

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

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

08-Nov-2019 04:38:51 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		10/31/2019	0.00000 %	12,272,798,686.18	0.00	211,082,843.71	0.00	12,061,715,842.47	211,082,843.71	0.00
1M-1	30711XQS6	11/22/2019	2.57275 %	25,948,024.68	57,485.87	7,984,058.29	0.00	17,963,966.39	8,041,544.16	0.00
1M-1H		10/31/2019	0.00000 %	1,365,838.40	0.00	420,260.64	0.00	945,577.76	420,260.64	0.00
1M-2A	30711XQT4	11/22/2019	4.47275 %	93,986,000.00	361,990.34	0.00	0.00	93,986,000.00	361,990.34	0.00
1M-AH		10/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	11/22/2019	4.47275 %	93,986,000.00	361,990.34	0.00	0.00	93,986,000.00	361,990.34	0.00
1M-BH		10/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	11/22/2019	4.47275 %	93,986,000.00	361,990.34	0.00	0.00	93,986,000.00	361,990.34	0.00
1M-CH		10/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	11/22/2019	4.47275 %	281,958,000.00	1,085,971.03	0.00	0.00	281,958,000.00	1,085,971.03	0.00
1M-2H		10/31/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	11/22/2019	5.97275 %	78,322,000.00	402,825.82	0.00	0.00	78,322,000.00	402,825.82	0.00
1B-1H		10/31/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		10/31/2019	0.00000 %	82,307,876.57	0.00	0.00	(2,854.76)	82,310,731.33	0.00	133,940.67
1A-I1	30711XQZ0	11/22/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1A-I2	30711XRB2	11/22/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1A-I3	30711XRD8	11/22/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1A-I4	30711XRF3	11/22/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1B-I1	30711XRH9	11/22/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	11/22/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	11/22/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	11/22/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	11/22/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	11/22/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	11/22/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	11/22/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	11/22/2019	2.67275 %	93,986,000.00	216,312.04	0.00	0.00	93,986,000.00	216,312.04	0.00
1E-A2	30711XRA4	11/22/2019	3.07275 %	93,986,000.00	248,685.00	0.00	0.00	93,986,000.00	248,685.00	0.00
1E-A3	30711XRC0	11/22/2019	3.47275 %	93,986,000.00	281,057.95	0.00	0.00	93,986,000.00	281,057.95	0.00
1E-A4	30711XRE6	11/22/2019	3.87275 %	93,986,000.00	313,430.91	0.00	0.00	93,986,000.00	313,430.91	0.00
1E-B1	30711XRG1	11/22/2019	2.67275 %	93,986,000.00	216,312.04	0.00	0.00	93,986,000.00	216,312.04	0.00
1E-B2	30711XRJ5	11/22/2019	3.07275 %	93,986,000.00	248,685.00	0.00	0.00	93,986,000.00	248,685.00	0.00
1E-B3	30711XRL0	11/22/2019	3.47275 %	93,986,000.00	281,057.95	0.00	0.00	93,986,000.00	281,057.95	0.00
1E-B4	30711XRN6	11/22/2019	3.87275 %	93,986,000.00	313,430.91	0.00	0.00	93,986,000.00	313,430.91	0.00
1E-C1	30711XRQ9	11/22/2019	2.67275 %	93,986,000.00	216,312.04	0.00	0.00	93,986,000.00	216,312.04	0.00
1E-C2	30711XRS5	11/22/2019	3.07275 %	93,986,000.00	248,685.00	0.00	0.00	93,986,000.00	248,685.00	0.00
1E-C3	30711XRU0	11/22/2019	3.47275 %	93,986,000.00	281,057.95	0.00	0.00	93,986,000.00	281,057.95	0.00
1E-C4	30711XRW6	11/22/2019	3.87275 %	93,986,000.00	313,430.91	0.00	0.00	93,986,000.00	313,430.91	0.00
1E-D1	30711XRY2	11/22/2019	2.67275 %	187,972,000.00	432,624.08	0.00	0.00	187,972,000.00	432,624.08	0.00
1E-D2	30711XRZ9	11/22/2019	3.07275 %	187,972,000.00	497,370.00	0.00	0.00	187,972,000.00	497,370.00	0.00
1E-D3	30711XSA3	11/22/2019	3.47275 %	187,972,000.00	562,115.91	0.00	0.00	187,972,000.00	562,115.91	0.00
1E-D4	30711XSB1	11/22/2019	3.87275 %	187,972,000.00	626,861.82	0.00	0.00	187,972,000.00	626,861.82	0.00
1E-D5	30711XSC9	11/22/2019	4.47275 %	187,972,000.00	723,980.68	0.00	0.00	187,972,000.00	723,980.68	0.00

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

08-Nov-2019 04:38:51 PM

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

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	11/22/2019	2.67275 %	187,972,000.00	432,624.08	0.00	0.00	187,972,000.00	432,624.08	0.00
1E-F2	30711XSE5	11/22/2019	3.07275 %	187,972,000.00	497,370.00	0.00	0.00	187,972,000.00	497,370.00	0.00
1E-F3	30711XSF2	11/22/2019	3.47275 %	187,972,000.00	562,115.91	0.00	0.00	187,972,000.00	562,115.91	0.00
1E-F4	30711XSG0	11/22/2019	3.87275 %	187,972,000.00	626,861.82	0.00	0.00	187,972,000.00	626,861.82	0.00
1E-F5	30711XSH8	11/22/2019	4.47275 %	187,972,000.00	723,980.68	0.00	0.00	187,972,000.00	723,980.68	0.00
1X-1	30711XSJ4	11/22/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1X-2	30711XSK1	11/22/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1X-3	30711XSL9	11/22/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1X-4	30711XSM7	11/22/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
1Y-1	30711XSN5	11/22/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	11/22/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	11/22/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	11/22/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		10/31/2019	0.00000 %	11,438,789,177.91	0.00	301,823,959.43	0.00	11,136,965,218.48	301,823,959.43	0.00
2M-1	30711XSS4	11/22/2019	2.57275 %	4,286,411.69	9,496.22	4,286,411.69	0.00	0.00	4,295,907.91	0.00
2M-1H		10/31/2019	0.00000 %	225,622.16	0.00	225,622.16	0.00	0.00	225,622.16	0.00
2M-2A	30711XST2	11/22/2019	4.62275 %	119,342,000.00	475,064.87	9,210,344.84	0.00	110,131,655.16	9,685,409.71	0.00
2M-AH		10/31/2019	0.00000 %	6,282,140.00	0.00	484,830.79	0.00	5,797,309.21	484,830.79	0.00
2M-2B	30711XSU9	11/22/2019	4.62275 %	120,816,000.00	480,932.42	0.00	0.00	120,816,000.00	480,932.42	0.00
2M-BH		10/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	11/22/2019	4.62275 %	120,816,000.00	480,932.42	0.00	0.00	120,816,000.00	480,932.42	0.00
2M-CH		10/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	11/22/2019	4.62275 %	360,974,000.00	1,436,929.70	9,210,344.84	0.00	351,763,655.16	10,647,274.54	0.00
2M-2H		10/31/2019	0.00000 %	19,000,250.00	0.00	484,830.79	0.00	18,515,419.21	484,830.79	0.00
2B-1	30711XSW5	11/22/2019	6.27275 %	73,668,000.00	397,920.26	0.00	0.00	73,668,000.00	397,920.26	0.00
2B-1H		10/31/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		10/31/2019	0.00000 %	77,477,886.60	0.00	0.00	(25,454.36)	77,503,340.96	0.00	42,424.04
2A-I1	30711XSZ8	11/22/2019	1.80000 %	0.00	184,980.10	0.00	0.00	0.00	184,980.10	0.00
2A-I2	30711XTB0	11/22/2019	1.40000 %	0.00	143,873.41	0.00	0.00	0.00	143,873.41	0.00
2A-I3	30711XTD6	11/22/2019	1.00000 %	0.00	102,766.72	0.00	0.00	0.00	102,766.72	0.00
2A-I4	30711XTF1	11/22/2019	0.60000 %	0.00	61,660.03	0.00	0.00	0.00	61,660.03	0.00
2B-I1	30711XTH7	11/22/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2B-I2	30711XTK0	11/22/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2B-I3	30711XTM6	11/22/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2B-I4	30711XTP9	11/22/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2C-I1	30711XTR5	11/22/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	11/22/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	11/22/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	11/22/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	11/22/2019	2.82275 %	119,342,000.00	290,084.77	9,210,344.84	0.00	110,131,655.16	9,500,429.61	0.00
2E-A2	30711XTA2	11/22/2019	3.22275 %	119,342,000.00	331,191.45	9,210,344.84	0.00	110,131,655.16	9,541,536.29	0.00
2E-A3	30711XTC8	11/22/2019	3.62275 %	119,342,000.00	372,298.14	9,210,344.84	0.00	110,131,655.16	9,582,642.98	0.00
2E-A4	30711XTE4	11/22/2019	4.02275 %	119,342,000.00	413,404.83	9,210,344.84	0.00	110,131,655.16	9,623,749.67	0.00

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

08-Nov-2019 04:38:51 PM

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

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	11/22/2019	2.82275 %	120,816,000.00	293,667.62	0.00	0.00	120,816,000.00	293,667.62	0.00
2E-B2	30711XTJ3	11/22/2019	3.22275 %	120,816,000.00	335,282.02	0.00	0.00	120,816,000.00	335,282.02	0.00
2E-B3	30711XTL8	11/22/2019	3.62275 %	120,816,000.00	376,896.42	0.00	0.00	120,816,000.00	376,896.42	0.00
2E-B4	30711XTN4	11/22/2019	4.02275 %	120,816,000.00	418,510.82	0.00	0.00	120,816,000.00	418,510.82	0.00
2E-C1	30711XTQ7	11/22/2019	2.82275 %	120,816,000.00	293,667.62	0.00	0.00	120,816,000.00	293,667.62	0.00
2E-C2	30711XTS3	11/22/2019	3.22275 %	120,816,000.00	335,282.02	0.00	0.00	120,816,000.00	335,282.02	0.00
2E-C3	30711XTU8	11/22/2019	3.62275 %	120,816,000.00	376,896.42	0.00	0.00	120,816,000.00	376,896.42	0.00
2E-C4	30711XTW4	11/22/2019	4.02275 %	120,816,000.00	418,510.82	0.00	0.00	120,816,000.00	418,510.82	0.00
2E-D1	30711XTY0	11/22/2019	2.82275 %	240,158,000.00	583,752.38	9,210,344.84	0.00	230,947,655.16	9,794,097.22	0.00
2E-D2	30711XTZ7	11/22/2019	3.22275 %	240,158,000.00	666,473.47	9,210,344.84	0.00	230,947,655.16	9,876,818.31	0.00
2E-D3	30711XUA0	11/22/2019	3.62275 %	240,158,000.00	749,194.56	9,210,344.84	0.00	230,947,655.16	9,959,539.40	0.00
2E-D4	30711XUB8	11/22/2019	4.02275 %	240,158,000.00	831,915.65	9,210,344.84	0.00	230,947,655.16	10,042,260.49	0.00
2E-D5	30711XUC6	11/22/2019	4.62275 %	240,158,000.00	955,997.28	9,210,344.84	0.00	230,947,655.16	10,166,342.12	0.00
2E-F1	30711XUD4	11/22/2019	2.82275 %	241,632,000.00	587,335.24	0.00	0.00	241,632,000.00	587,335.24	0.00
2E-F2	30711XUE2	11/22/2019	3.22275 %	241,632,000.00	670,564.04	0.00	0.00	241,632,000.00	670,564.04	0.00
2E-F3	30711XUF9	11/22/2019	3.62275 %	241,632,000.00	753,792.84	0.00	0.00	241,632,000.00	753,792.84	0.00
2E-F4	30711XUG7	11/22/2019	4.02275 %	241,632,000.00	837,021.64	0.00	0.00	241,632,000.00	837,021.64	0.00
2E-F5	30711XUH5	11/22/2019	4.62275 %	241,632,000.00	961,864.84	0.00	0.00	241,632,000.00	961,864.84	0.00
2X-1	30711XUJ1	11/22/2019	1.80000 %	0.00	372,244.90	0.00	0.00	0.00	372,244.90	0.00
2X-2	30711XUK8	11/22/2019	1.40000 %	0.00	289,523.81	0.00	0.00	0.00	289,523.81	0.00
2X-3	30711XUL6	11/22/2019	1.00000 %	0.00	206,802.72	0.00	0.00	0.00	206,802.72	0.00
2X-4	30711XUM4	11/22/2019	0.60000 %	0.00	124,081.63	0.00	0.00	0.00	124,081.63	0.00
2Y-1	30711XUN2	11/22/2019	1.80000 %	0.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00
2Y-2	30711XUP7	11/22/2019	1.40000 %	0.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00
2Y-3	30711XUQ5	11/22/2019	1.00000 %	0.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00
2Y-4	30711XUR3	11/22/2019	0.60000 %	0.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00
Totals				32,277,138,097.19	32,834,249.98	628,106,610.74	(28,309.12)	31,649,059,795.57	660,940,860.72	176,364.71

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.

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

08-Nov-2019 04:38:51 PM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	12,272,798,686.18	20,655,112.56	190,427,731.15	0.00	0.00	211,082,843.71	12,061,715,842.47	0.76039881	211,082,843.71
1M-1	156,644,000.00	25,948,024.68	781,620.71	7,202,437.58	0.00	0.00	7,984,058.29	17,963,966.39	0.11468021	7,984,058.29
1M-1H	8,245,344.00	1,365,838.40	41,142.54	379,118.10	0.00	0.00	420,260.64	945,577.76	0.11468021	420,260.64
1M-2A	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-AH	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-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	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
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	82,307,876.57	0.00	0.00	0.00	(2,854.76)	(2,854.76)	82,310,731.33	0.99837539	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	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	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-A3	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-A4	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-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
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	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	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-D3	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-D4	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-D5	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-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

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

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

08-Nov-2019 04:38:51 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	11,438,789,177.91	18,427,054.56	283,396,904.87	0.00	0.00	301,823,959.43	11,136,965,218.48	0.74996328	301,823,959.43
2M-1	117,869,000.00	4,286,411.69	262,216.74	4,024,194.95	0.00	0.00	4,286,411.69	0.00	0.00000000	4,286,411.69
2M-1H	6,204,224.00	225,622.16	13,802.20	211,819.96	0.00	0.00	225,622.16	0.00	0.00000000	225,622.16
2M-2A	119,342,000.00	119,342,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	110,131,655.16	0.92282394	9,210,344.84
2M-AH	6,282,140.00	6,282,140.00	29,659.01	455,171.77	0.00	0.00	484,830.79	5,797,309.21	0.92282394	484,830.79
2M-2B	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-BH	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-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	360,974,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	351,763,655.16	0.97448474	9,210,344.84
2M-2H	19,000,250.00	19,000,250.00	29,659.01	455,171.77	0.00	0.00	484,830.79	18,515,419.21	0.97448293	484,830.79
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	77,477,886.60	0.00	0.00	0.00	(25,454.36)	(25,454.36)	77,503,340.96	0.99945292	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	119,342,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	110,131,655.16	0.92282394	9,210,344.84
2E-A2	119,342,000.00	119,342,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	110,131,655.16	0.92282394	9,210,344.84
2E-A3	119,342,000.00	119,342,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	110,131,655.16	0.92282394	9,210,344.84
2E-A4	119,342,000.00	119,342,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	110,131,655.16	0.92282394	9,210,344.84
2E-B1	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-B2	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

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

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

08-Nov-2019 04:38:51 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	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-B4	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-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	240,158,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	230,947,655.16	0.96164881	9,210,344.84
2E-D2	240,158,000.00	240,158,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	230,947,655.16	0.96164881	9,210,344.84
2E-D3	240,158,000.00	240,158,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	230,947,655.16	0.96164881	9,210,344.84
2E-D4	240,158,000.00	240,158,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	230,947,655.16	0.96164881	9,210,344.84
2E-D5	240,158,000.00	240,158,000.00	563,433.18	8,646,911.66	0.00	0.00	9,210,344.84	230,947,655.16	0.96164881	9,210,344.84
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
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	32,277,138,097.19	46,438,032.31	581,668,578.41	0.00	(28,309.12)	628,078,301.62	31,649,059,795.57	0.80052741	628,106,610.74

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

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

08-Nov-2019 04:38:51 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	773.70597026	1.30214667	12.00501013	0.00000000	0.00000000	13.30715679	760.39881347	0.76039881	13.30715679
1M-1	156,644,000.00	165.64965578	4.98979029	45.97965821	0.00000000	0.00000000	50.96944849	114.68020729	0.11468021	50.96944849
1M-1H	8,245,344.00	165.64965634	4.98979060	45.97965834	0.00000000	0.00000000	50.96944894	114.68020740	0.11468021	50.96944894
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	998.34076082	0.00000000	0.00000000	0.00000000	(0.03462637)	(0.03462637)	998.37538719	0.99837539	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

08-Nov-2019 04:38:51 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	770.28810567	1.24087792	19.08394863	0.00000000	0.00000000	20.32482655	749.96327912	0.74996328	20.32482655
2M-1	117,869,000.00	36.36589510	2.22464550	34.14124961	0.00000000	0.00000000	36.36589510	0.00000000	0.00000000	36.36589510
2M-1H	6,204,224.00	36.36589524	2.22464566	34.14124957	0.00000000	0.00000000	36.36589524	0.00000000	0.00000000	36.36589524
2M-2A	119,342,000.00	1000.00000000	4.72116422	72.45489149	0.00000000	0.00000000	77.17605571	922.82394429	0.92282394	77.17605571
2M-AH	6,282,140.00	1000.00000000	4.72116349	72.45489117	0.00000000	0.00000000	77.17605625	922.82394375	0.92282394	77.17605625
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	1.56086915	23.95438912	0.00000000	0.00000000	25.51525827	974.48474173	0.97448474	25.51525827
2M-2H	19,000,250.00	1000.00000000	1.56097999	23.95609374	0.00000000	0.00000000	25.51707425	974.48292575	0.97448293	25.51707425
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	999.12466658	0.00000000	0.00000000	0.00000000	(0.32824952)	(0.32824952)	999.45291609	0.99945292	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	1000.00000000	4.72116422	72.45489149	0.00000000	0.00000000	77.17605571	922.82394429	0.92282394	77.17605571
2E-A2	119,342,000.00	1000.00000000	4.72116422	72.45489149	0.00000000	0.00000000	77.17605571	922.82394429	0.92282394	77.17605571
2E-A3	119,342,000.00	1000.00000000	4.72116422	72.45489149	0.00000000	0.00000000	77.17605571	922.82394429	0.92282394	77.17605571
2E-A4	119,342,000.00	1000.00000000	4.72116422	72.45489149	0.00000000	0.00000000	77.17605571	922.82394429	0.92282394	77.17605571
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

08-Nov-2019 04:38:51 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	2.34609374	36.00509523	0.00000000	0.00000000	38.35118897	961.64881103	0.96164881	38.35118897
2E-D2	240,158,000.00	1000.00000000	2.34609374	36.00509523	0.00000000	0.00000000	38.35118897	961.64881103	0.96164881	38.35118897
2E-D3	240,158,000.00	1000.00000000	2.34609374	36.00509523	0.00000000	0.00000000	38.35118897	961.64881103	0.96164881	38.35118897
2E-D4	240,158,000.00	1000.00000000	2.34609374	36.00509523	0.00000000	0.00000000	38.35118897	961.64881103	0.96164881	38.35118897
2E-D5	240,158,000.00	1000.00000000	2.34609374	36.00509523	0.00000000	0.00000000	38.35118897	961.64881103	0.96164881	38.35118897
2E-F1	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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.

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

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

08-Nov-2019 04:38:51 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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	12,272,798,686.18	0.00	0.00	0.00	0.00	0.00	0.00	12,061,715,842.47
1M-1	10/25/19 - 11/24/19	31	2.57275 %	25,948,024.68	57,485.87	0.00	0.00	0.00	57,485.87	0.00	17,963,966.39
1M-1H	N/A	N/A	0.00000 %	1,365,838.40	0.00	0.00	0.00	0.00	0.00	0.00	945,577.76
1M-2A	10/25/19 - 11/24/19	31	4.47275 %	93,986,000.00	361,990.34	0.00	0.00	0.00	361,990.34	0.00	93,986,000.00
1M-AH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2B	10/25/19 - 11/24/19	31	4.47275 %	93,986,000.00	361,990.34	0.00	0.00	0.00	361,990.34	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	4,947,606.00
1M-2C	10/25/19 - 11/24/19	31	4.47275 %	93,986,000.00	361,990.34	0.00	0.00	0.00	361,990.34	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	4,947,606.00
1M-2	10/25/19 - 11/24/19	31	4.47275 %	281,958,000.00	1,085,971.03	0.00	0.00	0.00	1,085,971.03	0.00	281,958,000.00
1M-2H	N/A	N/A	0.00000 %	14,842,818.00	0.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00
1B-1	10/25/19 - 11/24/19	31	5.97275 %	78,322,000.00	402,825.82	0.00	0.00	0.00	402,825.82	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	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,307,876.57	0.00	0.00	0.00	0.00	0.00	0.00	82,310,731.33
1A-I1	10/25/19 - 11/24/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1A-I2	10/25/19 - 11/24/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1A-I3	10/25/19 - 11/24/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1A-I4	10/25/19 - 11/24/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1B-I1	10/25/19 - 11/24/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1B-I2	10/25/19 - 11/24/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1B-I3	10/25/19 - 11/24/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1B-I4	10/25/19 - 11/24/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1C-I1	10/25/19 - 11/24/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1C-I2	10/25/19 - 11/24/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1C-I3	10/25/19 - 11/24/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1C-I4	10/25/19 - 11/24/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1E-A1	10/25/19 - 11/24/19	31	2.67275 %	93,986,000.00	216,312.04	0.00	0.00	0.00	216,312.04	0.00	93,986,000.00
1E-A2	10/25/19 - 11/24/19	31	3.07275 %	93,986,000.00	248,685.00	0.00	0.00	0.00	248,685.00	0.00	93,986,000.00
1E-A3	10/25/19 - 11/24/19	31	3.47275 %	93,986,000.00	281,057.95	0.00	0.00	0.00	281,057.95	0.00	93,986,000.00
1E-A4	10/25/19 - 11/24/19	31	3.87275 %	93,986,000.00	313,430.91	0.00	0.00	0.00	313,430.91	0.00	93,986,000.00
1E-B1	10/25/19 - 11/24/19	31	2.67275 %	93,986,000.00	216,312.04	0.00	0.00	0.00	216,312.04	0.00	93,986,000.00
1E-B2	10/25/19 - 11/24/19	31	3.07275 %	93,986,000.00	248,685.00	0.00	0.00	0.00	248,685.00	0.00	93,986,000.00
1E-B3	10/25/19 - 11/24/19	31	3.47275 %	93,986,000.00	281,057.95	0.00	0.00	0.00	281,057.95	0.00	93,986,000.00
1E-B4	10/25/19 - 11/24/19	31	3.87275 %	93,986,000.00	313,430.91	0.00	0.00	0.00	313,430.91	0.00	93,986,000.00
1E-C1	10/25/19 - 11/24/19	31	2.67275 %	93,986,000.00	216,312.04	0.00	0.00	0.00	216,312.04	0.00	93,986,000.00
1E-C2	10/25/19 - 11/24/19	31	3.07275 %	93,986,000.00	248,685.00	0.00	0.00	0.00	248,685.00	0.00	93,986,000.00
1E-C3	10/25/19 - 11/24/19	31	3.47275 %	93,986,000.00	281,057.95	0.00	0.00	0.00	281,057.95	0.00	93,986,000.00
1E-C4	10/25/19 - 11/24/19	31	3.87275 %	93,986,000.00	313,430.91	0.00	0.00	0.00	313,430.91	0.00	93,986,000.00
1E-D1	10/25/19 - 11/24/19	31	2.67275 %	187,972,000.00	432,624.08	0.00	0.00	0.00	432,624.08	0.00	187,972,000.00
1E-D2	10/25/19 - 11/24/19	31	3.07275 %	187,972,000.00	497,370.00	0.00	0.00	0.00	497,370.00	0.00	187,972,000.00
1E-D3	10/25/19 - 11/24/19	31	3.47275 %	187,972,000.00	562,115.91	0.00	0.00	0.00	562,115.91	0.00	187,972,000.00
1E-D4	10/25/19 - 11/24/19	31	3.87275 %	187,972,000.00	626,861.82	0.00	0.00	0.00	626,861.82	0.00	187,972,000.00

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

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

08-Nov-2019 04:38:51 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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	10/25/19 - 11/24/19	31	4.47275 %	187,972,000.00	723,980.68	0.00	0.00	0.00	723,980.68	0.00	187,972,000.00
1E-F1	10/25/19 - 11/24/19	31	2.67275 %	187,972,000.00	432,624.08	0.00	0.00	0.00	432,624.08	0.00	187,972,000.00
1E-F2	10/25/19 - 11/24/19	31	3.07275 %	187,972,000.00	497,370.00	0.00	0.00	0.00	497,370.00	0.00	187,972,000.00
1E-F3	10/25/19 - 11/24/19	31	3.47275 %	187,972,000.00	562,115.91	0.00	0.00	0.00	562,115.91	0.00	187,972,000.00
1E-F4	10/25/19 - 11/24/19	31	3.87275 %	187,972,000.00	626,861.82	0.00	0.00	0.00	626,861.82	0.00	187,972,000.00
1E-F5	10/25/19 - 11/24/19	31	4.47275 %	187,972,000.00	723,980.68	0.00	0.00	0.00	723,980.68	0.00	187,972,000.00
1X-1	10/25/19 - 11/24/19	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1X-2	10/25/19 - 11/24/19	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1X-3	10/25/19 - 11/24/19	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1X-4	10/25/19 - 11/24/19	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
1Y-1	10/25/19 - 11/24/19	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1Y-2	10/25/19 - 11/24/19	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1Y-3	10/25/19 - 11/24/19	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1Y-4	10/25/19 - 11/24/19	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	11,438,789,177.91	0.00	0.00	0.00	0.00	0.00	0.00	11,438,789,177.91
2M-1	10/25/19 - 11/24/19	31	2.57275 %	4,286,411.69	9,496.22	0.00	0.00	0.00	9,496.22	0.00	4,286,411.69
2M-1H	N/A	N/A	0.00000 %	225,622.16	0.00	0.00	0.00	0.00	0.00	0.00	225,622.16
2M-2A	10/25/19 - 11/24/19	31	4.62275 %	119,342,000.00	475,064.87	0.00	0.00	0.00	475,064.87	0.00	119,342,000.00
2M-AH	N/A	N/A	0.00000 %	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00
2M-2B	10/25/19 - 11/24/19	31	4.62275 %	120,816,000.00	480,932.42	0.00	0.00	0.00	480,932.42	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	10/25/19 - 11/24/19	31	4.62275 %	120,816,000.00	480,932.42	0.00	0.00	0.00	480,932.42	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	10/25/19 - 11/24/19	31	4.62275 %	360,974,000.00	1,436,929.70	0.00	0.00	0.00	1,436,929.70	0.00	360,974,000.00
2M-2H	N/A	N/A	0.00000 %	19,000,250.00	0.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00
2B-1	10/25/19 - 11/24/19	31	6.27275 %	73,668,000.00	397,920.26	0.00	0.00	0.00	397,920.26	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	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,477,886.60	0.00	0.00	0.00	0.00	0.00	0.00	77,477,886.60
2A-I1	10/25/19 - 11/24/19	31	1.80000 %	119,342,000.00	184,980.10	0.00	0.00	0.00	184,980.10	0.00	119,342,000.00
2A-I2	10/25/19 - 11/24/19	31	1.40000 %	119,342,000.00	143,873.41	0.00	0.00	0.00	143,873.41	0.00	119,342,000.00
2A-I3	10/25/19 - 11/24/19	31	1.00000 %	119,342,000.00	102,766.72	0.00	0.00	0.00	102,766.72	0.00	119,342,000.00
2A-I4	10/25/19 - 11/24/19	31	0.60000 %	119,342,000.00	61,660.03	0.00	0.00	0.00	61,660.03	0.00	119,342,000.00
2B-I1	10/25/19 - 11/24/19	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2B-I2	10/25/19 - 11/24/19	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2B-I3	10/25/19 - 11/24/19	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2B-I4	10/25/19 - 11/24/19	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2C-I1	10/25/19 - 11/24/19	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	10/25/19 - 11/24/19	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	10/25/19 - 11/24/19	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	10/25/19 - 11/24/19	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	10/25/19 - 11/24/19	31	2.82275 %	119,342,000.00	290,084.77	0.00	0.00	0.00	290,084.77	0.00	119,342,000.00
2E-A2	10/25/19 - 11/24/19	31	3.22275 %	119,342,000.00	331,191.45	0.00	0.00	0.00	331,191.45	0.00	119,342,000.00

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

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

08-Nov-2019 04:38:51 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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	10/25/19 - 11/24/19	31	3.62275 %	119,342,000.00	372,298.14	0.00	0.00	0.00	372,298.14	0.00	110,131,655.16
2E-A4	10/25/19 - 11/24/19	31	4.02275 %	119,342,000.00	413,404.83	0.00	0.00	0.00	413,404.83	0.00	110,131,655.16
2E-B1	10/25/19 - 11/24/19	31	2.82275 %	120,816,000.00	293,667.62	0.00	0.00	0.00	293,667.62	0.00	120,816,000.00
2E-B2	10/25/19 - 11/24/19	31	3.22275 %	120,816,000.00	335,282.02	0.00	0.00	0.00	335,282.02	0.00	120,816,000.00
2E-B3	10/25/19 - 11/24/19	31	3.62275 %	120,816,000.00	376,896.42	0.00	0.00	0.00	376,896.42	0.00	120,816,000.00
2E-B4	10/25/19 - 11/24/19	31	4.02275 %	120,816,000.00	418,510.82	0.00	0.00	0.00	418,510.82	0.00	120,816,000.00
2E-C1	10/25/19 - 11/24/19	31	2.82275 %	120,816,000.00	293,667.62	0.00	0.00	0.00	293,667.62	0.00	120,816,000.00
2E-C2	10/25/19 - 11/24/19	31	3.22275 %	120,816,000.00	335,282.02	0.00	0.00	0.00	335,282.02	0.00	120,816,000.00
2E-C3	10/25/19 - 11/24/19	31	3.62275 %	120,816,000.00	376,896.42	0.00	0.00	0.00	376,896.42	0.00	120,816,000.00
2E-C4	10/25/19 - 11/24/19	31	4.02275 %	120,816,000.00	418,510.82	0.00	0.00	0.00	418,510.82	0.00	120,816,000.00
2E-D1	10/25/19 - 11/24/19	31	2.82275 %	240,158,000.00	583,752.38	0.00	0.00	0.00	583,752.38	0.00	230,947,655.16
2E-D2	10/25/19 - 11/24/19	31	3.22275 %	240,158,000.00	666,473.47	0.00	0.00	0.00	666,473.47	0.00	230,947,655.16
2E-D3	10/25/19 - 11/24/19	31	3.62275 %	240,158,000.00	749,194.56	0.00	0.00	0.00	749,194.56	0.00	230,947,655.16
2E-D4	10/25/19 - 11/24/19	31	4.02275 %	240,158,000.00	831,915.65	0.00	0.00	0.00	831,915.65	0.00	230,947,655.16
2E-D5	10/25/19 - 11/24/19	31	4.62275 %	240,158,000.00	955,997.28	0.00	0.00	0.00	955,997.28	0.00	230,947,655.16
2E-F1	10/25/19 - 11/24/19	31	2.82275 %	241,632,000.00	587,335.24	0.00	0.00	0.00	587,335.24	0.00	241,632,000.00
2E-F2	10/25/19 - 11/24/19	31	3.22275 %	241,632,000.00	670,564.04	0.00	0.00	0.00	670,564.04	0.00	241,632,000.00
2E-F3	10/25/19 - 11/24/19	31	3.62275 %	241,632,000.00	753,792.84	0.00	0.00	0.00	753,792.84	0.00	241,632,000.00
2E-F4	10/25/19 - 11/24/19	31	4.02275 %	241,632,000.00	837,021.64	0.00	0.00	0.00	837,021.64	0.00	241,632,000.00
2E-F5	10/25/19 - 11/24/19	31	4.62275 %	241,632,000.00	961,864.84	0.00	0.00	0.00	961,864.84	0.00	241,632,000.00
2X-1	10/25/19 - 11/24/19	31	1.80000 %	240,158,000.00	372,244.90	0.00	0.00	0.00	372,244.90	0.00	230,947,655.16
2X-2	10/25/19 - 11/24/19	31	1.40000 %	240,158,000.00	289,523.81	0.00	0.00	0.00	289,523.81	0.00	230,947,655.16
2X-3	10/25/19 - 11/24/19	31	1.00000 %	240,158,000.00	206,802.72	0.00	0.00	0.00	206,802.72	0.00	230,947,655.16
2X-4	10/25/19 - 11/24/19	31	0.60000 %	240,158,000.00	124,081.63	0.00	0.00	0.00	124,081.63	0.00	230,947,655.16
2Y-1	10/25/19 - 11/24/19	31	1.80000 %	241,632,000.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00	241,632,000.00
2Y-2	10/25/19 - 11/24/19	31	1.40000 %	241,632,000.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00	241,632,000.00
2Y-3	10/25/19 - 11/24/19	31	1.00000 %	241,632,000.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00	241,632,000.00
2Y-4	10/25/19 - 11/24/19	31	0.60000 %	241,632,000.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00	241,632,000.00
Totals					32,834,249.98	0.00	0.00	0.00	32,834,249.98	0.00	

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

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

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

08-Nov-2019 04:38:51 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)	Current Interest Shortfall(1)	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 %	773.70597026	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	760.39881347
1M-1	156,644,000.00	2.57275 %	165.64965578	0.36698418	0.00000000	0.00000000	0.00000000	0.36698418	0.00000000	114.68020729
1M-1H	8,245,344.00	0.00000 %	165.64965634	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	114.68020740
1M-2A	93,986,000.00	4.47275 %	1000.00000000	3.85153470	0.00000000	0.00000000	0.00000000	3.85153470	0.00000000	1000.00000000
1M-AH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	93,986,000.00	4.47275 %	1000.00000000	3.85153470	0.00000000	0.00000000	0.00000000	3.85153470	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	1000.00000000
1M-2C	93,986,000.00	4.47275 %	1000.00000000	3.85153470	0.00000000	0.00000000	0.00000000	3.85153470	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	1000.00000000
1M-2	281,958,000.00	4.47275 %	1000.00000000	3.85153473	0.00000000	0.00000000	0.00000000	3.85153473	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	5.97275 %	1000.00000000	5.14320140	0.00000000	0.00000000	0.00000000	5.14320140	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	1000.00000000
1B-2H	82,444,672.00	0.00000 %	998.34076082	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.37538719
1A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.67275 %	1000.00000000	2.30153470	0.00000000	0.00000000	0.00000000	2.30153470	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.07275 %	1000.00000000	2.64597919	0.00000000	0.00000000	0.00000000	2.64597919	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.47275 %	1000.00000000	2.99042357	0.00000000	0.00000000	0.00000000	2.99042357	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.87275 %	1000.00000000	3.33486807	0.00000000	0.00000000	0.00000000	3.33486807	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.67275 %	1000.00000000	2.30153470	0.00000000	0.00000000	0.00000000	2.30153470	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.07275 %	1000.00000000	2.64597919	0.00000000	0.00000000	0.00000000	2.64597919	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.47275 %	1000.00000000	2.99042357	0.00000000	0.00000000	0.00000000	2.99042357	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.87275 %	1000.00000000	3.33486807	0.00000000	0.00000000	0.00000000	3.33486807	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.67275 %	1000.00000000	2.30153470	0.00000000	0.00000000	0.00000000	2.30153470	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.07275 %	1000.00000000	2.64597919	0.00000000	0.00000000	0.00000000	2.64597919	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.47275 %	1000.00000000	2.99042357	0.00000000	0.00000000	0.00000000	2.99042357	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.87275 %	1000.00000000	3.33486807	0.00000000	0.00000000	0.00000000	3.33486807	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.67275 %	1000.00000000	2.30153470	0.00000000	0.00000000	0.00000000	2.30153470	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.07275 %	1000.00000000	2.64597919	0.00000000	0.00000000	0.00000000	2.64597919	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.47275 %	1000.00000000	2.99042363	0.00000000	0.00000000	0.00000000	2.99042363	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.87275 %	1000.00000000	3.33486807	0.00000000	0.00000000	0.00000000	3.33486807	0.00000000	1000.00000000

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

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

08-Nov-2019 04:38:51 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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	4.47275 %	1000.00000000	3.85153470	0.00000000	0.00000000	0.00000000	3.85153470	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.67275 %	1000.00000000	2.30153470	0.00000000	0.00000000	0.00000000	2.30153470	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.07275 %	1000.00000000	2.64597919	0.00000000	0.00000000	0.00000000	2.64597919	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.47275 %	1000.00000000	2.99042363	0.00000000	0.00000000	0.00000000	2.99042363	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.87275 %	1000.00000000	3.33486807	0.00000000	0.00000000	0.00000000	3.33486807	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.47275 %	1000.00000000	3.85153470	0.00000000	0.00000000	0.00000000	3.85153470	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	770.28810567	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	749.96327912
2M-1	117,869,000.00	2.57275 %	36.36589510	0.08056588	0.00000000	0.00000000	0.00000000	0.08056588	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	36.36589524	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	4.62275 %	1000.00000000	3.98070143	0.00000000	0.00000000	0.00000000	3.98070143	0.00000000	922.82394429
2M-AH	6,282,140.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	922.82394375
2M-2B	120,816,000.00	4.62275 %	1000.00000000	3.98070140	0.00000000	0.00000000	0.00000000	3.98070140	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	4.62275 %	1000.00000000	3.98070140	0.00000000	0.00000000	0.00000000	3.98070140	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	4.62275 %	1000.00000000	3.98070138	0.00000000	0.00000000	0.00000000	3.98070138	0.00000000	974.48474173
2M-2H	19,000,250.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	974.48292575
2B-1	73,668,000.00	6.27275 %	1000.00000000	5.40153472	0.00000000	0.00000000	0.00000000	5.40153472	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	999.12466658	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.45291609
2A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	922.82394429
2A-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	922.82394429
2A-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	922.82394429
2A-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	922.82394429
2B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.82275 %	1000.00000000	2.43070143	0.00000000	0.00000000	0.00000000	2.43070143	0.00000000	922.82394429
2E-A2	119,342,000.00	3.22275 %	1000.00000000	2.77514580	0.00000000	0.00000000	0.00000000	2.77514580	0.00000000	922.82394429

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

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

08-Nov-2019 04:38:51 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)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	3.62275 %	1000.00000000	3.11959025	0.00000000	0.00000000	0.00000000	3.11959025	0.00000000	922.82394429
2E-A4	119,342,000.00	4.02275 %	1000.00000000	3.46403471	0.00000000	0.00000000	0.00000000	3.46403471	0.00000000	922.82394429
2E-B1	120,816,000.00	2.82275 %	1000.00000000	2.43070140	0.00000000	0.00000000	0.00000000	2.43070140	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.22275 %	1000.00000000	2.77514584	0.00000000	0.00000000	0.00000000	2.77514584	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.62275 %	1000.00000000	3.11959029	0.00000000	0.00000000	0.00000000	3.11959029	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.82275 %	1000.00000000	2.43070140	0.00000000	0.00000000	0.00000000	2.43070140	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.22275 %	1000.00000000	2.77514584	0.00000000	0.00000000	0.00000000	2.77514584	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.62275 %	1000.00000000	3.11959029	0.00000000	0.00000000	0.00000000	3.11959029	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.82275 %	1000.00000000	2.43070137	0.00000000	0.00000000	0.00000000	2.43070137	0.00000000	961.64881103
2E-D2	240,158,000.00	3.22275 %	1000.00000000	2.77514582	0.00000000	0.00000000	0.00000000	2.77514582	0.00000000	961.64881103
2E-D3	240,158,000.00	3.62275 %	1000.00000000	3.11959027	0.00000000	0.00000000	0.00000000	3.11959027	0.00000000	961.64881103
2E-D4	240,158,000.00	4.02275 %	1000.00000000	3.46403472	0.00000000	0.00000000	0.00000000	3.46403472	0.00000000	961.64881103
2E-D5	240,158,000.00	4.62275 %	1000.00000000	3.98070137	0.00000000	0.00000000	0.00000000	3.98070137	0.00000000	961.64881103
2E-F1	241,632,000.00	2.82275 %	1000.00000000	2.43070140	0.00000000	0.00000000	0.00000000	2.43070140	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.22275 %	1000.00000000	2.77514584	0.00000000	0.00000000	0.00000000	2.77514584	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.62275 %	1000.00000000	3.11959029	0.00000000	0.00000000	0.00000000	3.11959029	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.62275 %	1000.00000000	3.98070140	0.00000000	0.00000000	0.00000000	3.98070140	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	961.64881103
2X-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	961.64881103
2X-3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	961.64881103
2X-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	0.00000000	961.64881103
2Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000

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

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

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

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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	24,890,610.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>24,890,610.38</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	24,871,443.72
Total Withdrawals (Pool Distribution Amount)	<u>24,890,610.38</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Nov-2019

08-Nov-2019 04:38:51 PM

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

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

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.822750%

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

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

Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	219,484,307.88
Total Principal Reduction Cumulative	3,946,752,795.03
Scheduled Principal Current	21,477,875.81
Scheduled Principal Cumulative	632,191,763.90
Unscheduled Principal Current	198,009,286.83
Unscheduled Principal Cumulative	3,314,427,090.46
Senior Reduction Amount	211,082,843.71
Subordinate Reduction Amount	8,404,318.93
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,854.76
Modification Loss Amount	2,891.62
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
<u>Group 2</u>	
Total Principal Reduction Current	316,005,714.55
Total Principal Reduction Cumulative	3,846,859,637.18
Scheduled Principal Current	19,296,165.69
Scheduled Principal Cumulative	570,989,284.18
Unscheduled Principal Current	296,735,003.22
Unscheduled Principal Cumulative	3,275,830,499.44
Senior Reduction Amount	301,823,959.43
Subordinate Reduction Amount	14,207,209.48
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	25,454.36
Modification Loss Amount	24,434.79
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	
<u>Group 1</u>	

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

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

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	56818
Period Reference Pool Removal Loan Count	789
Period Ending Loan Count	56029
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	12,542,181,609.63
Period PIF Loan Count Current	788
PIF Loan Count Cumulative	13277
Period PIF Loan UPB Current	192,169,304.03
PIF Loan UPB Cumulative	3,109,210,353.57
Period Partial Prepayment Amount	6,234,627.40
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,145,228.88
Credit Event Amount Current	93,226.72
Credit Event Amount Cumulative	846,900.98
Total Active Modified Loan Count	232
Total Active Modified Loan UPB	52,129,743.63
Group 2	

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

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

Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	54783
Period Reference Pool Removal Loan Count	1151
Period Ending Loan Count	53632
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	11,662,293,399.10
Period PIF Loan Count Current	1149
PIF Loan Count Cumulative	12797
Period PIF Loan UPB Current	293,108,408.80
PIF Loan UPB Cumulative	3,135,554,507.86
Period Partial Prepayment Amount	3,665,905.10
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	43
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,741,105.18
Credit Event Amount Current	574,628.99
Credit Event Amount Cumulative	3,300,919.78
Total Active Modified Loan Count	406
Total Active Modified Loan UPB	98,689,167.77
Structural Reporting	
Group 1	
Senior Percentage	96.169252%
Subordinate Percentage	3.830748%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.495939%
Subordinate Percentage	4.504061%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Additional Reporting - Deal Level

Reference Tranche Performance					
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%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.620000%	3.680000%
1M-1H	0.00	0.00	2.800000%	3.620000%	3.680000%
1M-2	0.00	0.00	1.000000%	1.290000%	1.310000%
1M-2H	0.00	0.00	1.000000%	1.290000%	1.310000%
1B-1H	0.00	0.00	0.500000%	0.640000%	0.660000%
1B-1	0.00	0.00	0.500000%	0.640000%	0.660000%
1B-2H	0.00	2,854.76	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.450000%	4.470000%	4.500000%
2M-1H	0.00	0.00	3.450000%	4.470000%	4.500000%
2M-2	0.00	0.00	1.000000%	1.290000%	1.330000%
2M-2H	0.00	0.00	1.000000%	1.290000%	1.330000%
2B-1	0.00	0.00	0.500000%	0.650000%	0.660000%
2B-1H	0.00	0.00	0.500000%	0.650000%	0.660000%
2B-2H	0.00	25,454.36	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	383	79,650,333.02	0.683575%	0.635060%
60 Days	81	16,228,847.25	0.144568%	0.129394%
90 Days	30	6,174,252.90	0.053544%	0.049228%
120 Days	20	4,772,276.61	0.035696%	0.038050%
150 Days	17	2,557,445.25	0.030341%	0.020391%
180+ Days	72	16,613,988.35	0.128505%	0.132465%
	603	125,997,143.38	1.076228%	1.004587%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	560	116,627,948.20	1.044153%	1.000043%
60 Days	162	33,968,132.07	0.302058%	0.291265%
90 Days	61	12,870,454.37	0.113738%	0.110360%
120 Days	48	11,495,790.17	0.089499%	0.098572%
150 Days	39	8,061,808.86	0.072718%	0.069127%
180+ Days	99	20,089,557.84	0.184591%	0.172261%
	969	203,113,691.51	1.806757%	1.741627%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.015%
3 Month Average	0.013%
12 Month Average	0.010%

CDR	
Current Month	0.009%
3 Month Average	0.008%
12 Month Average	0.005%

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 $\text{CDR} / 0.03$

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.005%
3 Month Average	0.004%
12 Month Average	0.002%

SDA	
Current Month	0.096%
3 Month Average	0.072%
12 Month Average	0.039%

CDR	
Current Month	0.058%
3 Month Average	0.043%
12 Month Average	0.022%

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 $\text{CDR} / 0.03$

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	24	5,637,516.56	2,891.62	0.051	2,891.62	0.00
2	229	56,293,271.48	24,434.79	0.043	24,434.79	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43801646	135,261.75	98.63	0.073	98.63	0.00
1	43743840	152,621.00	161.95	0.106	161.95	0.00
1	43808863	144,158.48	6.01	0.004	6.01	0.00
1	43808459	359,181.43	112.24	0.031	112.24	0.00
1	43807625	357,293.12	431.05	0.121	431.05	0.00
1	43805054	234,171.89	4.81	0.002	4.81	0.00
1	43809028	397,739.60	455.74	0.115	455.74	0.00
1	43798911	94,492.99	98.43	0.104	98.43	0.00
1	43797346	374,411.35	78.00	0.021	78.00	0.00
1	43797152	113,504.47	35.12	0.031	35.12	0.00
1	43794105	404,360.23	168.48	0.042	168.48	0.00
1	43793312	466,315.80	313.46	0.067	313.46	0.00
1	43763807	299,893.44	93.72	0.031	93.72	0.00
1	43806483	90,395.89	74.58	0.083	74.58	0.00
1	43747774	205,529.75	8.11	0.004	8.11	0.00
1	43793126	168,469.68	52.05	0.031	52.05	0.00
1	43750423	278,005.70	269.08	0.097	269.08	0.00
1	43762430	232,058.58	76.43	0.033	76.43	0.00
1	43764167	183,350.53	60.71	0.033	60.71	0.00
1	43765536	253,411.30	79.19	0.031	79.19	0.00
1	43775080	216,618.92	21.26	0.010	21.26	0.00
1	43780989	89,091.84	73.50	0.082	73.50	0.00
1	43781034	124,521.96	64.35	0.052	64.35	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43790013	262,656.86	54.72	0.021	54.72	0.00
2	43832303	229,206.32	143.25	0.062	143.25	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43830458	331,856.28	152.68	0.046	152.68	0.00
2	43830465	213,771.02	100.86	0.047	100.86	0.00
2	43830443	374,998.39	150.21	0.040	150.21	0.00
2	43830504	224,308.24	163.56	0.073	163.56	0.00
2	43830677	92,554.26	48.21	0.052	48.21	0.00
2	43830697	410,495.58	179.92	0.044	179.92	0.00
2	43830892	389,590.76	69.73	0.018	69.73	0.00
2	43832276	322,740.64	100.86	0.031	100.86	0.00
2	43829899	154,647.35	26.53	0.017	26.53	0.00
2	43831472	208,791.12	198.42	0.095	198.42	0.00
2	43829795	217,864.27	313.73	0.144	313.73	0.00
2	43829370	346,198.53	60.66	0.018	60.66	0.00
2	43829022	189,687.89	105.80	0.056	105.80	0.00
2	43828910	426,574.15	314.11	0.074	314.11	0.00
2	43828856	74,519.80	27.91	0.037	27.91	0.00
2	43828742	339,334.22	114.02	0.034	114.02	0.00
2	43828322	137,436.07	57.27	0.042	57.27	0.00
2	43828096	105,094.91	89.06	0.085	89.06	0.00
2	43827637	281,684.73	29.34	0.010	29.34	0.00
2	43832708	239,380.69	99.74	0.042	99.74	0.00
2	43827505	247,754.21	45.50	0.018	45.50	0.00
2	43836074	79,349.31	117.26	0.148	117.26	0.00
2	43827520	210,240.08	76.21	0.036	76.21	0.00
2	43823412	253,749.59	35.69	0.014	35.69	0.00
2	43838945	199,267.05	256.77	0.129	256.77	0.00
2	43838891	339,112.70	315.86	0.093	315.86	0.00
2	43837876	182,707.47	5.99	0.003	5.99	0.00
2	43837815	270,517.30	225.43	0.083	225.43	0.00
2	43837415	424,831.40	111.53	0.026	111.53	0.00
2	43837183	289,549.24	78.65	0.027	78.65	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43837149	204,555.15	108.49	0.053	108.49	0.00
2	43836552	157,888.13	32.89	0.021	32.89	0.00
2	43836517	174,582.53	52.00	0.030	52.00	0.00
2	43836143	414,503.63	528.60	0.128	528.60	0.00
2	43835530	216,412.55	45.09	0.021	45.09	0.00
2	43836090	70,682.23	45.24	0.064	45.24	0.00
2	43833586	169,979.98	78.67	0.046	78.67	0.00
2	43835997	155,802.66	97.38	0.063	97.38	0.00
2	43827268	243,077.05	27.93	0.011	27.93	0.00
2	43835145	315,098.23	116.99	0.037	116.99	0.00
2	43835128	293,179.68	120.64	0.041	120.64	0.00
2	43834924	218,159.14	169.82	0.078	169.82	0.00
2	43834864	202,964.70	150.40	0.074	150.40	0.00
2	43834160	126,500.48	27.25	0.022	27.25	0.00
2	43834118	139,978.35	57.24	0.041	57.24	0.00
2	43833703	289,836.14	133.06	0.046	133.06	0.00
2	43833686	193,580.85	80.66	0.042	80.66	0.00
2	43833611	88,778.65	46.24	0.052	46.24	0.00
2	43836131	635,475.91	518.87	0.082	518.87	0.00
2	43814648	67,570.45	48.39	0.072	48.39	0.00
2	43818784	317,285.37	155.50	0.049	155.50	0.00
2	43818725	115,587.56	38.30	0.033	38.30	0.00
2	43818673	163,423.66	17.02	0.010	17.02	0.00
2	43818584	183,370.22	93.13	0.051	93.13	0.00
2	43818443	34,601.26	18.48	0.053	18.48	0.00
2	43818151	135,845.67	64.00	0.047	64.00	0.00
2	43818038	146,063.23	52.93	0.036	52.93	0.00
2	43818031	136,590.79	27.79	0.020	27.79	0.00
2	43817462	205,486.86	62.31	0.030	62.31	0.00
2	43816926	279,447.31	107.22	0.038	107.22	0.00
2	43824052	169,904.11	64.26	0.038	64.26	0.00
2	43815407	325,603.14	101.75	0.031	101.75	0.00
2	43819757	194,302.74	172.31	0.089	172.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43814490	324,477.09	59.53	0.018	59.53	0.00
2	43813964	190,911.94	19.89	0.010	19.89	0.00
2	43812860	107,531.77	1.50	0.001	1.50	0.00
2	43811815	74,440.11	72.04	0.097	72.04	0.00
2	43811806	60,199.38	30.48	0.051	30.48	0.00
2	43811403	223,541.91	56.85	0.025	56.85	0.00
2	43811359	387,190.79	168.56	0.044	168.56	0.00
2	43810652	312,922.44	3.24	0.001	3.24	0.00
2	43810281	376,489.03	256.49	0.068	256.49	0.00
2	43810156	210,891.37	87.87	0.042	87.87	0.00
2	43816083	237,000.77	108.74	0.046	108.74	0.00
2	43823305	323,156.03	125.81	0.039	125.81	0.00
2	43826576	234,238.90	144.64	0.062	144.64	0.00
2	43826571	276,711.55	288.24	0.104	288.24	0.00
2	43826535	318,224.20	160.10	0.050	160.10	0.00
2	43826301	204,838.70	52.94	0.026	52.94	0.00
2	43826271	338,820.26	92.47	0.027	92.47	0.00
2	43826233	217,878.70	50.03	0.023	50.03	0.00
2	43825510	216,651.49	90.27	0.042	90.27	0.00
2	43825485	127,950.25	15.76	0.012	15.76	0.00
2	43824656	138,779.50	86.74	0.063	86.74	0.00
2	43823780	135,780.86	13.27	0.010	13.27	0.00
2	43818991	200,929.58	74.10	0.037	74.10	0.00
2	43823409	242,776.66	154.24	0.064	154.24	0.00
2	43819333	261,130.08	139.10	0.053	139.10	0.00
2	43823119	328,830.49	239.77	0.073	239.77	0.00
2	43822741	155,409.46	43.48	0.028	43.48	0.00
2	43822161	424,007.69	88.33	0.021	88.33	0.00
2	43821855	175,198.38	18.25	0.010	18.25	0.00
2	43821562	315,714.79	84.52	0.027	84.52	0.00
2	43820718	182,152.06	56.67	0.031	56.67	0.00
2	43820684	225,652.86	164.06	0.073	164.06	0.00
2	43820673	171,138.80	97.55	0.057	97.55	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43820601	142,974.41	95.43	0.067	95.43	0.00
2	43820337	161,257.17	70.24	0.044	70.24	0.00
2	43826648	93,366.45	40.48	0.043	40.48	0.00
2	43841037	214,947.72	94.57	0.044	94.57	0.00
2	43861739	355,107.81	58.06	0.016	58.06	0.00
2	43865594	155,232.64	64.68	0.042	64.68	0.00
2	43865301	287,269.65	176.99	0.062	176.99	0.00
2	43865251	112,984.23	9.53	0.008	9.53	0.00
2	43863569	247,644.27	88.76	0.036	88.76	0.00
2	43863485	516,634.62	128.52	0.025	128.52	0.00
2	43863440	420,089.29	242.09	0.058	242.09	0.00
2	43862745	294,043.45	199.37	0.068	199.37	0.00
2	43862402	162,112.52	86.12	0.053	86.12	0.00
2	43862302	229,098.66	167.05	0.073	167.05	0.00
2	43862164	371,360.21	234.24	0.063	234.24	0.00
2	43862125	319,551.05	203.03	0.064	203.03	0.00
2	43862041	349,504.01	10.71	0.003	10.71	0.00
2	43862035	270,730.95	169.21	0.063	169.21	0.00
2	43839771	303,021.29	85.53	0.028	85.53	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43854633	260,143.59	81.29	0.031	81.29	0.00
2	43855005	298,082.84	32.21	0.011	32.21	0.00
2	43855514	65,281.86	34.00	0.052	34.00	0.00
2	43855655	183,952.20	40.40	0.022	40.40	0.00
2	43855733	144,950.25	54.64	0.038	54.64	0.00
2	43862024	125,720.15	65.48	0.052	65.48	0.00
2	43856237	413,092.88	13.49	0.003	13.49	0.00
2	43861777	239,044.60	179.94	0.075	179.94	0.00
2	43857123	248,651.00	25.90	0.010	25.90	0.00
2	43858827	163,081.17	67.95	0.042	67.95	0.00
2	43860503	437,387.35	204.20	0.047	204.20	0.00
2	43860712	169,153.58	93.72	0.055	93.72	0.00
2	43861008	399,506.49	202.19	0.051	202.19	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43867128	375,232.96	156.35	0.042	156.35	0.00
2	43856088	194,099.78	142.25	0.073	142.25	0.00
2	43874498	245,242.63	62.14	0.025	62.14	0.00
2	43865894	101,601.24	51.09	0.050	51.09	0.00
2	43872136	145,667.76	83.44	0.057	83.44	0.00
2	43873081	309,336.84	235.00	0.076	235.00	0.00
2	43873145	90,004.11	37.62	0.042	37.62	0.00
2	43873365	183,399.00	89.35	0.049	89.35	0.00
2	43871516	413,051.06	231.12	0.056	231.12	0.00
2	43873507	50,704.58	15.65	0.031	15.65	0.00
2	43871515	272,658.67	198.81	0.073	198.81	0.00
2	43874656	389,045.83	185.47	0.048	185.47	0.00
2	43874891	202,804.81	73.93	0.036	73.93	0.00
2	43875350	288,536.27	90.17	0.031	90.17	0.00
2	43875397	115,089.08	55.27	0.048	55.27	0.00
2	43875511	371,847.02	232.40	0.062	232.40	0.00
2	43876004	163,392.31	93.49	0.057	93.49	0.00
2	43873489	211,808.86	110.32	0.052	110.32	0.00
2	43869592	431,691.58	179.87	0.042	179.87	0.00
2	43854531	370,650.90	138.81	0.037	138.81	0.00
2	43867274	381,833.78	119.32	0.031	119.32	0.00
2	43868265	145,816.03	151.89	0.104	151.89	0.00
2	43868277	289,225.35	210.89	0.073	210.89	0.00
2	43868873	227,903.64	94.96	0.042	94.96	0.00
2	43872042	89,965.67	42.70	0.047	42.70	0.00
2	43869417	152,478.33	79.42	0.052	79.42	0.00
2	43866196	117,753.90	25.66	0.022	25.66	0.00
2	43870369	238,874.79	18.89	0.008	18.89	0.00
2	43870820	378,425.61	78.84	0.021	78.84	0.00
2	43871081	94,502.70	60.87	0.064	60.87	0.00
2	43871090	426,077.34	268.60	0.063	268.60	0.00
2	43871231	331,044.97	275.87	0.083	275.87	0.00
2	43871300	407,227.79	60.65	0.015	60.65	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43869405	364,278.76	189.73	0.052	189.73	0.00
2	43844687	130,276.04	97.65	0.075	97.65	0.00
2	43845319	279,333.63	84.34	0.030	84.34	0.00
2	43843470	195,131.96	91.40	0.047	91.40	0.00
2	43843491	165,214.85	18.15	0.011	18.15	0.00
2	43843495	274,670.89	4.77	0.002	4.77	0.00
2	43843644	345,423.77	185.08	0.054	185.08	0.00
2	43843418	219,435.03	8.59	0.004	8.59	0.00
2	43844664	138,259.17	38.10	0.028	38.10	0.00
2	43843236	112,671.04	41.05	0.036	41.05	0.00
2	43844880	371,025.67	270.54	0.073	270.54	0.00
2	43844901	310,253.03	146.23	0.047	146.23	0.00
2	43844906	280,779.69	131.54	0.047	131.54	0.00
2	43844996	191,504.68	72.05	0.038	72.05	0.00
2	43845034	247,037.39	205.86	0.083	205.86	0.00
2	43854594	410,726.86	155.67	0.038	155.67	0.00
2	43844350	347,311.71	289.43	0.083	289.43	0.00
2	43841754	264,854.32	153.76	0.058	153.76	0.00
2	43876485	349,535.40	182.05	0.052	182.05	0.00
2	43841064	115,606.54	53.95	0.047	53.95	0.00
2	43841176	266,308.61	87.36	0.033	87.36	0.00
2	43841313	160,766.30	133.97	0.083	133.97	0.00
2	43841361	368,451.95	50.95	0.014	50.95	0.00
2	43843439	275,422.26	116.41	0.042	116.41	0.00
2	43841681	409,728.07	208.44	0.051	208.44	0.00
2	43845340	254,923.53	80.83	0.032	80.83	0.00
2	43841995	113,710.92	15.91	0.014	15.91	0.00
2	43842399	374,603.59	113.90	0.030	113.90	0.00
2	43842666	403,529.34	42.03	0.010	42.03	0.00
2	43842682	284,922.15	118.72	0.042	118.72	0.00
2	43842734	282,009.01	157.61	0.056	157.61	0.00
2	43842796	166,339.20	69.31	0.042	69.31	0.00
2	43841387	148,499.94	66.35	0.045	66.35	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43851792	102,193.90	76.76	0.075	76.76	0.00
2	43845163	233,968.38	39.39	0.017	39.39	0.00
2	43849990	197,466.80	17.13	0.009	17.13	0.00
2	43850535	231,097.25	120.36	0.052	120.36	0.00
2	43850738	157,361.39	81.96	0.052	81.96	0.00
2	43850765	297,990.17	153.17	0.051	153.17	0.00
2	43849696	152,814.93	45.74	0.030	45.74	0.00
2	43851263	402,609.25	113.08	0.028	113.08	0.00
2	43849415	410,674.17	95.26	0.023	95.26	0.00
2	43852243	81,118.34	43.75	0.054	43.75	0.00
2	43852439	320,244.67	266.87	0.083	266.87	0.00
2	43852465	109,680.30	67.77	0.062	67.77	0.00
2	43852701	252,512.92	184.12	0.073	184.12	0.00
2	43853380	346,794.50	42.40	0.012	42.40	0.00
2	43840199	397,671.58	232.45	0.058	232.45	0.00
2	43850946	361,660.28	5.43	0.002	5.43	0.00
2	43846973	313,320.30	150.45	0.048	150.45	0.00
2	43845780	226,959.53	94.57	0.042	94.57	0.00
2	43845908	589,204.10	31.75	0.005	31.75	0.00
2	43846554	117,882.57	4.45	0.004	4.45	0.00
2	43846610	343,223.61	214.51	0.062	214.51	0.00
2	43846764	421,737.50	34.05	0.008	34.05	0.00
2	43849854	172,453.62	168.19	0.098	168.19	0.00
2	43846913	182,906.50	40.63	0.022	40.63	0.00
2	43854538	374,739.15	66.16	0.018	66.16	0.00
2	43848224	321,974.77	67.08	0.021	67.08	0.00
2	43848445	250,707.37	78.35	0.031	78.35	0.00
2	43848608	416,386.77	187.74	0.045	187.74	0.00
2	43848927	192,667.79	47.04	0.024	47.04	0.00
2	43849270	241,567.74	54.25	0.022	54.25	0.00
2	43849330	222,021.95	46.25	0.021	46.25	0.00
2	43846856	104,402.97	18.43	0.018	18.43	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	667,855.71	(28,200.54)	(4.223)

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	516,055.03	(108.58)	16,687.97	3.234

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43829607	298,382.23	(13,747.14)	(4.607)
43823106	276,246.76	(11,595.22)	(4.197)
43799828	93,226.72	(2,858.18)	(3.066)

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43832426	294,057.73	80.00	7,900.87	2.687
43823769	117,851.46	(192.00)	2,283.89	1.938
43785720	104,145.84	3.42	6,503.21	6.244

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
25	4,147,820.76	176,364.74	4.252

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,761.59	3.056
43765027	58,833.71	16,851.37	28.642
43775162	164,527.69	60,609.89	36.839
43785720	104,145.84	6,503.21	6.244
43797868	56,621.88	2,875.28	5.078
43799828	93,226.72	(2,858.18)	(3.066)
43800102	61,550.35	23,699.59	38.504
43801094	152,182.02	21,497.92	14.126
43812998	79,566.22	5,145.88	6.467
43819652	101,992.82	39,580.42	38.807
43819872	187,610.26	2,614.00	1.393
43823106	276,246.76	(11,595.22)	(4.197)
43823769	117,851.46	2,283.89	1.938
43824792	88,515.53	(13,390.19)	(15.128)
43828564	106,221.21	12,775.61	12.027
43829607	298,382.23	(13,747.14)	(4.607)
43832426	294,057.73	7,900.87	2.687
43833880	316,948.69	(2,549.26)	(0.804)
43838337	231,374.80	4,924.60	2.128
43848554	302,025.92	2,840.93	0.941
43854079	154,005.35	2,623.59	1.704
43864192	374,485.77	49,034.17	13.094
43869608	74,917.39	4,085.38	5.453
43872601	122,196.42	5,468.57	4.475
43876272	174,521.22	(55,572.03)	(31.843)

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

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

08-Nov-2019 04:38:51 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	3,641.61	(2,854.76)	(0.000 %)	0	0.00	0.00	0.000 %	2	3,641.61	(2,854.76)	(0.000 %)
Group 2	4	(11,528.73)	(25,454.36)	(0.000 %)	0	0.00	0.00	0.000 %	4	(11,528.73)	(25,454.36)	(0.000 %)
Total	6	(7,887.12)	(28,309.12)	(0.000 %)	0	0.00	0.00	0.000 %	6	(7,887.12)	(28,309.12)	(0.000 %)

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

Group	Loan Number	Original Principal 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	0043785720	106,000.00	4.250 %	IA	80.00	360	6,499.79	09/30/2019	3.42	6,503.21
Group 1	0043799828	94,000.00	5.625 %	OH	80.00	300	(2,858.18)	10/31/2019	(2,858.18)	(2,858.18)
Group 2	0043823106	281,000.00	4.875 %	CO	97.00	360	(11,595.22)	10/31/2019	(11,595.22)	(11,595.22)
Group 2	0043823769	121,000.00	4.500 %	IA	97.00	360	2,462.24	08/31/2019	(192.00)	2,283.89
Group 2	0043829607	304,000.00	4.625 %	TX	92.00	360	(13,747.14)	10/31/2019	(13,747.14)	(13,747.14)
Group 2	0043832426	296,000.00	5.000 %	CA	97.00	360	11,351.39	03/31/2019	80.00	7,900.87

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**

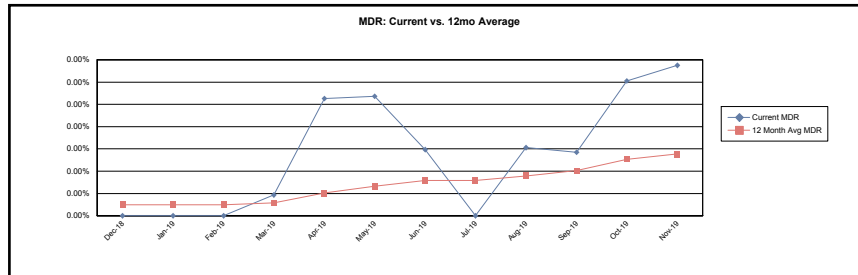
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

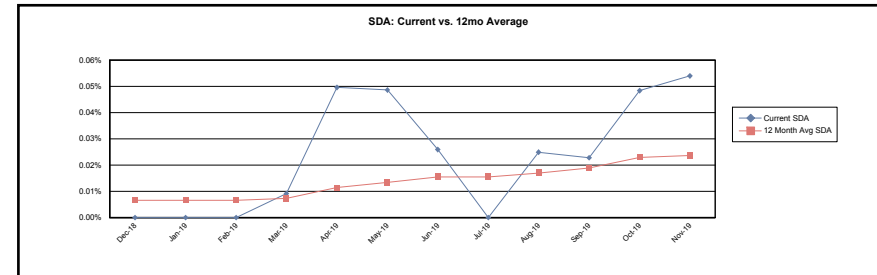
MDR

Current Month 0.003 %
3 Month Average 0.002 %
12 Month Average 0.001 %



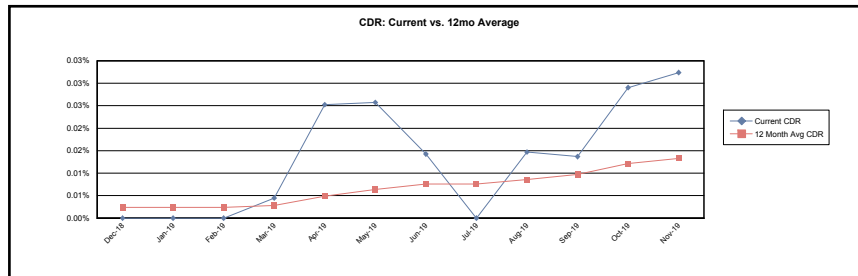
SDA

Current Month 0.054 %
3 Month Average 0.042 %
12 Month Average 0.024 %



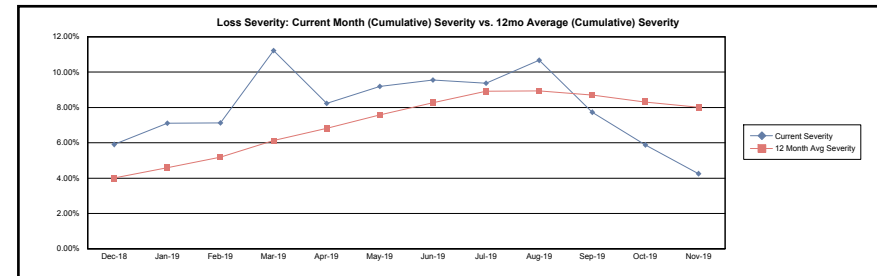
CDR

Current Month 0.032 %
3 Month Average 0.025 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 4.252 %
3 Month Average (Cumulative) 5.955 %
12 Month Average (Cumulative) 8.022 %



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

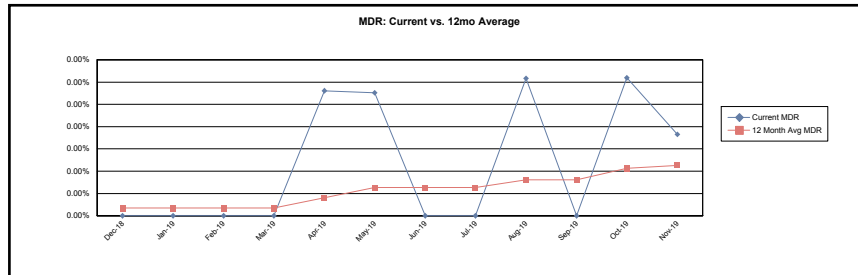
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 1

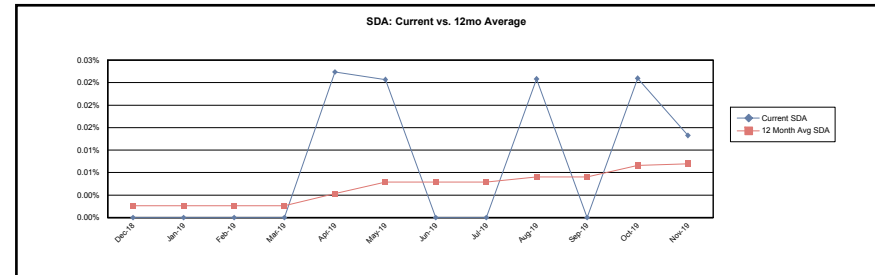
MDR

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



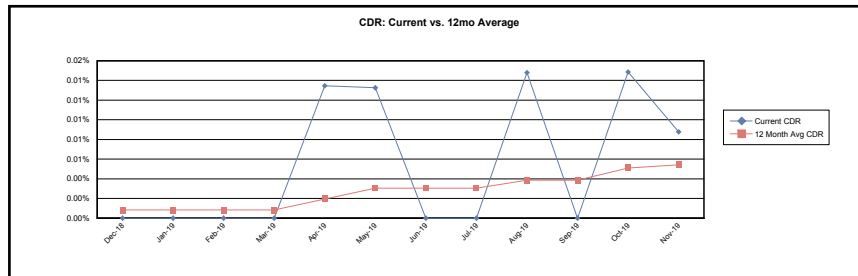
SDA

Current Month 0.015 %
3 Month Average 0.013 %
12 Month Average 0.010 %



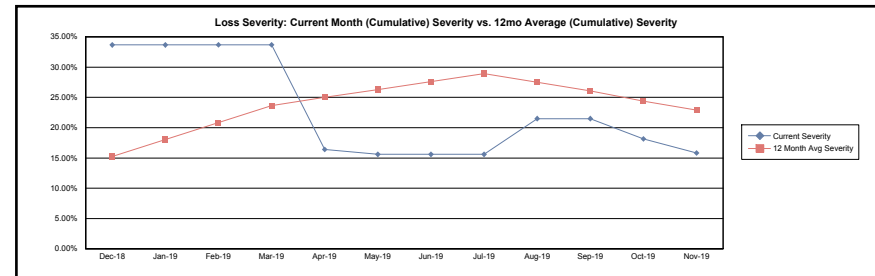
CDR

Current Month 0.009 %
3 Month Average 0.008 %
12 Month Average 0.005 %



Loss Severity

Current Month (Cumulative) 15.815 %
3 Month Average (Cumulative) 18.485 %
12 Month Average (Cumulative) 22.902 %



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

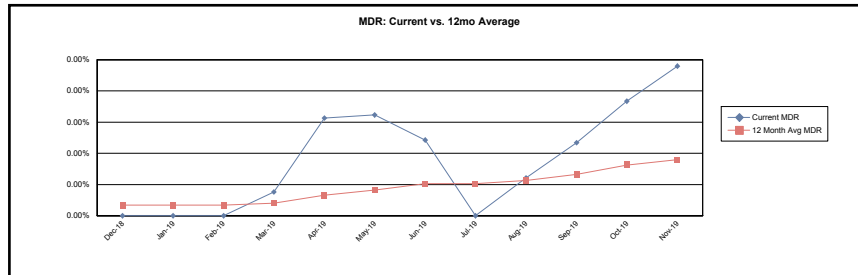
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 2

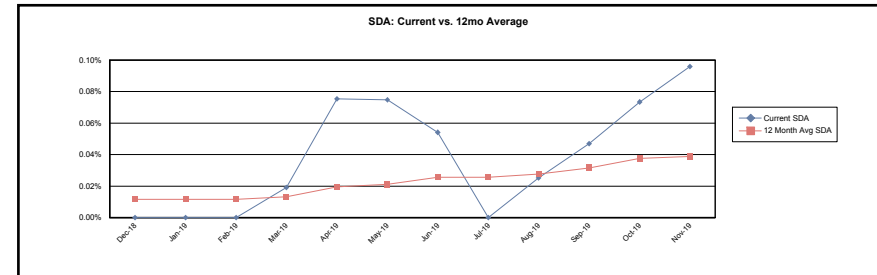
MDR

Current Month 0.005 %
3 Month Average 0.004 %
12 Month Average 0.002 %



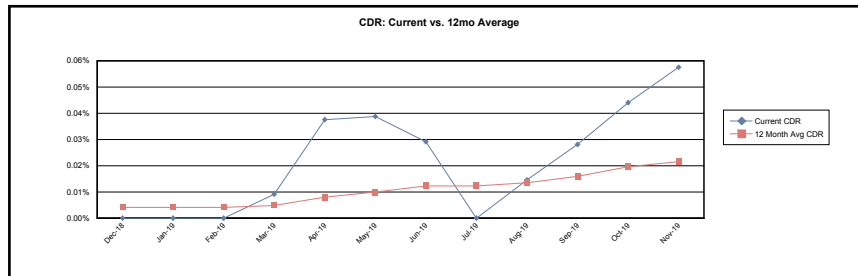
SDA

Current Month 0.096 %
3 Month Average 0.072 %
12 Month Average 0.039 %



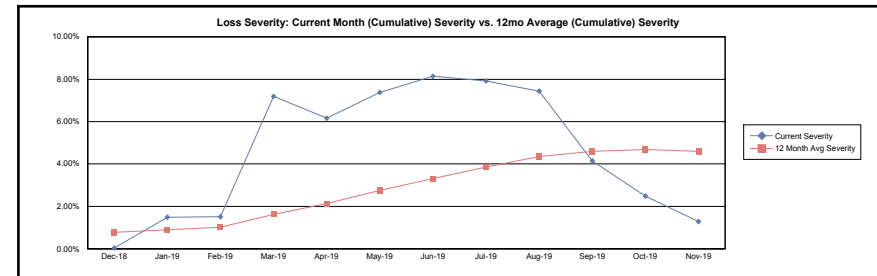
CDR

Current Month 0.058 %
3 Month Average 0.043 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 1.285 %
3 Month Average (Cumulative) 2.641 %
12 Month Average (Cumulative) 4.600 %



Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.

3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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

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

Prepayment Rates

Summary

SMM

Current Month 2.003 %
3 Month Average 1.764 %
12 Month Average 1.042 %

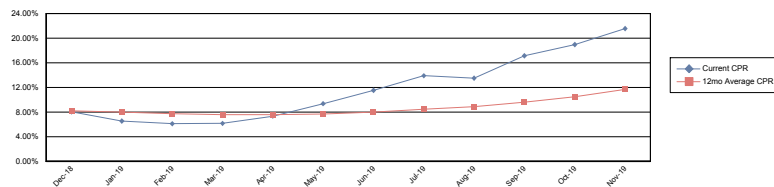
CPR

Current Month 21.557 %
3 Month Average 19.216 %
12 Month Average 11.674 %

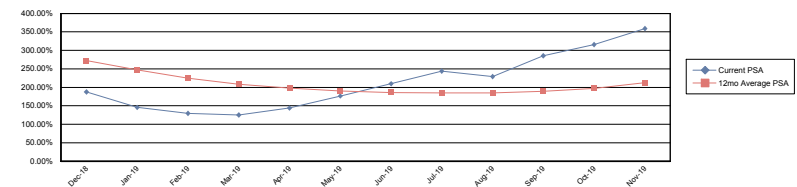
PSA

Current Month 359.280 %
3 Month Average 320.270 %
12 Month Average 212.721 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.554 %
3 Month Average 1.453 %
12 Month Average 0.930 %

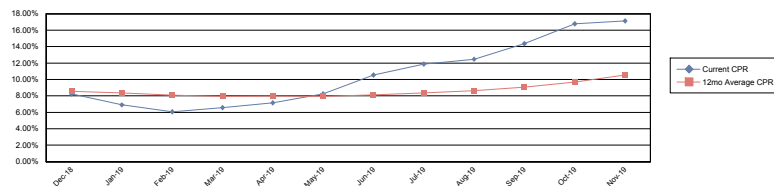
CPR

Current Month 17.136 %
3 Month Average 16.097 %
12 Month Average 10.532 %

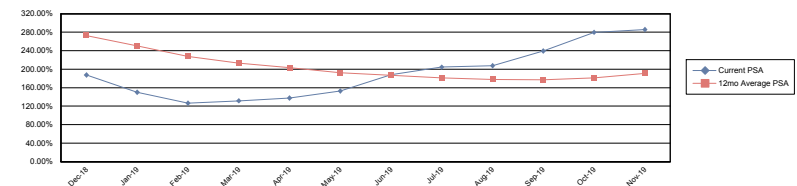
PSA

Current Month 285.597 %
3 Month Average 268.276 %
12 Month Average 190.974 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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

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

08-Nov-2019 04:38:51 PM

Prepayment Rates

Group 2

SMM

Current Month	2.481 %
3 Month Average	2.095 %
12 Month Average	1.161 %

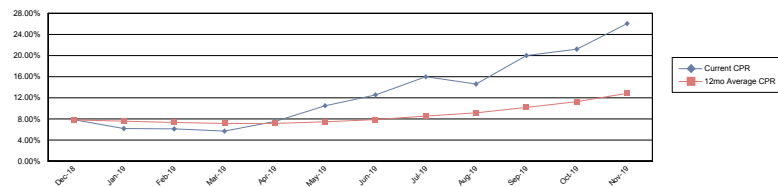
CPR

Current Month	26.028 %
3 Month Average	22.398 %
12 Month Average	12.841 %

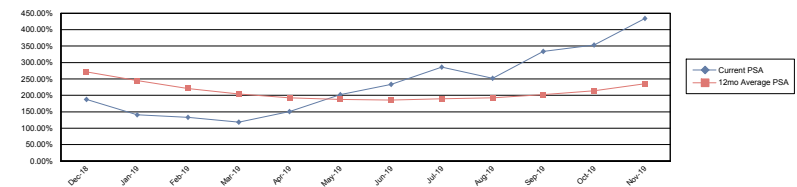
PSA

Current Month	433.799 %
3 Month Average	373.585 %
12 Month Average	235.456 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - 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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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

Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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

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

Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

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

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Nov-2019

08-Nov-2019 04:38:51 PM

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

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

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.