

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
08-Jan-2021 1:11:19 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/31/2020	0.00000 %	8,058,514,216.89	0.00	388,596,790.41	0.00	7,669,917,428.25	388,596,790.41	0.00
1M-1	30711XQS6	01/22/2021	0.89800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	01/22/2021	2.79800 %	21,933,304.11	47,731.74	638,984.20	0.00	21,294,319.90	686,715.94	0.00
1M-AH		12/31/2020	0.00000 %	1,154,611.83	0.00	33,637.37	0.00	1,120,974.45	33,637.37	0.00
1M-2B	30711XQU1	01/22/2021	2.79800 %	93,986,000.00	204,534.42	0.00	0.00	93,986,000.00	204,534.42	0.00
1M-BH		12/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	01/22/2021	2.79800 %	93,986,000.00	204,534.42	0.00	0.00	93,986,000.00	204,534.42	0.00
1M-CH		12/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	01/22/2021	2.79800 %	209,905,304.11	456,800.59	638,984.20	0.00	209,266,319.90	1,095,784.79	0.00
1M-2H		12/31/2020	0.00000 %	11,049,823.83	0.00	33,637.37	0.00	11,016,186.45	33,637.37	0.00
1B-1	30711XQW7	01/22/2021	4.29800 %	78,322,000.00	261,821.74	0.00	0.00	78,322,000.00	261,821.74	0.00
1B-1H		12/31/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		12/31/2020	0.00000 %	82,133,049.26	0.00	0.00	1.77	82,133,047.49	0.00	311,624.51
1A-I1	30711XQZ0	01/22/2021	1.80000 %	0.00	30,706.63	0.00	0.00	0.00	30,706.63	0.00
1A-I2	30711XRB2	01/22/2021	1.40000 %	0.00	23,882.93	0.00	0.00	0.00	23,882.93	0.00
1A-I3	30711XRD8	01/22/2021	1.00000 %	0.00	17,059.24	0.00	0.00	0.00	17,059.24	0.00
1A-I4	30711XRF3	01/22/2021	0.60000 %	0.00	10,235.54	0.00	0.00	0.00	10,235.54	0.00
1B-I1	30711XRH9	01/22/2021	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1B-I2	30711XRK2	01/22/2021	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1B-I3	30711XRM8	01/22/2021	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1B-I4	30711XRP1	01/22/2021	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1C-I1	30711XRR7	01/22/2021	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1C-I2	30711XRT3	01/22/2021	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1C-I3	30711XRV8	01/22/2021	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1C-I4	30711XRX4	01/22/2021	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1E-A1	30711XQY3	01/22/2021	0.99800 %	21,933,304.11	17,025.12	638,984.20	0.00	21,294,319.90	656,009.32	0.00
1E-A2	30711XRA4	01/22/2021	1.39800 %	21,933,304.11	23,848.81	638,984.20	0.00	21,294,319.90	662,833.01	0.00
1E-A3	30711XRC0	01/22/2021	1.79800 %	21,933,304.11	30,672.51	638,984.20	0.00	21,294,319.90	669,656.71	0.00
1E-A4	30711XRE6	01/22/2021	2.19800 %	21,933,304.11	37,496.20	638,984.20	0.00	21,294,319.90	676,480.40	0.00
1E-B1	30711XRG1	01/22/2021	0.99800 %	93,986,000.00	72,954.02	0.00	0.00	93,986,000.00	72,954.02	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	01/22/2021	1.39800 %	93,986,000.00	102,194.11	0.00	0.00	93,986,000.00	102,194.11	0.00
1E-B3	30711XRL0	01/22/2021	1.79800 %	93,986,000.00	131,434.20	0.00	0.00	93,986,000.00	131,434.20	0.00
1E-B4	30711XRN6	01/22/2021	2.19800 %	93,986,000.00	160,674.29	0.00	0.00	93,986,000.00	160,674.29	0.00
1E-C1	30711XRQ9	01/22/2021	0.99800 %	93,986,000.00	72,954.02	0.00	0.00	93,986,000.00	72,954.02	0.00
1E-C2	30711XRS5	01/22/2021	1.39800 %	93,986,000.00	102,194.11	0.00	0.00	93,986,000.00	102,194.11	0.00
1E-C3	30711XRU0	01/22/2021	1.79800 %	93,986,000.00	131,434.20	0.00	0.00	93,986,000.00	131,434.20	0.00
1E-C4	30711XRW6	01/22/2021	2.19800 %	93,986,000.00	160,674.29	0.00	0.00	93,986,000.00	160,674.29	0.00
1E-D1	30711XRY2	01/22/2021	0.99800 %	115,919,304.11	89,979.14	638,984.20	0.00	115,280,319.90	728,963.34	0.00
1E-D2	30711XRZ9	01/22/2021	1.39800 %	115,919,304.11	126,042.92	638,984.20	0.00	115,280,319.90	765,027.12	0.00
1E-D3	30711XSA3	01/22/2021	1.79800 %	115,919,304.11	162,106.71	638,984.20	0.00	115,280,319.90	801,090.91	0.00
1E-D4	30711XSB1	01/22/2021	2.19800 %	115,919,304.11	198,170.49	638,984.20	0.00	115,280,319.90	837,154.69	0.00
1E-D5	30711XSC9	01/22/2021	2.79800 %	115,919,304.11	252,266.17	638,984.20	0.00	115,280,319.90	891,250.37	0.00
1E-F1	30711XSD7	01/22/2021	0.99800 %	187,972,000.00	145,908.04	0.00	0.00	187,972,000.00	145,908.04	0.00
1E-F2	30711XSE5	01/22/2021	1.39800 %	187,972,000.00	204,388.22	0.00	0.00	187,972,000.00	204,388.22	0.00
1E-F3	30711XSF2	01/22/2021	1.79800 %	187,972,000.00	262,868.40	0.00	0.00	187,972,000.00	262,868.40	0.00
1E-F4	30711XSG0	01/22/2021	2.19800 %	187,972,000.00	321,348.58	0.00	0.00	187,972,000.00	321,348.58	0.00
1E-F5	30711XSH8	01/22/2021	2.79800 %	187,972,000.00	409,068.84	0.00	0.00	187,972,000.00	409,068.84	0.00
1X-1	30711XSJ4	01/22/2021	1.80000 %	0.00	162,287.03	0.00	0.00	0.00	162,287.03	0.00
1X-2	30711XSK1	01/22/2021	1.40000 %	0.00	126,223.24	0.00	0.00	0.00	126,223.24	0.00
1X-3	30711XSL9	01/22/2021	1.00000 %	0.00	90,159.46	0.00	0.00	0.00	90,159.46	0.00
1X-4	30711XSM7	01/22/2021	0.60000 %	0.00	54,095.68	0.00	0.00	0.00	54,095.68	0.00
1Y-1	30711XSN5	01/22/2021	1.80000 %	0.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00
1Y-2	30711XSP0	01/22/2021	1.40000 %	0.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00
1Y-3	30711XSQ8	01/22/2021	1.00000 %	0.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00
1Y-4	30711XSR6	01/22/2021	0.60000 %	0.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00
2A-H		12/31/2020	0.00000 %	6,609,542,332.69	0.00	361,149,835.76	0.00	6,248,392,496.93	361,149,835.76	0.00
2M-1	30711XSS4	01/22/2021	0.89800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	01/22/2021	2.94800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	01/22/2021	2.94800 %	103,216,428.26	236,663.80	599,616.76	0.00	102,616,811.51	836,280.56	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		12/31/2020	0.00000 %	5,432,715.40	0.00	31,560.36	0.00	5,401,155.05	31,560.36	0.00
2M-2C	30711XSV7	01/22/2021	2.94800 %	120,816,000.00	277,017.66	0.00	0.00	120,816,000.00	277,017.66	0.00
2M-CH		12/31/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	01/22/2021	2.94800 %	224,032,428.26	513,681.47	599,616.76	0.00	223,432,811.51	1,113,298.23	0.00
2M-2H		12/31/2020	0.00000 %	11,791,770.40	0.00	31,560.36	0.00	11,760,210.05	31,560.36	0.00
2B-1	30711XSW5	01/22/2021	4.59800 %	73,668,000.00	263,453.14	0.00	0.00	73,668,000.00	263,453.14	0.00
2B-1H		12/31/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		12/31/2020	0.00000 %	77,474,245.15	0.00	0.00	9,272.99	77,464,972.16	0.00	80,792.84
2A-I1	30711XSZ8	01/22/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	01/22/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	01/22/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	01/22/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	01/22/2021	1.80000 %	0.00	144,503.00	0.00	0.00	0.00	144,503.00	0.00
2B-I2	30711XTK0	01/22/2021	1.40000 %	0.00	112,391.22	0.00	0.00	0.00	112,391.22	0.00
2B-I3	30711XTM6	01/22/2021	1.00000 %	0.00	80,279.44	0.00	0.00	0.00	80,279.44	0.00
2B-I4	30711XTP9	01/22/2021	0.60000 %	0.00	48,167.67	0.00	0.00	0.00	48,167.67	0.00
2C-I1	30711XTR5	01/22/2021	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2C-I2	30711XTT1	01/22/2021	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2C-I3	30711XTV6	01/22/2021	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2C-I4	30711XTX2	01/22/2021	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2E-A1	30711XSY1	01/22/2021	1.14800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	01/22/2021	1.54800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	01/22/2021	1.94800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	01/22/2021	2.34800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	01/22/2021	1.14800 %	103,216,428.26	92,160.80	599,616.76	0.00	102,616,811.51	691,777.56	0.00
2E-B2	30711XTJ3	01/22/2021	1.54800 %	103,216,428.26	124,272.58	599,616.76	0.00	102,616,811.51	723,889.34	0.00
2E-B3	30711XTL8	01/22/2021	1.94800 %	103,216,428.26	156,384.36	599,616.76	0.00	102,616,811.51	756,001.12	0.00
2E-B4	30711XTN4	01/22/2021	2.34800 %	103,216,428.26	188,496.13	599,616.76	0.00	102,616,811.51	788,112.89	0.00
2E-C1	30711XTQ7	01/22/2021	1.14800 %	120,816,000.00	107,875.26	0.00	0.00	120,816,000.00	107,875.26	0.00
2E-C2	30711XTS3	01/22/2021	1.54800 %	120,816,000.00	145,462.46	0.00	0.00	120,816,000.00	145,462.46	0.00
2E-C3	30711XTU8	01/22/2021	1.94800 %	120,816,000.00	183,049.66	0.00	0.00	120,816,000.00	183,049.66	0.00

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Distribution Date: 25-Jan-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	01/22/2021	2.34800 %	120,816,000.00	220,636.86	0.00	0.00	120,816,000.00	220,636.86	0.00
2E-D1	30711XTY0	01/22/2021	1.14800 %	103,216,428.26	92,160.80	599,616.76	0.00	102,616,811.51	691,777.56	0.00
2E-D2	30711XTZ7	01/22/2021	1.54800 %	103,216,428.26	124,272.58	599,616.76	0.00	102,616,811.51	723,889.34	0.00
2E-D3	30711XUA0	01/22/2021	1.94800 %	103,216,428.26	156,384.36	599,616.76	0.00	102,616,811.51	756,001.12	0.00
2E-D4	30711XUB8	01/22/2021	2.34800 %	103,216,428.26	188,496.13	599,616.76	0.00	102,616,811.51	788,112.89	0.00
2E-D5	30711XUC6	01/22/2021	2.94800 %	103,216,428.26	236,663.80	599,616.76	0.00	102,616,811.51	836,280.56	0.00
2E-F1	30711XUD4	01/22/2021	1.14800 %	224,032,428.26	200,036.07	599,616.76	0.00	223,432,811.51	799,652.83	0.00
2E-F2	30711XUE2	01/22/2021	1.54800 %	224,032,428.26	269,735.04	599,616.76	0.00	223,432,811.51	869,351.80	0.00
2E-F3	30711XUF9	01/22/2021	1.94800 %	224,032,428.26	339,434.02	599,616.76	0.00	223,432,811.51	939,050.78	0.00
2E-F4	30711XUG7	01/22/2021	2.34800 %	224,032,428.26	409,133.00	599,616.76	0.00	223,432,811.51	1,008,749.76	0.00
2E-F5	30711XUH5	01/22/2021	2.94800 %	224,032,428.26	513,681.47	599,616.76	0.00	223,432,811.51	1,113,298.23	0.00
2X-1	30711XUJ1	01/22/2021	1.80000 %	0.00	144,503.00	0.00	0.00	0.00	144,503.00	0.00
2X-2	30711XUK8	01/22/2021	1.40000 %	0.00	112,391.22	0.00	0.00	0.00	112,391.22	0.00
2X-3	30711XUL6	01/22/2021	1.00000 %	0.00	80,279.44	0.00	0.00	0.00	80,279.44	0.00
2X-4	30711XUM4	01/22/2021	0.60000 %	0.00	48,167.67	0.00	0.00	0.00	48,167.67	0.00
2Y-1	30711XUN2	01/22/2021	1.80000 %	0.00	313,645.40	0.00	0.00	0.00	313,645.40	0.00
2Y-2	30711XUP7	01/22/2021	1.40000 %	0.00	243,946.42	0.00	0.00	0.00	243,946.42	0.00
2Y-3	30711XUQ5	01/22/2021	1.00000 %	0.00	174,247.44	0.00	0.00	0.00	174,247.44	0.00
2Y-4	30711XUR3	01/22/2021	0.60000 %	0.00	104,548.47	0.00	0.00	0.00	104,548.47	0.00
Totals				20,792,664,666.82	13,406,568.54	766,499,715.99	9,274.76	20,026,155,677.89	779,906,284.53	392,417.35

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

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

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Series 2017-C06



Distribution Date: 25-Jan-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	8,058,514,216.89	14,059,322.11	374,537,468.30	0.00	0.00	388,596,790.41	7,669,917,428.25	0.48352956	388,596,790.41
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	93,986,000.00	21,933,304.11	638,984.20	0.00	0.00	0.00	638,984.20	21,294,319.90	0.22656906	638,984.20
1M-AH	4,947,606.00	1,154,611.83	33,637.37	0.00	0.00	0.00	33,637.37	1,120,974.45	0.22656906	33,637.37
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	209,905,304.11	638,984.20	0.00	0.00	0.00	638,984.20	209,266,319.90	0.74218969	638,984.20
1M-2H	14,842,818.00	11,049,823.83	33,637.37	0.00	0.00	0.00	33,637.37	11,016,186.45	0.74218969	33,637.37
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,133,049.26	0.00	0.00	0.00	1.77	1.77	82,133,047.49	0.99622020	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	93,986,000.00	21,933,304.11	638,984.20	0.00	0.00	0.00	638,984.20	21,294,319.90	0.22656906	638,984.20
1E-A2	93,986,000.00	21,933,304.11	638,984.20	0.00	0.00	0.00	638,984.20	21,294,319.90	0.22656906	638,984.20
1E-A3	93,986,000.00	21,933,304.11	638,984.20	0.00	0.00	0.00	638,984.20	21,294,319.90	0.22656906	638,984.20
1E-A4	93,986,000.00	21,933,304.11	638,984.20	0.00	0.00	0.00	638,984.20	21,294,319.90	0.22656906	638,984.20
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

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Series 2017-C06



Distribution Date: 25-Jan-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	115,919,304.11	638,984.20	0.00	0.00	0.00	638,984.20	115,280,319.90	0.61328453	638,984.20
1E-D2	187,972,000.00	115,919,304.11	638,984.20	0.00	0.00	0.00	638,984.20	115,280,319.90	0.61328453	638,984.20
1E-D3	187,972,000.00	115,919,304.11	638,984.20	0.00	0.00	0.00	638,984.20	115,280,319.90	0.61328453	638,984.20
1E-D4	187,972,000.00	115,919,304.11	638,984.20	0.00	0.00	0.00	638,984.20	115,280,319.90	0.61328453	638,984.20
1E-D5	187,972,000.00	115,919,304.11	638,984.20	0.00	0.00	0.00	638,984.20	115,280,319.90	0.61328453	638,984.20
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
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	6,609,542,332.69	10,673,797.24	350,476,038.52	0.00	0.00	361,149,835.76	6,248,392,496.93	0.42076677	361,149,835.76
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	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.84936442	599,616.76
2M-BH	6,359,055.00	5,432,715.40	31,560.36	0.00	0.00	0.00	31,560.36	5,401,155.05	0.84936442	31,560.36
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	224,032,428.26	599,616.76	0.00	0.00	0.00	599,616.76	223,432,811.51	0.61897204	599,616.76

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,791,770.40	31,560.36	0.00	0.00	0.00	31,560.36	11,760,210.05	0.61895028	31,560.36
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,474,245.15	0.00	0.00	0.00	9,272.99	9,272.99	77,464,972.16	0.99895813	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.84936442	599,616.76
2E-B2	120,816,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.84936442	599,616.76
2E-B3	120,816,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.84936442	599,616.76
2E-B4	120,816,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.84936442	599,616.76
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.42728875	599,616.76
2E-D2	240,158,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.42728875	599,616.76
2E-D3	240,158,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.42728875	599,616.76
2E-D4	240,158,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.42728875	599,616.76
2E-D5	240,158,000.00	103,216,428.26	599,616.76	0.00	0.00	0.00	599,616.76	102,616,811.51	0.42728875	599,616.76

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	224,032,428.26	599,616.76	0.00	0.00	0.00	599,616.76	223,432,811.51	0.92468221	599,616.76
2E-F2	241,632,000.00	224,032,428.26	599,616.76	0.00	0.00	0.00	599,616.76	223,432,811.51	0.92468221	599,616.76
2E-F3	241,632,000.00	224,032,428.26	599,616.76	0.00	0.00	0.00	599,616.76	223,432,811.51	0.92468221	599,616.76
2E-F4	241,632,000.00	224,032,428.26	599,616.76	0.00	0.00	0.00	599,616.76	223,432,811.51	0.92468221	599,616.76
2E-F5	241,632,000.00	224,032,428.26	599,616.76	0.00	0.00	0.00	599,616.76	223,432,811.51	0.92468221	599,616.76
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	20,792,664,666.82	41,486,209.17	725,013,506.82	0.00	9,274.76	766,508,990.75	20,026,155,677.89	0.50653911	766,499,715.99

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
08-Jan-2021 1:11:19 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	508.02760808	0.88633259	23.61171911	0.00000000	0.00000000	24.49805170	483.52955649	0.48352956	24.49805170
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	93,986,000.00	233.36777935	6.79871683	0.00000000	0.00000000	0.00000000	6.79871683	226.56906241	0.22656906	6.79871683
1M-AH	4,947,606.00	233.36778030	6.79871639	0.00000000	0.00000000	0.00000000	6.79871639	226.56906189	0.22656906	6.79871639
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	744.45592645	2.26623894	0.00000000	0.00000000	0.00000000	2.26623894	742.18968747	0.74218969	2.26623894
1M-2H	14,842,818.00	744.45592677	2.26623880	0.00000000	0.00000000	0.00000000	2.26623880	742.18968730	0.74218969	2.26623880
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	996.22021979	0.00000000	0.00000000	0.00000000	0.00002147	0.00002147	996.22019832	0.99622020	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	93,986,000.00	233.36777935	6.79871683	0.00000000	0.00000000	0.00000000	6.79871683	226.56906241	0.22656906	6.79871683
1E-A2	93,986,000.00	233.36777935	6.79871683	0.00000000	0.00000000	0.00000000	6.79871683	226.56906241	0.22656906	6.79871683
1E-A3	93,986,000.00	233.36777935	6.79871683	0.00000000	0.00000000	0.00000000	6.79871683	226.56906241	0.22656906	6.79871683
1E-A4	93,986,000.00	233.36777935	6.79871683	0.00000000	0.00000000	0.00000000	6.79871683	226.56906241	0.22656906	6.79871683
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	616.68388968	3.39935842	0.00000000	0.00000000	0.00000000	3.39935842	613.28453121	0.61328453	3.39935842
1E-D2	187,972,000.00	616.68388968	3.39935842	0.00000000	0.00000000	0.00000000	3.39935842	613.28453121	0.61328453	3.39935842
1E-D3	187,972,000.00	616.68388968	3.39935842	0.00000000	0.00000000	0.00000000	3.39935842	613.28453121	0.61328453	3.39935842
1E-D4	187,972,000.00	616.68388968	3.39935842	0.00000000	0.00000000	0.00000000	3.39935842	613.28453121	0.61328453	3.39935842
1E-D5	187,972,000.00	616.68388968	3.39935842	0.00000000	0.00000000	0.00000000	3.39935842	613.28453121	0.61328453	3.39935842
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	445.08660520	0.71877355	23.60105773	0.00000000	0.00000000	24.31983128	420.76677392	0.42076677	24.31983128
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	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	854.32747533	4.96305754	0.00000000	0.00000000	0.00000000	4.96305754	849.36441788	0.84936442	4.96305754
2M-BH	6,359,055.00	854.32747476	4.96305819	0.00000000	0.00000000	0.00000000	4.96305819	849.36441814	0.84936442	4.96305819
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	620.63314327	1.66110789	0.00000000	0.00000000	0.00000000	1.66110789	618.97203541	0.61897204	1.66110789

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Series 2017-C06



Distribution Date: 25-Jan-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	620.61132880	1.66104972	0.00000000	0.00000000	0.00000000	1.66104972	618.95027960	0.61895028	1.66104972
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.07770785	0.00000000	0.00000000	0.00000000	0.11958087	0.11958087	998.95812698	0.99895813	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	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	854.32747533	4.96305754	0.00000000	0.00000000	0.00000000	4.96305754	849.36441788	0.84936442	4.96305754
2E-B2	120,816,000.00	854.32747533	4.96305754	0.00000000	0.00000000	0.00000000	4.96305754	849.36441788	0.84936442	4.96305754
2E-B3	120,816,000.00	854.32747533	4.96305754	0.00000000	0.00000000	0.00000000	4.96305754	849.36441788	0.84936442	4.96305754
2E-B4	120,816,000.00	854.32747533	4.96305754	0.00000000	0.00000000	0.00000000	4.96305754	849.36441788	0.84936442	4.96305754
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	429.78550896	2.49675947	0.00000000	0.00000000	0.00000000	2.49675947	427.28874953	0.42728875	2.49675947
2E-D2	240,158,000.00	429.78550896	2.49675947	0.00000000	0.00000000	0.00000000	2.49675947	427.28874953	0.42728875	2.49675947
2E-D3	240,158,000.00	429.78550896	2.49675947	0.00000000	0.00000000	0.00000000	2.49675947	427.28874953	0.42728875	2.49675947
2E-D4	240,158,000.00	429.78550896	2.49675947	0.00000000	0.00000000	0.00000000	2.49675947	427.28874953	0.42728875	2.49675947
2E-D5	240,158,000.00	429.78550896	2.49675947	0.00000000	0.00000000	0.00000000	2.49675947	427.28874953	0.42728875	2.49675947

Contact:
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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

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Distribution Date: 25-Jan-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	927.16373767	2.48152877	0.00000000	0.00000000	0.00000000	2.48152877	924.68220894	0.92468221	2.48152877
2E-F2	241,632,000.00	927.16373767	2.48152877	0.00000000	0.00000000	0.00000000	2.48152877	924.68220894	0.92468221	2.48152877
2E-F3	241,632,000.00	927.16373767	2.48152877	0.00000000	0.00000000	0.00000000	2.48152877	924.68220894	0.92468221	2.48152877
2E-F4	241,632,000.00	927.16373767	2.48152877	0.00000000	0.00000000	0.00000000	2.48152877	924.68220894	0.92468221	2.48152877
2E-F5	241,632,000.00	927.16373767	2.48152877	0.00000000	0.00000000	0.00000000	2.48152877	924.68220894	0.92468221	2.48152877
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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8480 Stagecoach Circle
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Distribution Date: 25-Jan-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,058,514,216.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,669,917,428.25
1M-1	N/A	N/A	0.89800 %	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	12/28/20 - 01/24/21	28	2.79800 %	21,933,304.11	47,731.74	0.00	0.00	0.00	0.00	47,731.74	0.00	21,294,319.90
1M-AH	N/A	N/A	0.00000 %	1,154,611.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,120,974.45
1M-2B	12/28/20 - 01/24/21	28	2.79800 %	93,986,000.00	204,534.42	0.00	0.00	0.00	0.00	204,534.42	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	12/28/20 - 01/24/21	28	2.79800 %	93,986,000.00	204,534.42	0.00	0.00	0.00	0.00	204,534.42	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	12/28/20 - 01/24/21	28	2.79800 %	209,905,304.11	456,800.59	0.00	0.00	0.00	0.00	456,800.59	0.00	209,266,319.90
1M-2H	N/A	N/A	0.00000 %	11,049,823.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,016,186.45
1B-1	12/28/20 - 01/24/21	28	4.29800 %	78,322,000.00	261,821.74	0.00	0.00	0.00	0.00	261,821.74	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,133,049.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,133,047.49
1A-I1	12/28/20 - 01/24/21	28	1.80000 %	21,933,304.11	30,706.63	0.00	0.00	0.00	0.00	30,706.63	0.00	21,294,319.90
1A-I2	12/28/20 - 01/24/21	28	1.40000 %	21,933,304.11	23,882.93	0.00	0.00	0.00	0.00	23,882.93	0.00	21,294,319.90
1A-I3	12/28/20 - 01/24/21	28	1.00000 %	21,933,304.11	17,059.24	0.00	0.00	0.00	0.00	17,059.24	0.00	21,294,319.90
1A-I4	12/28/20 - 01/24/21	28	0.60000 %	21,933,304.11	10,235.54	0.00	0.00	0.00	0.00	10,235.54	0.00	21,294,319.90
1B-I1	12/28/20 - 01/24/21	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1B-I2	12/28/20 - 01/24/21	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1B-I3	12/28/20 - 01/24/21	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1B-I4	12/28/20 - 01/24/21	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1C-I1	12/28/20 - 01/24/21	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1C-I2	12/28/20 - 01/24/21	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1C-I3	12/28/20 - 01/24/21	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1C-I4	12/28/20 - 01/24/21	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1E-A1	12/28/20 - 01/24/21	28	0.99800 %	21,933,304.11	17,025.12	0.00	0.00	0.00	0.00	17,025.12	0.00	21,294,319.90
1E-A2	12/28/20 - 01/24/21	28	1.39800 %	21,933,304.11	23,848.81	0.00	0.00	0.00	0.00	23,848.81	0.00	21,294,319.90
1E-A3	12/28/20 - 01/24/21	28	1.79800 %	21,933,304.11	30,672.51	0.00	0.00	0.00	0.00	30,672.51	0.00	21,294,319.90
1E-A4	12/28/20 - 01/24/21	28	2.19800 %	21,933,304.11	37,496.20	0.00	0.00	0.00	0.00	37,496.20	0.00	21,294,319.90
1E-B1	12/28/20 - 01/24/21	28	0.99800 %	93,986,000.00	72,954.02	0.00	0.00	0.00	0.00	72,954.02	0.00	93,986,000.00
1E-B2	12/28/20 - 01/24/21	28	1.39800 %	93,986,000.00	102,194.11	0.00	0.00	0.00	0.00	102,194.11	0.00	93,986,000.00

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

**WELLS
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Distribution Date: 25-Jan-2021
08-Jan-2021 1:11:20 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	12/28/20 - 01/24/21	28	1.79800 %	93,986,000.00	131,434.20	0.00	0.00	0.00	0.00	131,434.20	0.00	93,986,000.00
1E-B4	12/28/20 - 01/24/21	28	2.19800 %	93,986,000.00	160,674.29	0.00	0.00	0.00	0.00	160,674.29	0.00	93,986,000.00
1E-C1	12/28/20 - 01/24/21	28	0.99800 %	93,986,000.00	72,954.02	0.00	0.00	0.00	0.00	72,954.02	0.00	93,986,000.00
1E-C2	12/28/20 - 01/24/21	28	1.39800 %	93,986,000.00	102,194.11	0.00	0.00	0.00	0.00	102,194.11	0.00	93,986,000.00
1E-C3	12/28/20 - 01/24/21	28	1.79800 %	93,986,000.00	131,434.20	0.00	0.00	0.00	0.00	131,434.20	0.00	93,986,000.00
1E-C4	12/28/20 - 01/24/21	28	2.19800 %	93,986,000.00	160,674.29	0.00	0.00	0.00	0.00	160,674.29	0.00	93,986,000.00
1E-D1	12/28/20 - 01/24/21	28	0.99800 %	115,919,304.11	89,979.14	0.00	0.00	0.00	0.00	89,979.14	0.00	115,280,319.90
1E-D2	12/28/20 - 01/24/21	28	1.39800 %	115,919,304.11	126,042.92	0.00	0.00	0.00	0.00	126,042.92	0.00	115,280,319.90
1E-D3	12/28/20 - 01/24/21	28	1.79800 %	115,919,304.11	162,106.71	0.00	0.00	0.00	0.00	162,106.71	0.00	115,280,319.90
1E-D4	12/28/20 - 01/24/21	28	2.19800 %	115,919,304.11	198,170.49	0.00	0.00	0.00	0.00	198,170.49	0.00	115,280,319.90
1E-D5	12/28/20 - 01/24/21	28	2.79800 %	115,919,304.11	252,266.17	0.00	0.00	0.00	0.00	252,266.17	0.00	115,280,319.90
1E-F1	12/28/20 - 01/24/21	28	0.99800 %	187,972,000.00	145,908.04	0.00	0.00	0.00	0.00	145,908.04	0.00	187,972,000.00
1E-F2	12/28/20 - 01/24/21	28	1.39800 %	187,972,000.00	204,388.22	0.00	0.00	0.00	0.00	204,388.22	0.00	187,972,000.00
1E-F3	12/28/20 - 01/24/21	28	1.79800 %	187,972,000.00	262,868.40	0.00	0.00	0.00	0.00	262,868.40	0.00	187,972,000.00
1E-F4	12/28/20 - 01/24/21	28	2.19800 %	187,972,000.00	321,348.58	0.00	0.00	0.00	0.00	321,348.58	0.00	187,972,000.00
1E-F5	12/28/20 - 01/24/21	28	2.79800 %	187,972,000.00	409,068.84	0.00	0.00	0.00	0.00	409,068.84	0.00	187,972,000.00
1X-1	12/28/20 - 01/24/21	28	1.80000 %	115,919,304.11	162,287.03	0.00	0.00	0.00	0.00	162,287.03	0.00	115,280,319.90
1X-2	12/28/20 - 01/24/21	28	1.40000 %	115,919,304.11	126,223.24	0.00	0.00	0.00	0.00	126,223.24	0.00	115,280,319.90
1X-3	12/28/20 - 01/24/21	28	1.00000 %	115,919,304.11	90,159.46	0.00	0.00	0.00	0.00	90,159.46	0.00	115,280,319.90
1X-4	12/28/20 - 01/24/21	28	0.60000 %	115,919,304.11	54,095.68	0.00	0.00	0.00	0.00	54,095.68	0.00	115,280,319.90
1Y-1	12/28/20 - 01/24/21	28	1.80000 %	187,972,000.00	263,160.80	0.00	0.00	0.00	0.00	263,160.80	0.00	187,972,000.00
1Y-2	12/28/20 - 01/24/21	28	1.40000 %	187,972,000.00	204,680.62	0.00	0.00	0.00	0.00	204,680.62	0.00	187,972,000.00
1Y-3	12/28/20 - 01/24/21	28	1.00000 %	187,972,000.00	146,200.44	0.00	0.00	0.00	0.00	146,200.44	0.00	187,972,000.00
1Y-4	12/28/20 - 01/24/21	28	0.60000 %	187,972,000.00	87,720.27	0.00	0.00	0.00	0.00	87,720.27	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	6,609,542,332.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,248,392,496.93
2M-1	N/A	N/A	0.89800 %	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	2.94800 %	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	12/28/20 - 01/24/21	28	2.94800 %	103,216,428.26	236,663.80	0.00	0.00	0.00	0.00	236,663.80	0.00	102,616,811.51
2M-BH	N/A	N/A	0.00000 %	5,432,715.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,401,155.05
2M-2C	12/28/20 - 01/24/21	28	2.94800 %	120,816,000.00	277,017.66	0.00	0.00	0.00	0.00	277,017.66	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
08-Jan-2021 1:11:20 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	12/28/20 - 01/24/21	28	2.94800 %	224,032,428.26	513,681.47	0.00	0.00	0.00	0.00	513,681.47	0.00	223,432,811.51
2M-2H	N/A	N/A	0.00000 %	11,791,770.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,760,210.05
2B-1	12/28/20 - 01/24/21	28	4.59800 %	73,668,000.00	263,453.14	0.00	0.00	0.00	0.00	263,453.14	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,474,245.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,464,972.16
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	12/28/20 - 01/24/21	28	1.80000 %	103,216,428.26	144,503.00	0.00	0.00	0.00	0.00	144,503.00	0.00	102,616,811.51
2B-I2	12/28/20 - 01/24/21	28	1.40000 %	103,216,428.26	112,391.22	0.00	0.00	0.00	0.00	112,391.22	0.00	102,616,811.51
2B-I3	12/28/20 - 01/24/21	28	1.00000 %	103,216,428.26	80,279.44	0.00	0.00	0.00	0.00	80,279.44	0.00	102,616,811.51
2B-I4	12/28/20 - 01/24/21	28	0.60000 %	103,216,428.26	48,167.67	0.00	0.00	0.00	0.00	48,167.67	0.00	102,616,811.51
2C-I1	12/28/20 - 01/24/21	28	1.80000 %	120,816,000.00	169,142.40	0.00	0.00	0.00	0.00	169,142.40	0.00	120,816,000.00
2C-I2	12/28/20 - 01/24/21	28	1.40000 %	120,816,000.00	131,555.20	0.00	0.00	0.00	0.00	131,555.20	0.00	120,816,000.00
2C-I3	12/28/20 - 01/24/21	28	1.00000 %	120,816,000.00	93,968.00	0.00	0.00	0.00	0.00	93,968.00	0.00	120,816,000.00
2C-I4	12/28/20 - 01/24/21	28	0.60000 %	120,816,000.00	56,380.80	0.00	0.00	0.00	0.00	56,380.80	0.00	120,816,000.00
2E-A1	N/A	N/A	1.14800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.54800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.94800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.34800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/28/20 - 01/24/21	28	1.14800 %	103,216,428.26	92,160.80	0.00	0.00	0.00	0.00	92,160.80	0.00	102,616,811.51
2E-B2	12/28/20 - 01/24/21	28	1.54800 %	103,216,428.26	124,272.58	0.00	0.00	0.00	0.00	124,272.58	0.00	102,616,811.51
2E-B3	12/28/20 - 01/24/21	28	1.94800 %	103,216,428.26	156,384.36	0.00	0.00	0.00	0.00	156,384.36	0.00	102,616,811.51
2E-B4	12/28/20 - 01/24/21	28	2.34800 %	103,216,428.26	188,496.13	0.00	0.00	0.00	0.00	188,496.13	0.00	102,616,811.51
2E-C1	12/28/20 - 01/24/21	28	1.14800 %	120,816,000.00	107,875.26	0.00	0.00	0.00	0.00	107,875.26	0.00	120,816,000.00
2E-C2	12/28/20 - 01/24/21	28	1.54800 %	120,816,000.00	145,462.46	0.00	0.00	0.00	0.00	145,462.46	0.00	120,816,000.00
2E-C3	12/28/20 - 01/24/21	28	1.94800 %	120,816,000.00	183,049.66	0.00	0.00	0.00	0.00	183,049.66	0.00	120,816,000.00
2E-C4	12/28/20 - 01/24/21	28	2.34800 %	120,816,000.00	220,636.86	0.00	0.00	0.00	0.00	220,636.86	0.00	120,816,000.00
2E-D1	12/28/20 - 01/24/21	28	1.14800 %	103,216,428.26	92,160.80	0.00	0.00	0.00	0.00	92,160.80	0.00	102,616,811.51
2E-D2	12/28/20 - 01/24/21	28	1.54800 %	103,216,428.26	124,272.58	0.00	0.00	0.00	0.00	124,272.58	0.00	102,616,811.51

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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
08-Jan-2021 1:11:20 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	12/28/20 - 01/24/21	28	1.94800 %	103,216,428.26	156,384.36	0.00	0.00	0.00	0.00	156,384.36	0.00	102,616,811.51
2E-D4	12/28/20 - 01/24/21	28	2.34800 %	103,216,428.26	188,496.13	0.00	0.00	0.00	0.00	188,496.13	0.00	102,616,811.51
2E-D5	12/28/20 - 01/24/21	28	2.94800 %	103,216,428.26	236,663.80	0.00	0.00	0.00	0.00	236,663.80	0.00	102,616,811.51
2E-F1	12/28/20 - 01/24/21	28	1.14800 %	224,032,428.26	200,036.07	0.00	0.00	0.00	0.00	200,036.07	0.00	223,432,811.51
2E-F2	12/28/20 - 01/24/21	28	1.54800 %	224,032,428.26	269,735.04	0.00	0.00	0.00	0.00	269,735.04	0.00	223,432,811.51
2E-F3	12/28/20 - 01/24/21	28	1.94800 %	224,032,428.26	339,434.02	0.00	0.00	0.00	0.00	339,434.02	0.00	223,432,811.51
2E-F4	12/28/20 - 01/24/21	28	2.34800 %	224,032,428.26	409,133.00	0.00	0.00	0.00	0.00	409,133.00	0.00	223,432,811.51
2E-F5	12/28/20 - 01/24/21	28	2.94800 %	224,032,428.26	513,681.47	0.00	0.00	0.00	0.00	513,681.47	0.00	223,432,811.51
2X-1	12/28/20 - 01/24/21	28	1.80000 %	103,216,428.26	144,503.00	0.00	0.00	0.00	0.00	144,503.00	0.00	102,616,811.51
2X-2	12/28/20 - 01/24/21	28	1.40000 %	103,216,428.26	112,391.22	0.00	0.00	0.00	0.00	112,391.22	0.00	102,616,811.51
2X-3	12/28/20 - 01/24/21	28	1.00000 %	103,216,428.26	80,279.44	0.00	0.00	0.00	0.00	80,279.44	0.00	102,616,811.51
2X-4	12/28/20 - 01/24/21	28	0.60000 %	103,216,428.26	48,167.67	0.00	0.00	0.00	0.00	48,167.67	0.00	102,616,811.51
2Y-1	12/28/20 - 01/24/21	28	1.80000 %	224,032,428.26	313,645.40	0.00	0.00	0.00	0.00	313,645.40	0.00	223,432,811.51
2Y-2	12/28/20 - 01/24/21	28	1.40000 %	224,032,428.26	243,946.42	0.00	0.00	0.00	0.00	243,946.42	0.00	223,432,811.51
2Y-3	12/28/20 - 01/24/21	28	1.00000 %	224,032,428.26	174,247.44	0.00	0.00	0.00	0.00	174,247.44	0.00	223,432,811.51
2Y-4	12/28/20 - 01/24/21	28	0.60000 %	224,032,428.26	104,548.47	0.00	0.00	0.00	0.00	104,548.47	0.00	223,432,811.51
Totals					13,406,568.54	0.00	0.00	0.00	0.00	13,406,568.54	0.00	

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

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jan-2021
08-Jan-2021 1:11:20 PM

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 %	508.02760808	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	483.52955649
1M-1	156,644,000.00	0.89800 %	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	93,986,000.00	2.79800 %	233.36777935	0.50786011	0.00000000	0.00000000	0.00000000	0.00000000	0.50786011	0.00000000	226.56906241
1M-AH	4,947,606.00	0.00000 %	233.36778030	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	226.56906189
1M-2B	93,986,000.00	2.79800 %	1000.00000000	2.17622220	0.00000000	0.00000000	0.00000000	0.00000000	2.17622220	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	2.79800 %	1000.00000000	2.17622220	0.00000000	0.00000000	0.00000000	0.00000000	2.17622220	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	2.79800 %	744.45592645	1.62010154	0.00000000	0.00000000	0.00000000	0.00000000	1.62010154	0.00000000	742.18968747
1M-2H	14,842,818.00	0.00000 %	744.45592677	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	742.18968730
1B-1	78,322,000.00	4.29800 %	1000.00000000	3.34288884	0.00000000	0.00000000	0.00000000	0.00000000	3.34288884	0.00000000	1000.00000000
1B-1H	4,122,672.00	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 %	996.22021979	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.22019832
1A-I1	0.00	1.80000 %	233.36777935	0.32671494	0.00000000	0.00000000	0.00000000	0.00000000	0.32671494	0.00000000	226.56906241
1A-I2	0.00	1.40000 %	233.36777935	0.25411157	0.00000000	0.00000000	0.00000000	0.00000000	0.25411157	0.00000000	226.56906241
1A-I3	0.00	1.00000 %	233.36777935	0.18150831	0.00000000	0.00000000	0.00000000	0.00000000	0.18150831	0.00000000	226.56906241
1A-I4	0.00	0.60000 %	233.36777935	0.10890494	0.00000000	0.00000000	0.00000000	0.00000000	0.10890494	0.00000000	226.56906241
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	0.99800 %	233.36777935	0.18114528	0.00000000	0.00000000	0.00000000	0.00000000	0.18114528	0.00000000	226.56906241
1E-A2	93,986,000.00	1.39800 %	233.36777935	0.25374854	0.00000000	0.00000000	0.00000000	0.00000000	0.25374854	0.00000000	226.56906241
1E-A3	93,986,000.00	1.79800 %	233.36777935	0.32635190	0.00000000	0.00000000	0.00000000	0.00000000	0.32635190	0.00000000	226.56906241

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

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Series 2017-C06

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Distribution Date: 25-Jan-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.19800 %	233.36777935	0.39895516	0.00000000	0.00000000	0.00000000	0.00000000	0.39895516	0.00000000	226.56906241
1E-B1	93,986,000.00	0.99800 %	1000.00000000	0.77622220	0.00000000	0.00000000	0.00000000	0.00000000	0.77622220	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.39800 %	1000.00000000	1.08733333	0.00000000	0.00000000	0.00000000	0.00000000	1.08733333	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.79800 %	1000.00000000	1.39844445	0.00000000	0.00000000	0.00000000	0.00000000	1.39844445	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.19800 %	1000.00000000	1.70955557	0.00000000	0.00000000	0.00000000	0.00000000	1.70955557	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.99800 %	1000.00000000	0.77622220	0.00000000	0.00000000	0.00000000	0.00000000	0.77622220	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.39800 %	1000.00000000	1.08733333	0.00000000	0.00000000	0.00000000	0.00000000	1.08733333	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.79800 %	1000.00000000	1.39844445	0.00000000	0.00000000	0.00000000	0.00000000	1.39844445	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.19800 %	1000.00000000	1.70955557	0.00000000	0.00000000	0.00000000	0.00000000	1.70955557	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.99800 %	616.68388968	0.47868374	0.00000000	0.00000000	0.00000000	0.00000000	0.47868374	0.00000000	613.28453121
1E-D2	187,972,000.00	1.39800 %	616.68388968	0.67054093	0.00000000	0.00000000	0.00000000	0.00000000	0.67054093	0.00000000	613.28453121
1E-D3	187,972,000.00	1.79800 %	616.68388968	0.86239818	0.00000000	0.00000000	0.00000000	0.00000000	0.86239818	0.00000000	613.28453121
1E-D4	187,972,000.00	2.19800 %	616.68388968	1.05425537	0.00000000	0.00000000	0.00000000	0.00000000	1.05425537	0.00000000	613.28453121
1E-D5	187,972,000.00	2.79800 %	616.68388968	1.34204121	0.00000000	0.00000000	0.00000000	0.00000000	1.34204121	0.00000000	613.28453121
1E-F1	187,972,000.00	0.99800 %	1000.00000000	0.77622220	0.00000000	0.00000000	0.00000000	0.00000000	0.77622220	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.39800 %	1000.00000000	1.08733333	0.00000000	0.00000000	0.00000000	0.00000000	1.08733333	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.79800 %	1000.00000000	1.39844445	0.00000000	0.00000000	0.00000000	0.00000000	1.39844445	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.19800 %	1000.00000000	1.70955557	0.00000000	0.00000000	0.00000000	0.00000000	1.70955557	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.79800 %	1000.00000000	2.17622220	0.00000000	0.00000000	0.00000000	0.00000000	2.17622220	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	616.68388968	0.86335747	0.00000000	0.00000000	0.00000000	0.00000000	0.86335747	0.00000000	613.28453121
1X-2	0.00	1.40000 %	616.68388968	0.67150022	0.00000000	0.00000000	0.00000000	0.00000000	0.67150022	0.00000000	613.28453121
1X-3	0.00	1.00000 %	616.68388968	0.47964303	0.00000000	0.00000000	0.00000000	0.00000000	0.47964303	0.00000000	613.28453121
1X-4	0.00	0.60000 %	616.68388968	0.28778584	0.00000000	0.00000000	0.00000000	0.00000000	0.28778584	0.00000000	613.28453121
1Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	445.08660520	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	420.76677392
2M-1	117,869,000.00	0.89800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Contact:
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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.9480 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.9480 %	854.32747533	1.95887796	0.00000000	0.00000000	0.00000000	0.00000000	1.95887796	0.00000000	849.36441788
2M-BH	6,359,055.00	0.0000 %	854.32747476	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	849.36441814
2M-2C	120,816,000.00	2.9480 %	1000.00000000	2.29288886	0.00000000	0.00000000	0.00000000	0.00000000	2.29288886	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.9480 %	620.63314327	1.42304285	0.00000000	0.00000000	0.00000000	0.00000000	1.42304285	0.00000000	618.97203541
2M-2H	19,000,250.00	0.0000 %	620.61132880	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	618.95027960
2B-1	73,668,000.00	4.5980 %	1000.00000000	3.57622224	0.00000000	0.00000000	0.00000000	0.00000000	3.57622224	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	999.07770785	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.95812698
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	854.32747533	1.19605847	0.00000000	0.00000000	0.00000000	0.00000000	1.19605847	0.00000000	849.36441788
2B-I2	0.00	1.4000 %	854.32747533	0.93026768	0.00000000	0.00000000	0.00000000	0.00000000	0.93026768	0.00000000	849.36441788
2B-I3	0.00	1.0000 %	854.32747533	0.66447689	0.00000000	0.00000000	0.00000000	0.00000000	0.66447689	0.00000000	849.36441788
2B-I4	0.00	0.6000 %	854.32747533	0.39868618	0.00000000	0.00000000	0.00000000	0.00000000	0.39868618	0.00000000	849.36441788
2C-I1	0.00	1.8000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.1480 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.5480 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.9480 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.3480 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.1480 %	854.32747533	0.76281949	0.00000000	0.00000000	0.00000000	0.00000000	0.76281949	0.00000000	849.36441788

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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Distribution Date: 25-Jan-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.54800 %	854.32747533	1.02861028	0.00000000	0.00000000	0.00000000	0.00000000	1.02861028	0.00000000	849.36441788
2E-B3	120,816,000.00	1.94800 %	854.32747533	1.29440107	0.00000000	0.00000000	0.00000000	0.00000000	1.29440107	0.00000000	849.36441788
2E-B4	120,816,000.00	2.34800 %	854.32747533	1.56019178	0.00000000	0.00000000	0.00000000	0.00000000	1.56019178	0.00000000	849.36441788
2E-C1	120,816,000.00	1.14800 %	1000.00000000	0.89288886	0.00000000	0.00000000	0.00000000	0.00000000	0.89288886	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.54800 %	1000.00000000	1.20399997	0.00000000	0.00000000	0.00000000	0.00000000	1.20399997	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.94800 %	1000.00000000	1.51511108	0.00000000	0.00000000	0.00000000	0.00000000	1.51511108	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.34800 %	1000.00000000	1.82622219	0.00000000	0.00000000	0.00000000	0.00000000	1.82622219	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.14800 %	429.78550896	0.38375070	0.00000000	0.00000000	0.00000000	0.00000000	0.38375070	0.00000000	427.28874953
2E-D2	240,158,000.00	1.54800 %	429.78550896	0.51746175	0.00000000	0.00000000	0.00000000	0.00000000	0.51746175	0.00000000	427.28874953
2E-D3	240,158,000.00	1.94800 %	429.78550896	0.65117281	0.00000000	0.00000000	0.00000000	0.00000000	0.65117281	0.00000000	427.28874953
2E-D4	240,158,000.00	2.34800 %	429.78550896	0.78488383	0.00000000	0.00000000	0.00000000	0.00000000	0.78488383	0.00000000	427.28874953
2E-D5	240,158,000.00	2.94800 %	429.78550896	0.98545041	0.00000000	0.00000000	0.00000000	0.00000000	0.98545041	0.00000000	427.28874953
2E-F1	241,632,000.00	1.14800 %	927.16373767	0.82785422	0.00000000	0.00000000	0.00000000	0.00000000	0.82785422	0.00000000	924.68220894
2E-F2	241,632,000.00	1.54800 %	927.16373767	1.11630513	0.00000000	0.00000000	0.00000000	0.00000000	1.11630513	0.00000000	924.68220894
2E-F3	241,632,000.00	1.94800 %	927.16373767	1.40475608	0.00000000	0.00000000	0.00000000	0.00000000	1.40475608	0.00000000	924.68220894
2E-F4	241,632,000.00	2.34800 %	927.16373767	1.69320703	0.00000000	0.00000000	0.00000000	0.00000000	1.69320703	0.00000000	924.68220894
2E-F5	241,632,000.00	2.94800 %	927.16373767	2.12588345	0.00000000	0.00000000	0.00000000	0.00000000	2.12588345	0.00000000	924.68220894
2X-1	0.00	1.80000 %	429.78550896	0.60169971	0.00000000	0.00000000	0.00000000	0.00000000	0.60169971	0.00000000	427.28874953
2X-2	0.00	1.40000 %	429.78550896	0.46798866	0.00000000	0.00000000	0.00000000	0.00000000	0.46798866	0.00000000	427.28874953
2X-3	0.00	1.00000 %	429.78550896	0.33427760	0.00000000	0.00000000	0.00000000	0.00000000	0.33427760	0.00000000	427.28874953
2X-4	0.00	0.60000 %	429.78550896	0.20056659	0.00000000	0.00000000	0.00000000	0.00000000	0.20056659	0.00000000	427.28874953
2Y-1	0.00	1.80000 %	927.16373767	1.29802923	0.00000000	0.00000000	0.00000000	0.00000000	1.29802923	0.00000000	924.68220894
2Y-2	0.00	1.40000 %	927.16373767	1.00957828	0.00000000	0.00000000	0.00000000	0.00000000	1.00957828	0.00000000	924.68220894
2Y-3	0.00	1.00000 %	927.16373767	0.72112733	0.00000000	0.00000000	0.00000000	0.00000000	0.72112733	0.00000000	924.68220894
2Y-4	0.00	0.60000 %	927.16373767	0.43267643	0.00000000	0.00000000	0.00000000	0.00000000	0.43267643	0.00000000	924.68220894

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

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

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,762,799.32
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(9,274.76)
Total Deposits	2,753,524.56
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,734,357.90
Total Withdrawals (Pool Distribution Amount)	2,753,524.56
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.148000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	389,269,411.99
Total Principal Reduction Cumulative	8,434,156,748.89
Scheduled Principal Current	14,731,943.69
Scheduled Principal Cumulative	901,695,783.16
Unscheduled Principal Current	374,537,466.53
Unscheduled Principal Cumulative	7,532,149,341.22
Senior Reduction Amount	388,596,788.64
Subordinate Reduction Amount	672,621.58
Calculated Tranche Write-Down Amount	1.77
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,913.08
Recovery Principal on Previously Liquidated Loan Current	1.77
Recovery Principal on Previously Liquidated Loan Cumulative	27,564.17
Group 2	
Total Principal Reduction Current	361,790,285.86
Total Principal Reduction Cumulative	8,870,556,780.37
Scheduled Principal Current	11,304,974.35
Scheduled Principal Cumulative	794,812,185.36
Unscheduled Principal Current	350,476,038.52
Unscheduled Principal Cumulative	8,075,666,372.65
Senior Reduction Amount	361,149,835.76
Subordinate Reduction Amount	631,177.11
Calculated Tranche Write-Down Amount	9,272.99
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	35,327.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	40845
Period Reference Pool Removal Loan Count	1516
Period Ending Loan Count	39329
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	8,054,777,655.77
Period PIF Loan Count Current	1516
PIF Loan Count Cumulative	29921
Period PIF Loan UPB Current	370,483,675.42
PIF Loan UPB Cumulative	7,244,616,648.54
Period Partial Prepayment Amount	5,130,306.97
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	1,964,336.76
Total Active Modified Loan Count	271
Total Active Modified Loan UPB	60,380,750.35
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	35497
Period Reference Pool Removal Loan Count	1513
Period Ending Loan Count	33984
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	6,638,596,255.91
Period PIF Loan Count Current	1511
PIF Loan Count Cumulative	32370
Period PIF Loan UPB Current	347,342,010.25
PIF Loan UPB Cumulative	7,883,901,275.92
Period Partial Prepayment Amount	3,740,834.29
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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 Wells Fargo Bank, N.A.
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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	313,128.38
Credit Event Amount Cumulative	9,842,257.14
Total Active Modified Loan Count	497
Total Active Modified Loan UPB	116,268,024.90
Structural Reporting	
Group 1	
Senior Percentage	95.434265%
Subordinate Percentage	4.565735%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	94.416820%
Subordinate Percentage	5.583180%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	4.570000 %	4.780000 %
1M-1	0.00	0.00	2.800000 %	4.570000 %	4.780000 %
1M-1H	0.00	0.00	2.800000 %	4.570000 %	4.780000 %
1M-2A	0.00	0.00	2.200000 %	4.290000 %	4.500000 %
1M-2B	0.00	0.00	1.600000 %	3.120000 %	3.270000 %
1M-2C	0.00	0.00	1.000000 %	1.950000 %	2.040000 %
1M-2	0.00	0.00	1.000000 %	1.950000 %	2.040000 %
1M-2H	0.00	0.00	1.000000 %	1.950000 %	2.040000 %
1B-1	0.00	0.00	0.500000 %	0.970000 %	1.020000 %
1B-1H	0.00	0.00	0.500000 %	0.970000 %	1.020000 %
1B-2H	1.77	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	5.580000 %	5.880000 %
2M-1	0.00	0.00	3.450000 %	5.580000 %	5.880000 %
2M-1H	0.00	0.00	3.450000 %	5.580000 %	5.880000 %
2M-2A	0.00	0.00	2.640000 %	5.580000 %	5.880000 %
2M-2B	0.00	0.00	1.820000 %	4.030000 %	4.250000 %
2M-2C	0.00	0.00	1.000000 %	2.210000 %	2.330000 %
2M-2	0.00	0.00	1.000000 %	2.210000 %	2.330000 %
2M-2H	0.00	0.00	1.000000 %	2.210000 %	2.330000 %
2B-1	0.00	0.00	0.500000 %	1.110000 %	1.170000 %
2B-1H	0.00	0.00	0.500000 %	1.110000 %	1.170000 %
2B-2H	9,272.99	0.00	0.000000 %	0.000000 %	0.000000 %

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
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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	877	175,042,437.78	1.196241 %	1.191302 %
60 Days	338	68,652,874.90	0.461037 %	0.467237 %
90 Days	320	73,222,911.85	0.436485 %	0.498340 %
120 Days	298	68,129,703.91	0.406476 %	0.463676 %
150 Days	294	65,650,718.15	0.401020 %	0.446805 %
180+ Days	2297	559,611,772.39	3.133141 %	3.808600 %
Totals	4424	1,010,310,418.98	6.034400 %	6.875959 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	400	81,199,149.49	1.017061 %	1.008087 %
60 Days	148	30,579,873.26	0.376313 %	0.379649 %
90 Days	142	33,067,684.54	0.361057 %	0.410535 %
120 Days	136	33,439,033.04	0.345801 %	0.415145 %
150 Days	153	35,247,520.58	0.389026 %	0.437598 %
180+ Days	1060	265,365,386.65	2.695212 %	3.294509 %
Totals	2039	478,898,647.56	5.184469 %	5.945523 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	477	93,843,288.29	1.403602 %	1.413601 %
60 Days	190	38,073,001.64	0.559087 %	0.573510 %
90 Days	178	40,155,227.31	0.523776 %	0.604875 %
120 Days	162	34,690,670.87	0.476695 %	0.522560 %
150 Days	141	30,403,197.57	0.414901 %	0.457976 %
180+ Days	1237	294,246,385.74	3.639948 %	4.432359 %
Totals	2385	531,411,771.42	7.018008 %	8.004882 %

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Wells Fargo Bank, N.A.
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	30	7,799,212.13	4,913.08	0.062995
Group 2	276	68,098,934.02	35,327.19	0.051876

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043743840	152,541.77	161.95	0.106168
Group 1	0043747774	201,196.62	8.11	0.004031
Group 1	0043750423	275,008.14	267.20	0.097161
Group 1	0043750574	468,919.38	490.70	0.104645
Group 1	0043762430	230,058.39	76.43	0.033222
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	181,062.80	60.23	0.033265
Group 1	0043765536	247,898.22	77.47	0.031251
Group 1	0043766893	477,448.59	254.66	0.053338
Group 1	0043773899	198,538.03	32.37	0.016304
Group 1	0043774094	185,593.57	319.34	0.172064
Group 1	0043775080	214,788.99	152.16	0.070842
Group 1	0043780989	87,933.52	72.55	0.082506
Group 1	0043781034	121,370.49	63.04	0.051940
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,373.26	133.31	0.066531
Group 1	0043792022	610,746.25	583.22	0.095493
Group 1	0043793126	165,231.99	51.38	0.031096
Group 1	0043793300	233,220.16	121.47	0.052084
Group 1	0043793312	472,733.14	316.13	0.066873
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043797152	112,223.26	35.12	0.031295
Group 1	0043797346	366,023.44	76.25	0.020832
Group 1	0043798911	91,301.83	95.11	0.104171

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043801646	131,093.03	95.59	0.072918
Group 1	0043802890	286,781.17	153.85	0.053647
Group 1	0043806483	87,516.38	72.20	0.082499
Group 1	0043807625	354,634.82	430.77	0.121469
Group 1	0043808863	142,921.87	6.01	0.004205
Group 1	0043809028	385,959.07	442.24	0.114582
Group 2	0043810156	208,434.59	86.85	0.041668
Group 2	0043810281	372,596.98	254.06	0.068186
Group 2	0043810574	328,818.34	137.01	0.041667
Group 2	0043810627	408,039.78	143.60	0.035193
Group 2	0043810652	309,052.86	3.24	0.001048
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	59,421.44	30.32	0.051025
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812212	202,428.71	27.32	0.013496
Group 2	0043812860	104,739.65	1.50	0.001432
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	320,461.91	59.53	0.018576
Group 2	0043814648	67,047.09	48.39	0.072173
Group 2	0043814923	319,501.83	23.29	0.007289
Group 2	0043815407	316,375.11	98.87	0.031251
Group 2	0043815617	281,458.92	261.52	0.092916
Group 2	0043816083	234,512.09	108.48	0.046258
Group 2	0043816866	104,464.86	108.82	0.104169
Group 2	0043816926	279,022.90	107.22	0.038427
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	218,986.85	205.98	0.094060
Group 2	0043818443	34,235.21	18.48	0.053980
Group 2	0043818584	181,697.17	92.79	0.051068

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 Wells Fargo Bank, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818673	162,002.84	16.88	0.010420
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	257,693.90	138.02	0.053560
Group 2	0043819360	118,622.75	135.92	0.114582
Group 2	0043819757	191,341.97	169.84	0.088763
Group 2	0043820331	160,813.95	83.76	0.052085
Group 2	0043820337	159,384.49	69.85	0.043825
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	224,706.84	163.66	0.072833
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	335,313.46	62.09	0.018517
Group 2	0043822741	154,518.04	43.48	0.028139
Group 2	0043823119	331,849.84	468.50	0.141178
Group 2	0043823305	315,522.43	125.81	0.039874
Group 2	0043823409	240,933.26	154.24	0.064018
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	344,369.61	179.36	0.052084
Group 2	0043823780	134,222.25	13.27	0.009887
Group 2	0043824039	159,175.36	198.97	0.125001
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	135,427.82	84.64	0.062498
Group 2	0043825279	228,904.21	23.87	0.010428
Group 2	0043825287	351,057.76	83.65	0.023828
Group 2	0043825485	125,727.23	15.76	0.012535
Group 2	0043825510	211,455.92	88.11	0.041668
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	216,582.28	50.03	0.023100
Group 2	0043826271	335,179.31	92.47	0.027588
Group 2	0043826301	203,163.72	52.94	0.026058

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 Wells Fargo Bank, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826571	272,553.49	283.91	0.104167
Group 2	0043826576	232,031.25	143.95	0.062039
Group 2	0043826648	97,104.87	100.42	0.103414
Group 2	0043827209	466,849.82	137.27	0.029403
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	245,044.16	45.50	0.018568
Group 2	0043827520	208,018.78	76.21	0.036636
Group 2	0043827637	275,030.07	28.65	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	133,616.64	55.67	0.041664
Group 2	0043828742	334,840.41	114.02	0.034052
Group 2	0043828856	73,330.23	27.73	0.037815
Group 2	0043828910	423,704.09	313.23	0.073927
Group 2	0043829022	187,292.39	104.81	0.055961
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	152,922.31	26.53	0.017349
Group 2	0043830309	117,072.84	64.58	0.055162
Group 2	0043830443	369,033.33	148.97	0.040368
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830677	90,215.34	46.99	0.052086
Group 2	0043830697	408,152.95	179.43	0.043961
Group 2	0043830892	384,121.99	69.73	0.018153
Group 2	0043831199	220,085.85	141.32	0.064211
Group 2	0043831210	223,045.11	21.33	0.009563
Group 2	0043831472	212,867.89	198.42	0.093213
Group 2	0043831606	360,104.21	93.65	0.026006
Group 2	0043832066	159,008.13	97.09	0.061060
Group 2	0043832276	343,680.76	393.80	0.114583
Group 2	0043832303	225,506.63	140.94	0.062499
Group 2	0043832345	403,906.86	420.74	0.104168
Group 2	0043832701	217,508.72	158.60	0.072917
Group 2	0043832708	236,321.93	98.47	0.041668
Group 2	0043833586	168,426.54	109.02	0.064729

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043833611	86,472.11	45.04	0.052086
Group 2	0043833703	286,608.11	131.71	0.045955
Group 2	0043834118	138,710.62	57.11	0.041172
Group 2	0043834160	125,138.29	27.25	0.021776
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	200,806.95	149.05	0.074226
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	290,576.91	120.64	0.041517
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	306,887.31	191.80	0.062499
Group 2	0043835530	215,740.37	44.95	0.020835
Group 2	0043835927	346,112.18	180.85	0.052252
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,894.73	44.74	0.064011
Group 2	0043836131	632,892.32	516.99	0.081687
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	135,033.34	112.53	0.083335
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,883.48	194.44	0.133284
Group 2	0043837149	208,920.12	109.86	0.052585
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	266,564.84	222.14	0.083334
Group 2	0043837876	180,255.00	5.99	0.003323
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	196,984.13	254.63	0.129264
Group 2	0043839771	299,714.77	85.53	0.028537
Group 2	0043840171	362,820.74	150.48	0.041475
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	305,680.07	222.89	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043840843	184,266.54	151.93	0.082451
Group 2	0043840986	308,806.21	386.01	0.125001
Group 2	0043841064	114,506.15	53.95	0.047115
Group 2	0043841361	364,409.83	50.95	0.013982
Group 2	0043841387	146,606.42	65.95	0.044984
Group 2	0043841424	377,802.19	95.02	0.025151
Group 2	0043841754	261,478.41	152.00	0.058131
Group 2	0043841923	143,534.98	89.71	0.062500
Group 2	0043841961	142,365.57	103.81	0.072918
Group 2	0043841995	112,868.49	15.91	0.014096
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	401,125.33	41.78	0.010416
Group 2	0043842682	284,767.80	118.65	0.041666
Group 2	0043842691	301,653.27	158.57	0.052567
Group 2	0043842714	139,146.29	115.96	0.083337
Group 2	0043842734	279,008.71	156.05	0.055930
Group 2	0043842906	206,696.72	279.90	0.135416
Group 2	0043843236	111,451.13	40.72	0.036536
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	230,344.12	158.82	0.068949
Group 2	0043843470	192,704.37	90.64	0.047036
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843495	267,642.69	4.77	0.001782
Group 2	0043843644	341,527.21	184.27	0.053955
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844350	342,526.69	285.44	0.083334
Group 2	0043844351	378,518.22	473.15	0.125001
Group 2	0043844621	373,004.36	271.98	0.072916
Group 2	0043844664	136,758.75	38.10	0.027859
Group 2	0043844687	128,791.93	96.88	0.075222
Group 2	0043844880	362,474.87	264.30	0.072915
Group 2	0043844901	306,108.67	144.93	0.047346
Group 2	0043844996	190,315.61	72.05	0.037858
Group 2	0043845034	245,199.93	299.56	0.122170

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043845163	231,319.25	39.39	0.017028
Group 2	0043845191	381,305.93	516.35	0.135416
Group 2	0043845319	286,091.97	84.34	0.029480
Group 2	0043845340	253,839.54	80.83	0.031843
Group 2	0043845780	226,974.82	94.57	0.041665
Group 2	0043845908	583,012.81	31.75	0.005446
Group 2	0043846042	242,599.51	49.97	0.020598
Group 2	0043846554	115,360.62	4.45	0.003857
Group 2	0043846610	327,179.39	204.49	0.062501
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	103,355.29	18.43	0.017832
Group 2	0043846913	186,874.31	40.63	0.021742
Group 2	0043846973	310,369.28	150.45	0.048475
Group 2	0043847345	168,884.50	80.82	0.047855
Group 2	0043847434	206,681.69	93.26	0.045123
Group 2	0043848445	244,199.16	76.31	0.031249
Group 2	0043848608	411,568.87	185.73	0.045127
Group 2	0043848927	190,323.79	47.04	0.024716
Group 2	0043848946	296,773.75	216.40	0.072918
Group 2	0043849270	238,510.34	54.25	0.022745
Group 2	0043849330	216,687.90	45.14	0.020832
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	170,466.07	167.15	0.098055
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	194,902.17	17.13	0.008789
Group 2	0043850625	149,969.56	109.35	0.072915
Group 2	0043850738	155,242.31	80.86	0.052086
Group 2	0043850765	294,752.46	152.83	0.051850
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	101,463.83	76.46	0.075357
Group 2	0043852465	108,684.85	67.46	0.062069
Group 2	0043852701	246,457.44	179.71	0.072917
Group 2	0043853072	365,887.78	250.87	0.068565

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
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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 2	0043853250	142,384.73	207.64	0.145830
Group 2	0043853380	342,911.80	42.40	0.012365
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	408,118.51	155.67	0.038143
Group 2	0043854633	254,119.79	79.41	0.031249
Group 2	0043855005	294,937.13	32.21	0.010921
Group 2	0043855199	323,560.83	168.52	0.052083
Group 2	0043855514	64,472.34	33.58	0.052084
Group 2	0043855655	181,035.00	40.40	0.022316
Group 2	0043855733	143,549.95	54.64	0.038063
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043856910	357,406.96	114.63	0.032073
Group 2	0043857123	247,471.24	25.78	0.010417
Group 2	0043857612	126,916.23	145.42	0.114580
Group 2	0043858295	173,967.50	23.68	0.013612
Group 2	0043858379	253,502.98	259.03	0.102180
Group 2	0043858827	158,817.86	66.17	0.041664
Group 2	0043859262	300,854.34	4.67	0.001552
Group 2	0043859413	356,367.34	191.74	0.053804
Group 2	0043860139	330,749.49	315.40	0.095359
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	167,898.97	93.72	0.055819
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	395,849.72	201.43	0.050885
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	316,588.00	203.03	0.064131
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	231,515.46	241.16	0.104166
Group 2	0043862332	177,766.16	185.17	0.104165
Group 2	0043862402	160,212.98	86.12	0.053753

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862745	289,661.27	196.63	0.067883
Group 2	0043863009	399,308.17	166.38	0.041667
Group 2	0043863219	407,721.46	467.18	0.114583
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	245,340.00	88.76	0.036178
Group 2	0043864325	47,154.95	20.54	0.043559
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043865091	175,388.74	146.16	0.083335
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	283,677.14	175.12	0.061732
Group 2	0043865594	151,024.58	62.93	0.041669
Group 2	0043865894	100,467.42	50.74	0.050504
Group 2	0043866196	116,000.45	25.66	0.022121
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043866786	201,408.80	131.19	0.065136
Group 2	0043867128	365,270.33	152.20	0.041668
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	141,063.57	146.94	0.104166
Group 2	0043868595	185,833.27	243.81	0.131198
Group 2	0043868873	221,898.14	92.46	0.041668
Group 2	0043869417	149,210.94	77.71	0.052081
Group 2	0043869592	422,079.65	175.87	0.041667
Group 2	0043870369	236,199.97	18.89	0.007997
Group 2	0043870820	361,397.85	75.29	0.020833
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	403,098.19	140.98	0.034974
Group 2	0043871515	269,781.92	196.72	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,062.20	42.70	0.047944
Group 2	0043872136	144,153.54	82.96	0.057550
Group 2	0043872834	604,889.37	441.07	0.072917
Group 2	0043873126	207,037.59	150.96	0.072914
Group 2	0043873145	89,089.98	37.62	0.042227

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043873365	182,337.08	89.01	0.048816
Group 2	0043873542	337,123.90	126.44	0.037505
Group 2	0043874656	385,405.27	184.71	0.047926
Group 2	0043874891	200,601.51	73.70	0.036740
Group 2	0043874901	309,913.70	293.75	0.094784
Group 2	0043875350	281,295.82	87.90	0.031248
Group 2	0043875397	120,125.61	56.84	0.047317
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	161,701.75	92.96	0.057489
Group 2	0043876485	338,929.32	176.53	0.052085

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	313,128.38	7,477.22	2.388

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043828711	152,028.65	32,183.23	21.169
0043876321	161,099.73	(24,706.01)	(15.336)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	951,431.07	1,797.54	47,593.58	5.002

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043775162	164,527.69	1.77	61,336.31	37.280
0043829382	399,655.56	1.77	(38,217.26)	(9.563)
0043832277	387,247.82	1,794.00	24,474.53	6.320

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
71	11,806,593.90	392,417.38	3.324

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,851.77	21.877
0043773268	258,768.31	43,200.92	16.695
0043775162	164,527.69	61,336.31	37.280
0043780901	93,911.13	2,829.85	3.013
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,112.43	43.049
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	128,712.64	31.064
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,183.23	21.169
0043829382	399,655.56	(38,217.26)	(9.563)
0043829607	298,382.23	(13,747.14)	(4.607)
0043832277	387,247.82	24,474.53	6.320
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,493.21)	(8.626)
0043844709	106,120.43	3,698.89	3.486
0043845254	181,908.35	4,116.72	2.263
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,015.21)	(0.682)

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Credit-Linked Notes

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Distribution Date: 25-Jan-2021
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043848996	178,541.99	14,728.80	8.249
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,212.31	5.782
0043855235	116,303.15	20,752.39	17.843
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,303.46	3.469
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,420.54	0.913
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475
0043876076	252,993.82	3,170.54	1.253
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,706.01)	(15.336)

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	164,527.69	1.77	0.000 %	0	0.00	0.00	0.000 %	1	164,527.69	1.77	0.000 %
Group 2	4	1,100,031.76	9,272.99	0.000 %	0	0.00	0.00	0.000 %	4	1,100,031.76	9,272.99	0.000 %
Total	5	1,264,559.45	9,274.76	0.000 %	0	0.00	0.00	0.000 %	5	1,264,559.45	9,274.76	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043775162	166,000.00	4.250 %	SC	80.00	360	164,527.69	07/31/2019	1.77	61,336.31
Group 2	0043828711	157,000.00	3.750 %	MO	95.00	360	152,028.65	12/31/2020	32,183.23	32,183.23
Group 2	0043829382	409,000.00	4.125 %	FL	95.00	360	399,655.56	09/30/2020	1.77	(38,217.26)
Group 2	0043832277	391,000.00	5.250 %	CA	95.00	360	387,247.82	11/30/2020	1,794.00	24,474.53
Group 2	0043876321	166,000.00	4.250 %	WI	97.00	360	161,099.73	12/31/2020	(24,706.01)	(24,706.01)

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



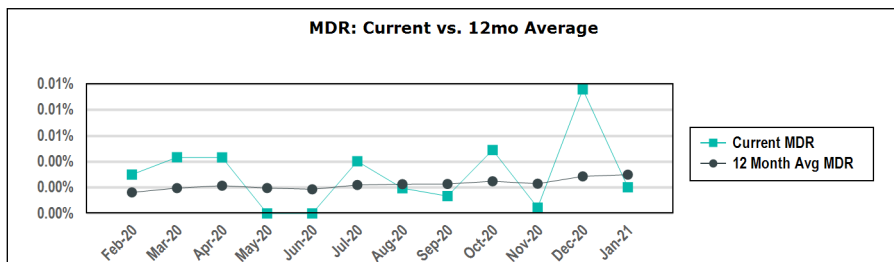
Distribution Date: 25-Jan-2021
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Realized Loss Report - Collateral

Summary

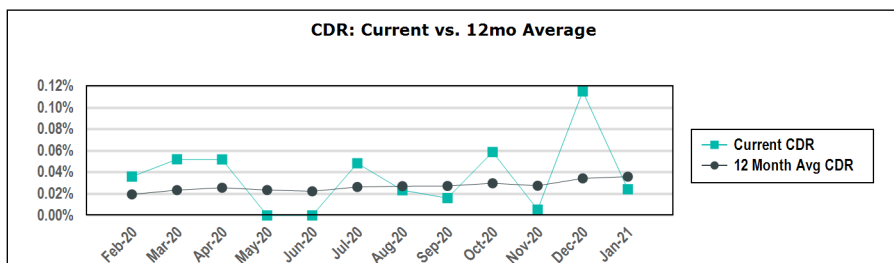
MDR

Current Month 0.002 %
3 Month Average 0.004 %
12 Month Average 0.003 %



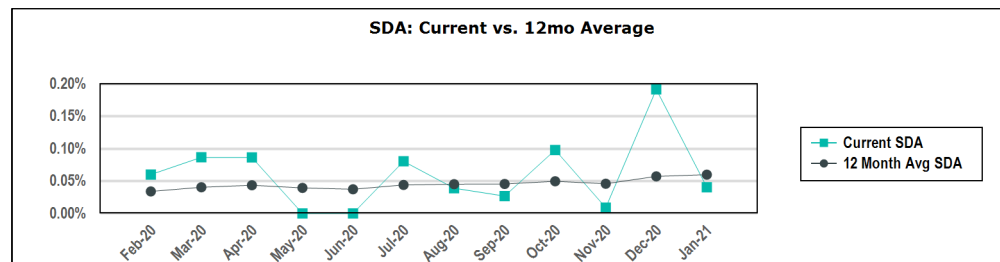
CDR

Current Month 0.024 %
3 Month Average 0.048 %
12 Month Average 0.036 %



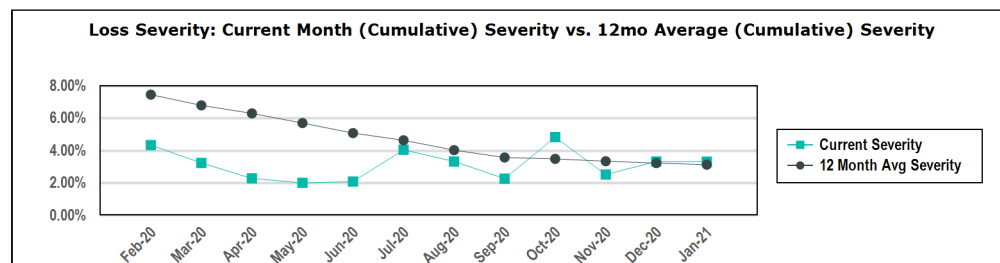
SDA

Current Month 0.041 %
3 Month Average 0.080 %
12 Month Average 0.060 %



Loss Severity

Current Month (Cumulative) 3.324 %
3 Month Average (Cumulative) 3.063 %
12 Month Average (Cumulative) 3.142 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



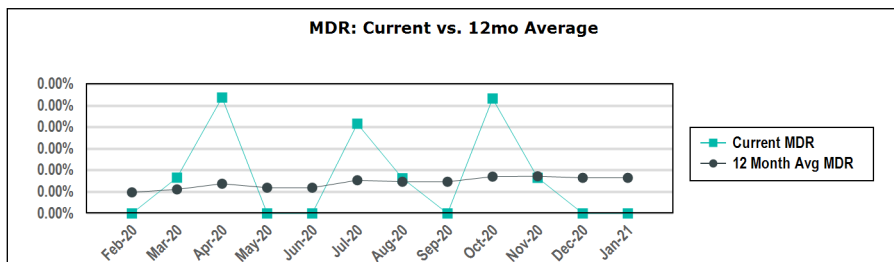
Distribution Date: 25-Jan-2021
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Realized Loss Report - Collateral

Group 1

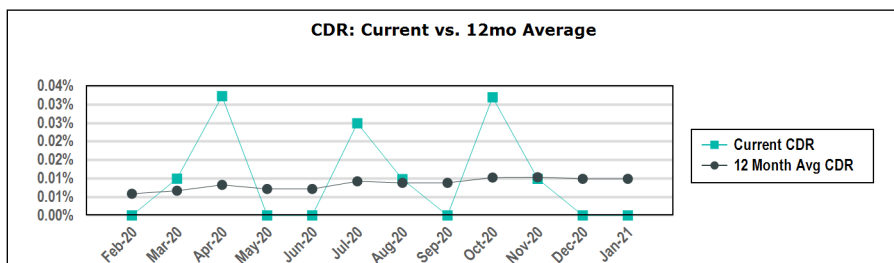
MDR

Current Month 0.000 %
3 Month Average 0.000 %
12 Month Average 0.001 %



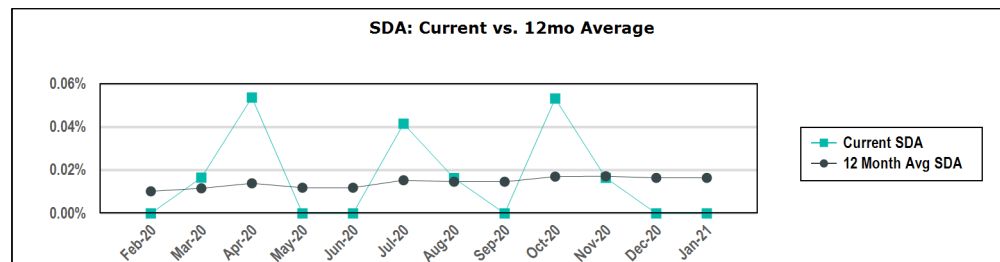
CDR

Current Month 0.000 %
3 Month Average 0.003 %
12 Month Average 0.010 %



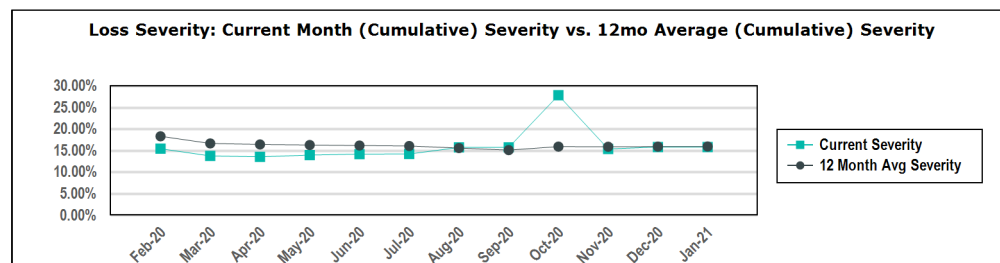
SDA

Current Month 0.000 %
3 Month Average 0.006 %
12 Month Average 0.017 %



Loss Severity

Current Month (Cumulative) 15.864 %
3 Month Average (Cumulative) 15.720 %
12 Month Average (Cumulative) 15.997 %



Connecticut Avenue Securities

Credit-Linked Notes

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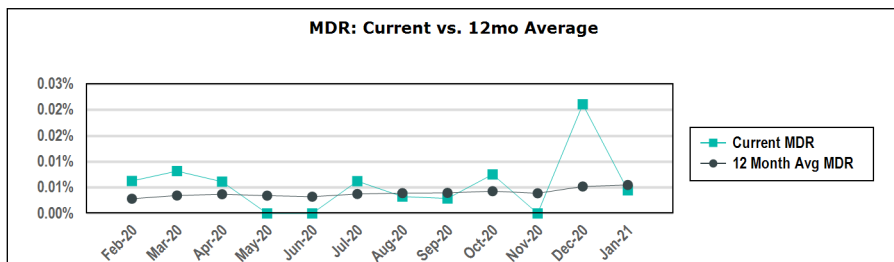
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Realized Loss Report - Collateral

Group 2

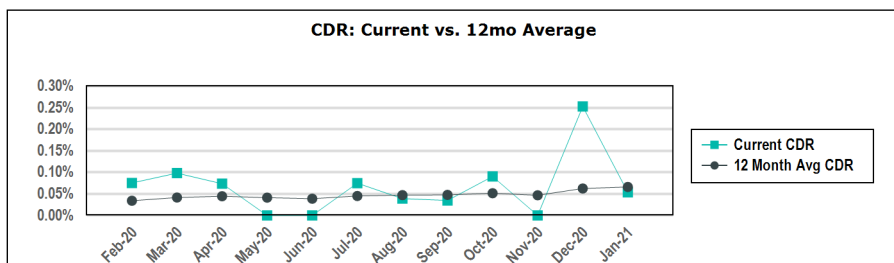
MDR

Current Month 0.004 %
3 Month Average 0.009 %
12 Month Average 0.006 %



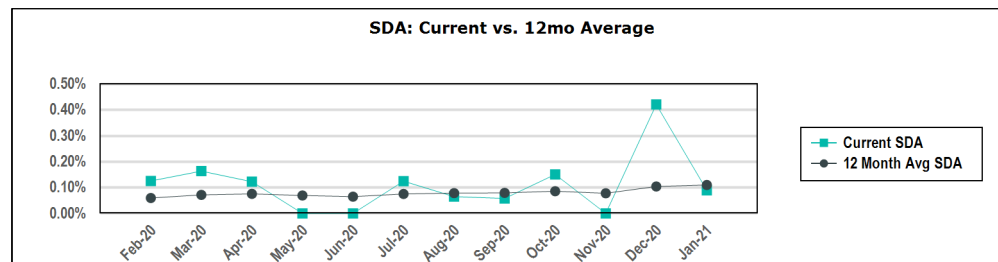
CDR

Current Month 0.054 %
3 Month Average 0.102 %
12 Month Average 0.066 %



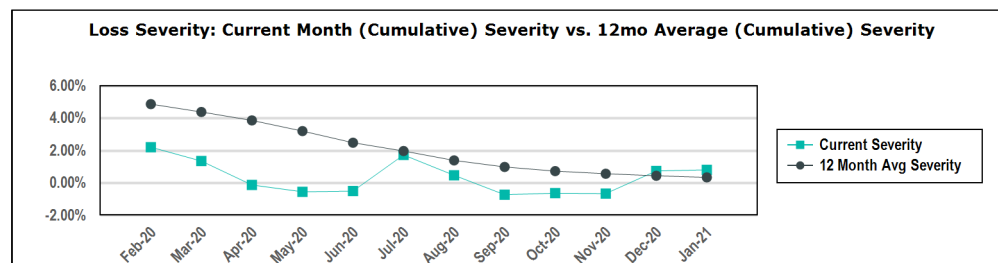
SDA

Current Month 0.089 %
3 Month Average 0.170 %
12 Month Average 0.110 %



Loss Severity

Current Month (Cumulative) 0.821 %
3 Month Average (Cumulative) 0.307 %
12 Month Average (Cumulative) 0.354 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	4.702 %
3 Month Average	4.912 %
12 Month Average	3.555 %

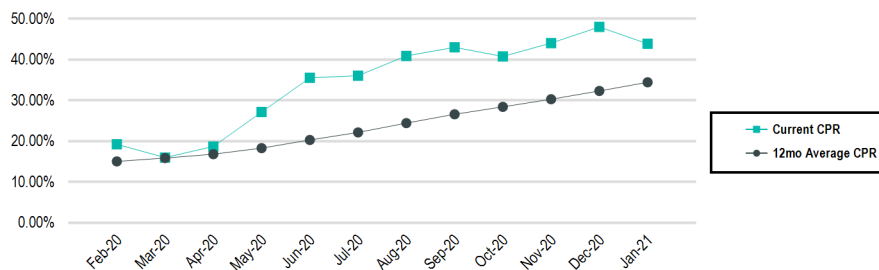
CPR

Current Month	43.897 %
3 Month Average	45.329 %
12 Month Average	34.459 %

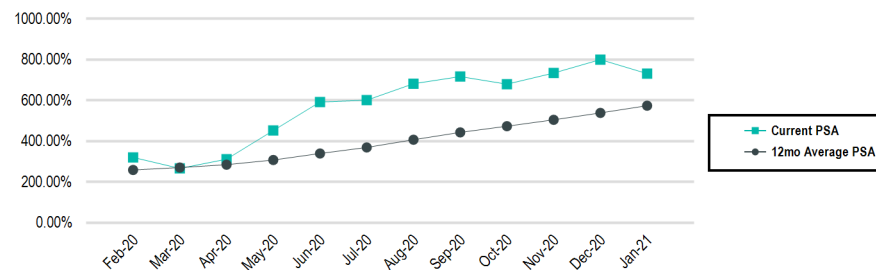
PSA

Current Month	731.613 %
3 Month Average	755.481 %
12 Month Average	574.324 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.443 %
3 Month Average	4.574 %
12 Month Average	3.147 %

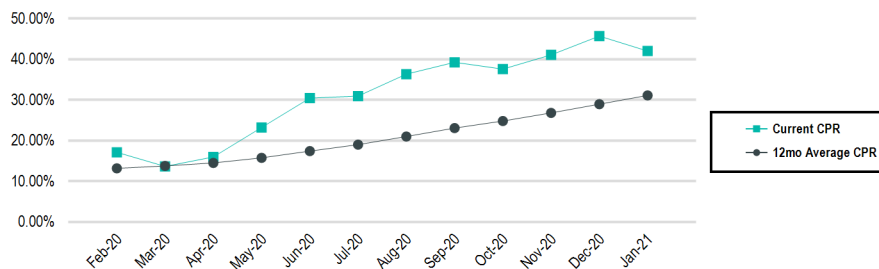
CPR

Current Month	42.039 %
3 Month Average	42.949 %
12 Month Average	31.129 %

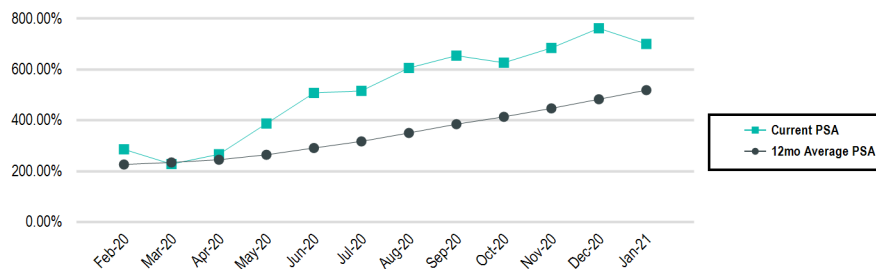
PSA

Current Month	700.651 %
3 Month Average	715.818 %
12 Month Average	518.824 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

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Prepayment Rates

Group 2

SMM

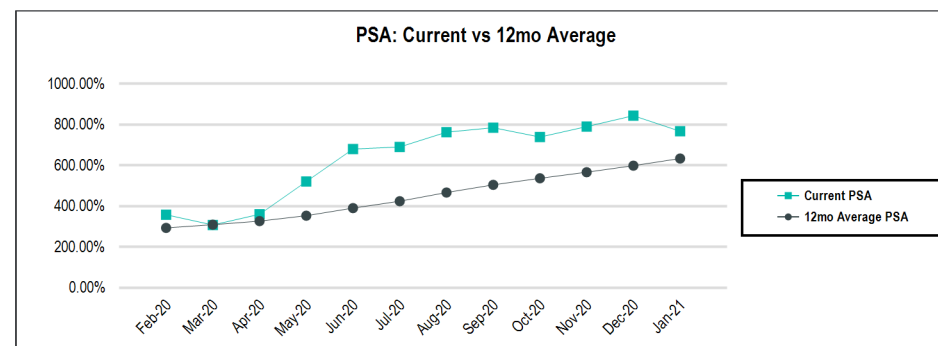
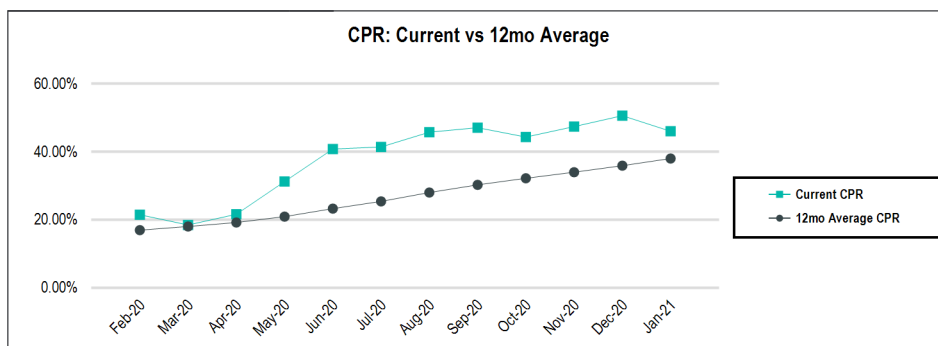
Current Month	5.015 %
3 Month Average	5.316 %
12 Month Average	4.023 %

CPR

Current Month	46.065 %
3 Month Average	48.048 %
12 Month Average	38.049 %

PSA

Current Month	767.744 %
3 Month Average	800.805 %
12 Month Average	634.142 %



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
181	33,974,826.84

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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Series 2017-C06



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.