79     | 5,310.29           | 5.221           |
| 0043816926  | 276,416.24     | (7,851.76)         | (2.841)         |
| 0043817626  | 205,905.21     | 20,177.21          | 9.799           |
| 0043818105  | 80,915.32      | 2,236.01           | 2.763           |
| 0043818151  | 135,286.75     | 51,543.18          | 38.099          |
| 0043818201  | 107,383.96     | 2,472.40           | 2.302           |
| 0043818702  | 414,351.83     | 5,428.71           | 1.310           |
| 0043819112  | 200,019.79     | 96,660.79          | 48.326          |
| 0043819351  | 314,438.26     | 36,085.60          | 11.476          |
| 0043819652  | 101,992.82     | 39,632.35          | 38.858          |
| 0043819768  | 185,331.48     | 26,559.68          | 14.331          |
| 0043819782  | 185,301.51     | (26,055.08)        | (14.061)        |
| 0043819872  | 187,610.26     | 2,614.00           | 1.393           |
| 0043820989  | 327,922.28     | 110,750.63         | 33.773          |
| 0043821523  | 337,880.13     | 61,998.62          | 18.349          |
| 0043823106  | 276,246.76     | (11,493.29)        | (4.161)         |
| 0043823120  | 321,472.78     | (45,301.52)        | (14.092)        |
| 0043823161  | 301,464.35     | 64,950.14          | 21.545          |
| 0043823400  | 351,441.08     | 38,570.04          | 10.975          |
| 0043823769  | 117,851.46     | 1,438.89           | 1.221           |
| 0043823795  | 108,780.62     | 19,336.89          | 17.776          |
| 0043823967  | 54,336.76      | (3,039.26)         | (5.593)         |
| 0043824052  | 169,797.13     | (26,387.94)        | (15.541)        |
| 0043824513  | 25,095.26      | 2,795.69           | 11.140          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:43 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043824583  | 153,561.26     | 5,499.91           | 3.582           |
| 0043824612  | 53,209.66      | 14,497.04          | 27.245          |
| 0043824709  | 144,626.32     | 4,947.26           | 3.421           |
| 0043824792  | 88,515.53      | (13,390.19)        | (15.128)        |
| 0043825800  | 220,594.61     | 32,331.15          | 14.656          |
| 0043825809  | 424,397.18     | 119,599.96         | 28.181          |
| 0043825863  | 176,287.95     | 15,882.61          | 9.009           |
| 0043826268  | 280,813.04     | 46,610.32          | 16.598          |
| 0043826383  | 280,146.60     | (47,200.18)        | (16.848)        |
| 0043828003  | 82,338.41      | 329.82             | 0.401           |
| 0043828564  | 106,221.21     | 12,775.61          | 12.027          |
| 0043828711  | 152,028.65     | 32,205.23          | 21.184          |
| 0043829382  | 399,655.56     | (38,186.72)        | (9.555)         |
| 0043829552  | 130,348.22     | 1,623.11           | 1.245           |
| 0043829607  | 298,382.23     | (14,013.74)        | (4.697)         |
| 0043830055  | 42,776.45      | 15,916.32          | 37.208          |
| 0043831887  | 73,550.97      | 3,126.44           | 4.251           |
| 0043832277  | 387,247.82     | 24,576.39          | 6.346           |
| 0043832280  | 349,269.63     | 1,502.57           | 0.430           |
| 0043832381  | 257,067.67     | 5,730.77           | 2.229           |
| 0043832426  | 294,057.73     | 7,900.87           | 2.687           |
| 0043833435  | 190,367.17     | (6,939.25)         | (3.645)         |
| 0043833880  | 316,948.69     | (2,549.26)         | (0.804)         |
| 0043834706  | 107,650.87     | 16,266.30          | 15.110          |
| 0043835268  | 399,279.77     | (157,773.50)       | (39.515)        |
| 0043835551  | 336,708.81     | 55,970.86          | 16.623          |
| 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          |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:43 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0043841477  | 116,127.25     | (42,780.66)        | (36.839)        |
| 0043841646  | 77,075.46      | 188,767.60         | 244.913         |
| 0043841669  | 62,052.08      | (968.30)           | (1.560)         |
| 0043841888  | 109,627.17     | 1,060.48           | 0.967           |
| 0043841995  | 111,453.27     | 29,788.32          | 26.727          |
| 0043842522  | 155,292.35     | (6,662.14)         | (4.290)         |
| 0043843716  | 70,212.39      | 4,115.97           | 5.862           |
| 0043844709  | 106,120.43     | 3,716.89           | 3.503           |
| 0043845254  | 181,908.35     | 4,116.72           | 2.263           |
| 0043845833  | 248,908.04     | 881.79             | 0.354           |
| 0043846356  | 250,484.43     | (73,612.50)        | (29.388)        |
| 0043846870  | 96,883.67      | (1,556.05)         | (1.606)         |
| 0043846889  | 132,435.31     | 146.17             | 0.110           |
| 0043847062  | 81,376.64      | 21,231.53          | 26.090          |
| 0043847626  | 105,137.55     | (7,933.61)         | (7.546)         |
| 0043847715  | 105,339.85     | 2,250.44           | 2.136           |
| 0043847732  | 94,918.67      | 220.21             | 0.232           |
| 0043847868  | 111,800.09     | 22,471.59          | 20.100          |
| 0043848554  | 302,025.92     | 2,840.93           | 0.941           |
| 0043848587  | 118,662.57     | 10,619.83          | 8.950           |
| 0043848707  | 295,482.86     | (2,007.21)         | (0.679)         |
| 0043848996  | 178,541.99     | 14,728.80          | 8.249           |
| 0043849086  | 78,403.39      | (2,228.85)         | (2.843)         |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
 05-Dec-2024 9:27:43 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043849338  | 149,918.65     | (95,870.54)        | (63.948)        |
| 0043850504  | 495,157.29     | (5,925.65)         | (1.197)         |
| 0043851088  | 196,637.91     | 19,311.84          | 9.821           |
| 0043851226  | 104,043.59     | 12,679.42          | 12.187          |
| 0043851506  | 54,270.51      | 2,985.37           | 5.501           |
| 0043853762  | 122,287.01     | 21,594.31          | 17.659          |
| 0043854079  | 154,005.35     | 2,623.59           | 1.704           |
| 0043855231  | 107,436.24     | 6,294.15           | 5.858           |
| 0043855235  | 116,303.15     | 20,763.39          | 17.853          |
| 0043856292  | 194,039.12     | 15,764.83          | 8.125           |
| 0043857400  | 67,047.91      | 2,320.41           | 3.461           |
| 0043858303  | 72,625.77      | 1,957.96           | 2.696           |
| 0043858607  | 60,237.90      | 1,986.20           | 3.297           |
| 0043859004  | 110,857.09     | (5,968.06)         | (5.384)         |
| 0043859259  | 91,963.66      | 30,073.06          | 32.701          |
| 0043859845  | 28,989.51      | 15,528.99          | 53.568          |
| 0043860115  | 145,061.73     | 33,180.84          | 22.874          |
| 0043860297  | 46,453.96      | 4,510.78           | 9.710           |
| 0043861660  | 160,132.10     | (77,660.56)        | (48.498)        |
| 0043861691  | 117,952.98     | 31,555.98          | 26.753          |
| 0043862164  | 371,360.21     | 161,115.95         | 43.385          |
| 0043862335  | 101,111.32     | (57.22)            | (0.057)         |
| 0043862978  | 87,852.36      | (1,397.87)         | (1.591)         |
| 0043863014  | 373,379.22     | 21,011.73          | 5.627           |
| 0043863422  | 43,409.14      | (2,710.96)         | (6.245)         |
| 0043863837  | 52,337.88      | 10,391.65          | 19.855          |
| 0043864192  | 374,485.77     | 49,060.17          | 13.101          |
| 0043864222  | 158,981.46     | 3,897.19           | 2.451           |
| 0043864449  | 51,319.24      | 869.80             | 1.695           |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:43 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043864797  | 176,066.71     | 16,684.19          | 9.476           |
| 0043865224  | 87,531.37      | 84,322.05          | 96.334          |
| 0043865251  | 111,875.01     | 364.26             | 0.326           |
| 0043865707  | 383,506.53     | 13,305.67          | 3.469           |
| 0043865933  | 70,016.97      | 143,655.36         | 205.172         |
| 0043866686  | 212,647.92     | 62,403.92          | 29.346          |
| 0043867141  | 54,746.89      | 22,344.35          | 40.814          |
| 0043867771  | 134,773.57     | 12,999.64          | 9.646           |
| 0043868926  | 155,670.18     | 1,321.72           | 0.849           |
| 0043868934  | 72,578.38      | 894.23             | 1.232           |
| 0043868935  | 94,909.50      | (839.02)           | (0.884)         |
| 0043869498  | 319,837.83     | 6,691.56           | 2.092           |
| 0043869564  | 153,620.99     | 2,797.30           | 1.821           |
| 0043869608  | 74,917.39      | 4,085.38           | 5.453           |
| 0043870106  | 81,248.68      | 40,219.64          | 49.502          |
| 0043870336  | 34,512.70      | 1,796.63           | 5.206           |
| 0043870677  | 131,756.00     | 36,185.05          | 27.464          |
| 0043870841  | 365,641.22     | (28,859.07)        | (7.893)         |
| 0043871095  | 386,112.41     | (31,716.30)        | (8.214)         |
| 0043872136  | 142,204.89     | 3,765.99           | 2.648           |
| 0043872601  | 122,196.42     | 5,468.57           | 4.475           |
| 0043872893  | 209,924.02     | (46,201.29)        | (22.009)        |
| 0043873056  | 100,228.15     | 9,257.71           | 9.237           |
| 0043873198  | 144,265.49     | (3,001.04)         | (2.080)         |
| 0043873904  | 186,247.42     | 3,842.69           | 2.063           |
| 0043874224  | 148,193.02     | 3,097.12           | 2.090           |
| 0043874281  | 100,310.03     | 28,356.44          | 28.269          |
| 0043875869  | 96,389.58      | (5,071.78)         | (5.262)         |
| 0043876076  | 252,993.82     | 3,210.54           | 1.269           |

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Distribution Date: 26-Dec-2024  
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C06



Cumulative Realized Loss Detail

| Loan Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|-------------|-------------------|-----------------------|--------------------|
| 0043876112  | 132,273.16        | (1,583.07)            | (1.197)            |
| 0043876272  | 174,521.22        | (55,572.03)           | (31.843)           |
| 0043876321  | 161,099.73        | (24,688.01)           | (15.325)           |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 26-Dec-2024  
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## Realized Loss Detail Report - Loans with Losses during Current Period

|         | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|---------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group   | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group 1 | 5                   | 780,390.90                | 174,370.05                  | 0.005 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 5                   | 780,390.90                          | 174,370.05                  | 0.005 %                 |
| Group 2 | 10                  | 1,847,971.53              | 152,081.90                  | 0.006 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 10                  | 1,847,971.53                        | 152,081.90                  | 0.006 %                 |
| Total   | 15                  | 2,628,362.43              | 326,451.95                  | 0.005 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 15                  | 2,628,362.43                        | 326,451.95                  | 0.005 %                 |

## Realized Loss Loan Detail Report - Loans with Losses during Current Period

| Group   | Loan Number | Original Securitized Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0043754948  | 62,000.00                    | 3.750 %           | IL    | 66.00              | 360           | 59,978.59                           | 11/30/2024                 | 110,149.68           | 110,149.68                      |
| Group 1 | 0043757206  | 417,000.00                   | 3.500 %           | FL    | 70.00              | 360           | 394,835.05                          | 11/30/2024                 | 72,597.27            | 72,597.27                       |
| Group 1 | 0043792192  | 89,000.00                    | 5.000 %           | TN    | 62.00              | 360           | 86,209.79                           | 07/31/2020                 | (489.50)             | 36,640.93                       |
| Group 1 | 0043794918  | 79,000.00                    | 3.875 %           | MS    | 71.00              | 360           | 70,964.44                           | 05/31/2024                 | (433.60)             | 4,003.93                        |
| Group 1 | 0043805591  | 171,000.00                   | 4.750 %           | NY    | 80.00              | 360           | 168,403.03                          | 11/30/2024                 | (7,453.80)           | (7,453.80)                      |
| Group 2 | 0043820989  | 364,000.00                   | 4.625 %           | AK    | 90.00              | 360           | 327,922.28                          | 11/30/2024                 | 110,750.63           | 110,750.63                      |
| Group 2 | 0043841477  | 124,000.00                   | 4.750 %           | NY    | 95.00              | 360           | 116,127.25                          | 11/30/2024                 | (42,780.66)          | (42,780.66)                     |
| Group 2 | 0043851088  | 153,000.00                   | 4.500 %           | IL    | 88.00              | 360           | 196,637.91                          | 04/30/2024                 | (19.00)              | 19,311.84                       |
| Group 2 | 0043853762  | 125,000.00                   | 4.125 %           | MI    | 95.00              | 360           | 122,287.01                          | 11/30/2024                 | 21,594.31            | 21,594.31                       |
| Group 2 | 0043856292  | 195,000.00                   | 4.125 %           | TX    | 95.00              | 360           | 194,039.12                          | 07/31/2021                 | (276.98)             | 15,764.83                       |
| Group 2 | 0043860115  | 151,000.00                   | 3.625 %           | NJ    | 95.00              | 360           | 145,061.73                          | 11/30/2024                 | 33,180.84            | 33,180.84                       |
| Group 2 | 0043861691  | 107,000.00                   | 2.875 %           | IL    | 97.00              | 360           | 117,952.98                          | 11/30/2024                 | 31,555.98            | 31,555.98                       |
| Group 2 | 0043865707  | 395,000.00                   | 4.375 %           | TX    | 90.00              | 360           | 383,506.53                          | 06/30/2020                 | (30.00)              | 13,305.67                       |
| Group 2 | 0043870336  | 36,000.00                    | 4.625 %           | TX    | 97.00              | 360           | 34,512.70                           | 04/30/2021                 | (546.51)             | 1,796.63                        |
| Group 2 | 0043872893  | 214,000.00                   | 4.375 %           | NC    | 95.00              | 360           | 209,924.02                          | 04/30/2021                 | (1,346.71)           | (46,201.29)                     |

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

\* This data is currently not provided for reporting.

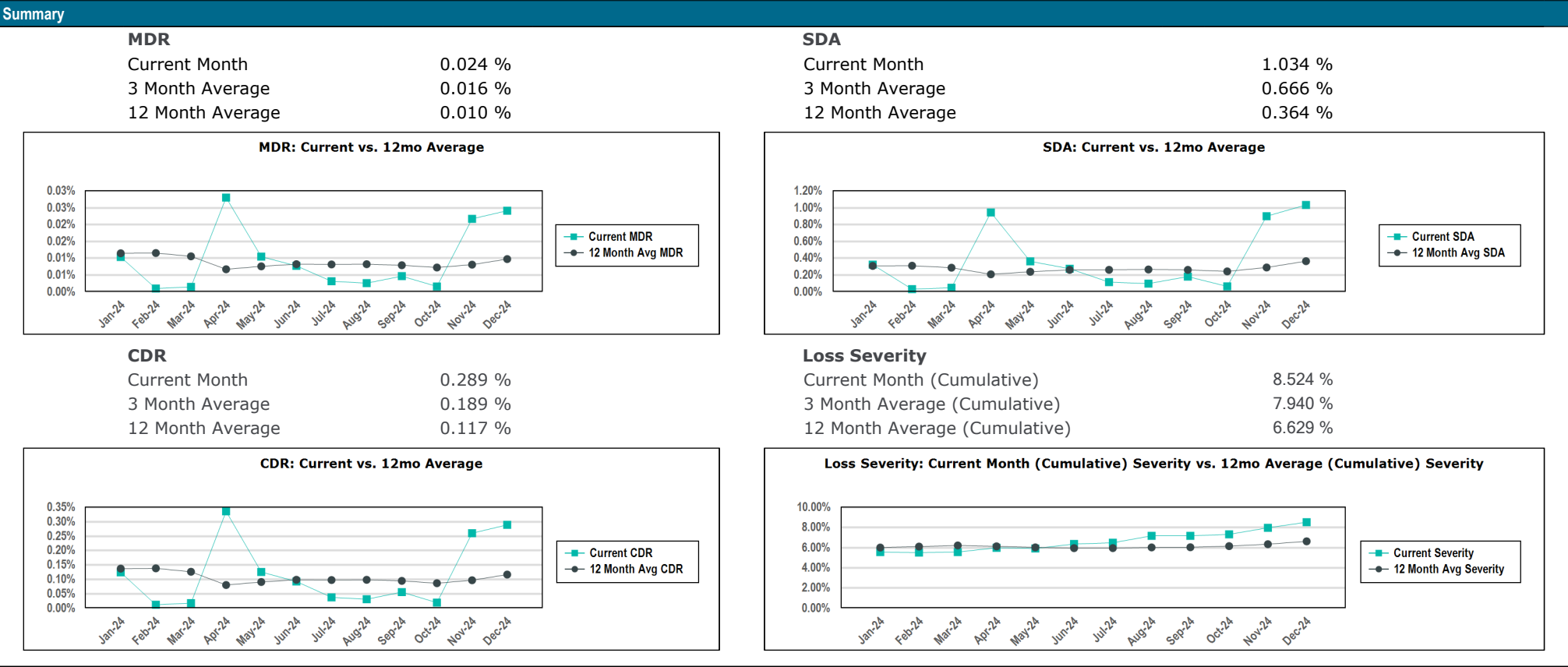
\*\* The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:43 AM

Realized Loss Report - Collateral

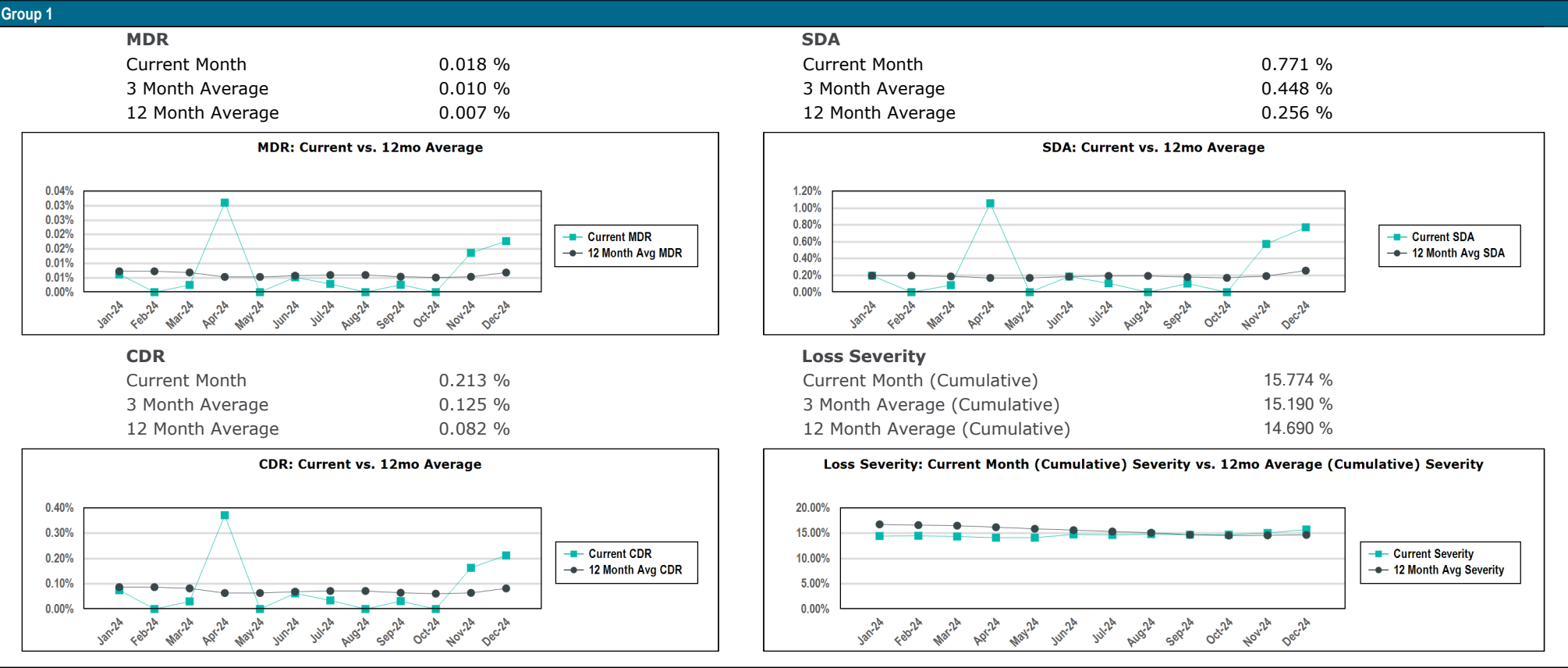


Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C06



Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:43 AM

Realized Loss Report - Collateral



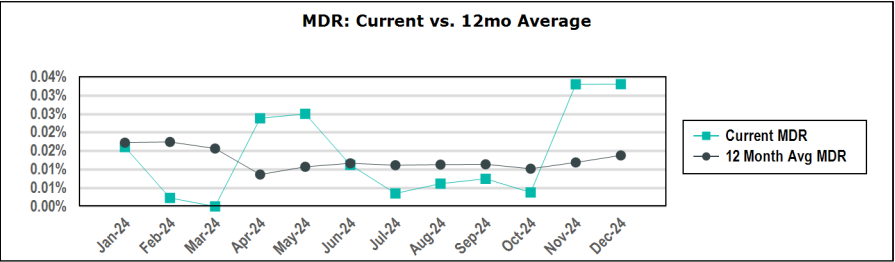
Distribution Date: 26-Dec-2024  
05-Dec-2024 9:27:44 AM

Realized Loss Report - Collateral

Group 2

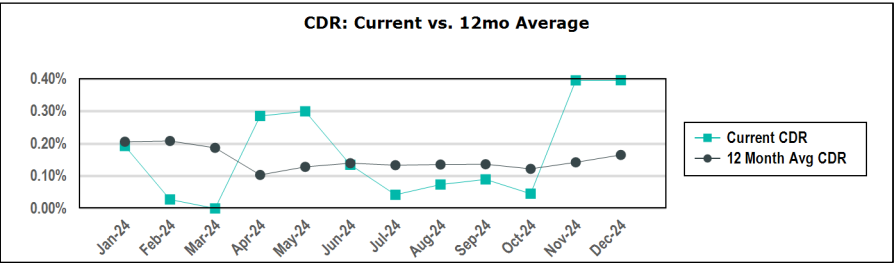
MDR

|                  |         |
|------------------|---------|
| Current Month    | 0.033 % |
| 3 Month Average  | 0.023 % |
| 12 Month Average | 0.014 % |



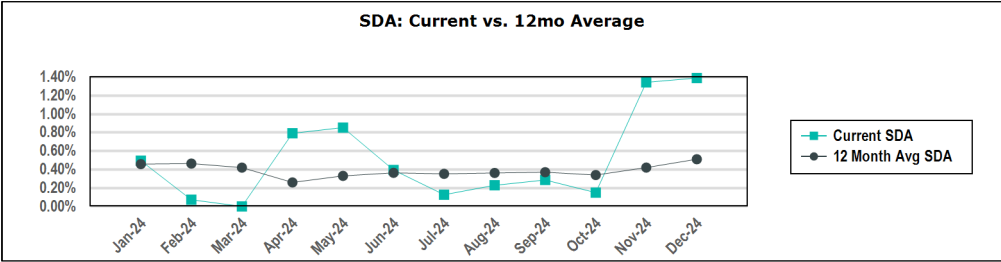
CDR

|                  |         |
|------------------|---------|
| Current Month    | 0.397 % |
| 3 Month Average  | 0.279 % |
| 12 Month Average | 0.165 % |



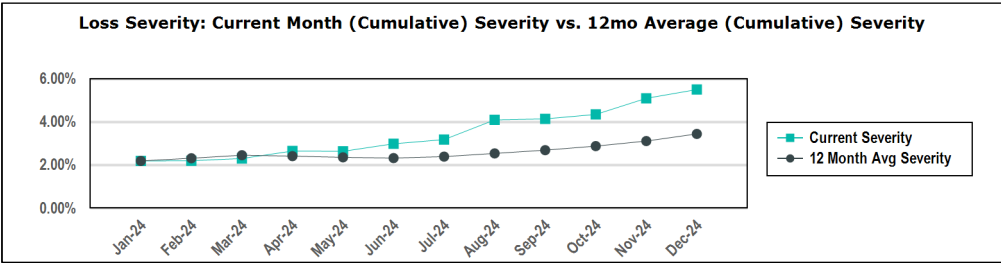
SDA

|                  |         |
|------------------|---------|
| Current Month    | 1.390 % |
| 3 Month Average  | 0.961 % |
| 12 Month Average | 0.511 % |



Loss Severity

|                               |         |
|-------------------------------|---------|
| Current Month (Cumulative)    | 5.515 % |
| 3 Month Average (Cumulative)  | 4.995 % |
| 12 Month Average (Cumulative) | 3.457 % |



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  $\text{CDR} / 0.03$

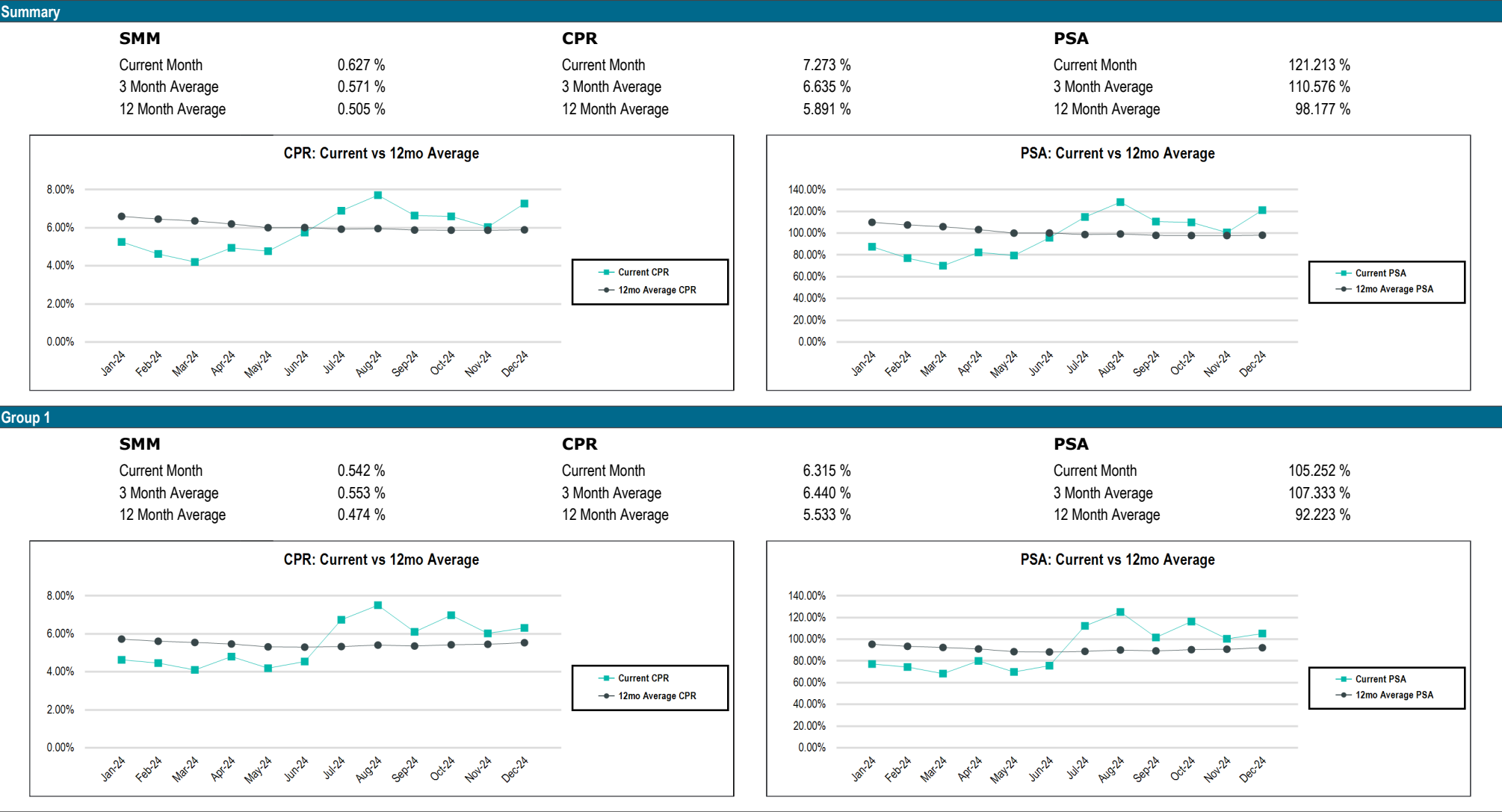
Cumulative Loss Severity:  $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$ .  
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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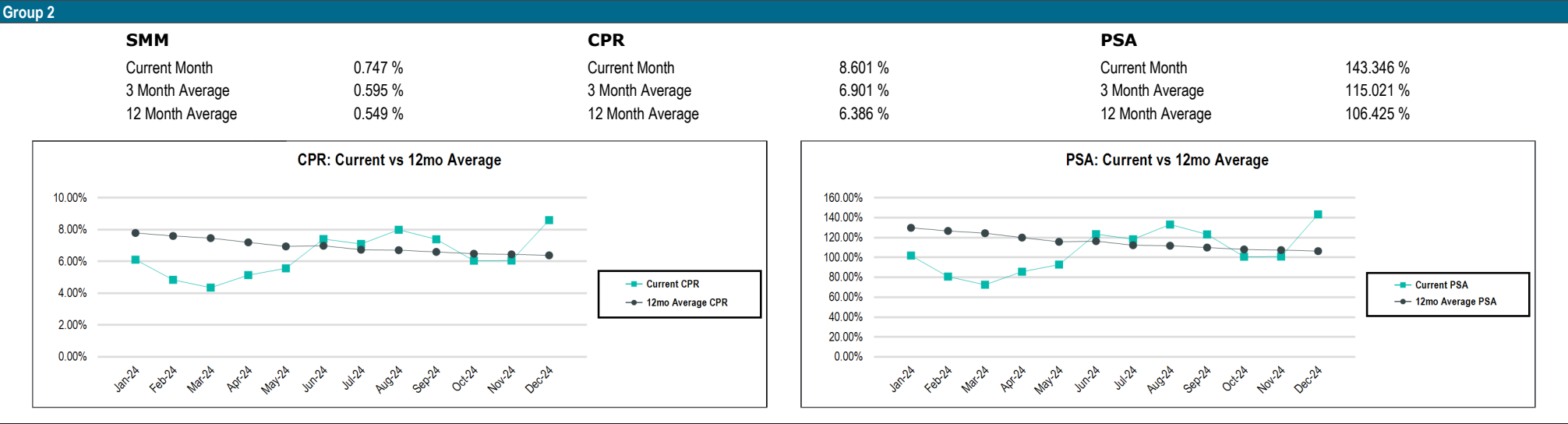
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Prepayment Rates



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Prepayment Rates



Calculation Methodology:

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>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<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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 <a href="https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes">https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes</a> for more information. |           |                         |                              |                                 |

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| Bond Retirement Detail - Effective July 2022                                                                                                                                                                                |           |                         |                              |                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                                                                                                                                                                                                       | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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                     |
| <a href="https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes">https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes</a> |           |                         |                              |                                 |

| Bond Retirement Detail – Effective May 2023                                                                                                                                                                       |           |                         |                              |                                 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                                                                                                                                                                                             | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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                      |
| <a href="https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes">https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes</a> |           |                         |                              |                                 |

| Bond Retirement Detail – Effective October 2023                                                                                                                                                                   |           |                         |                              |                                 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                                                                                                                                                                                             | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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                      |
| <a href="https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes">https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes</a> |           |                         |                              |                                 |

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