

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:47 PM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 09/30/2020  | 0.00000 %                     | 9,321,718,790.02              | 0.00                  | 389,377,767.37         | 0.00                             | 8,932,351,488.68           | 389,377,767.37     | 0.00                                  |
| 1M-1  | 30711XQS6 | 10/23/2020  | 0.89813 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 09/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XQT4 | 10/23/2020  | 2.79813 %                     | 23,885,454.92                 | 57,552.02             | 636,190.22             | 0.00                             | 23,249,264.69              | 693,742.24         | 0.00                                  |
| 1M-AH |           | 09/30/2020  | 0.00000 %                     | 1,257,376.84                  | 0.00                  | 33,490.29              | 0.00                             | 1,223,886.55               | 33,490.29          | 0.00                                  |
| 1M-2B | 30711XQU1 | 10/23/2020  | 2.79813 %                     | 93,986,000.00                 | 226,459.35            | 0.00                   | 0.00                             | 93,986,000.00              | 226,459.35         | 0.00                                  |
| 1M-BH |           | 09/30/2020  | 0.00000 %                     | 4,947,606.00                  | 0.00                  | 0.00                   | 0.00                             | 4,947,606.00               | 0.00               | 0.00                                  |
| 1M-2C | 30711XQV9 | 10/23/2020  | 2.79813 %                     | 93,986,000.00                 | 226,459.35            | 0.00                   | 0.00                             | 93,986,000.00              | 226,459.35         | 0.00                                  |
| 1M-CH |           | 09/30/2020  | 0.00000 %                     | 4,947,606.00                  | 0.00                  | 0.00                   | 0.00                             | 4,947,606.00               | 0.00               | 0.00                                  |
| 1M-2  | 30711XQX5 | 10/23/2020  | 2.79813 %                     | 211,857,454.92                | 510,470.71            | 636,190.22             | 0.00                             | 211,221,264.69             | 1,146,660.93       | 0.00                                  |
| 1M-2H |           | 09/30/2020  | 0.00000 %                     | 11,152,588.84                 | 0.00                  | 33,490.29              | 0.00                             | 11,119,098.55              | 33,490.29          | 0.00                                  |
| 1B-1  | 30711XQW7 | 10/23/2020  | 4.29813 %                     | 78,322,000.00                 | 289,882.84            | 0.00                   | 0.00                             | 78,322,000.00              | 289,882.84         | 0.00                                  |
| 1B-1H |           | 09/30/2020  | 0.00000 %                     | 4,122,672.00                  | 0.00                  | 0.00                   | 0.00                             | 4,122,672.00               | 0.00               | 0.00                                  |
| 1B-2H |           | 09/30/2020  | 0.00000 %                     | 82,187,750.48                 | 0.00                  | 0.00                   | 269,234.34                       | 81,918,516.14              | 0.00               | 526,155.86                            |
| 1A-I1 | 30711XQZ0 | 10/23/2020  | 1.80000 %                     | 0.00                          | 37,022.46             | 0.00                   | 0.00                             | 0.00                       | 37,022.46          | 0.00                                  |
| 1A-I2 | 30711XRB2 | 10/23/2020  | 1.40000 %                     | 0.00                          | 28,795.24             | 0.00                   | 0.00                             | 0.00                       | 28,795.24          | 0.00                                  |
| 1A-I3 | 30711XRD8 | 10/23/2020  | 1.00000 %                     | 0.00                          | 20,568.03             | 0.00                   | 0.00                             | 0.00                       | 20,568.03          | 0.00                                  |
| 1A-I4 | 30711XRF3 | 10/23/2020  | 0.60000 %                     | 0.00                          | 12,340.82             | 0.00                   | 0.00                             | 0.00                       | 12,340.82          | 0.00                                  |
| 1B-I1 | 30711XRH9 | 10/23/2020  | 1.80000 %                     | 0.00                          | 145,678.30            | 0.00                   | 0.00                             | 0.00                       | 145,678.30         | 0.00                                  |
| 1B-I2 | 30711XRK2 | 10/23/2020  | 1.40000 %                     | 0.00                          | 113,305.34            | 0.00                   | 0.00                             | 0.00                       | 113,305.34         | 0.00                                  |
| 1B-I3 | 30711XRM8 | 10/23/2020  | 1.00000 %                     | 0.00                          | 80,932.39             | 0.00                   | 0.00                             | 0.00                       | 80,932.39          | 0.00                                  |
| 1B-I4 | 30711XRP1 | 10/23/2020  | 0.60000 %                     | 0.00                          | 48,559.43             | 0.00                   | 0.00                             | 0.00                       | 48,559.43          | 0.00                                  |
| 1C-I1 | 30711XRR7 | 10/23/2020  | 1.80000 %                     | 0.00                          | 145,678.30            | 0.00                   | 0.00                             | 0.00                       | 145,678.30         | 0.00                                  |
| 1C-I2 | 30711XRT3 | 10/23/2020  | 1.40000 %                     | 0.00                          | 113,305.34            | 0.00                   | 0.00                             | 0.00                       | 113,305.34         | 0.00                                  |
| 1C-I3 | 30711XRV8 | 10/23/2020  | 1.00000 %                     | 0.00                          | 80,932.39             | 0.00                   | 0.00                             | 0.00                       | 80,932.39          | 0.00                                  |
| 1C-I4 | 30711XRX4 | 10/23/2020  | 0.60000 %                     | 0.00                          | 48,559.43             | 0.00                   | 0.00                             | 0.00                       | 48,559.43          | 0.00                                  |
| 1E-A1 | 30711XQY3 | 10/23/2020  | 0.99813 %                     | 23,885,454.92                 | 20,529.57             | 636,190.22             | 0.00                             | 23,249,264.69              | 656,719.79         | 0.00                                  |
| 1E-A2 | 30711XRA4 | 10/23/2020  | 1.39813 %                     | 23,885,454.92                 | 28,756.78             | 636,190.22             | 0.00                             | 23,249,264.69              | 664,947.00         | 0.00                                  |
| 1E-A3 | 30711XRC0 | 10/23/2020  | 1.79813 %                     | 23,885,454.92                 | 36,983.99             | 636,190.22             | 0.00                             | 23,249,264.69              | 673,174.21         | 0.00                                  |
| 1E-A4 | 30711XRE6 | 10/23/2020  | 2.19813 %                     | 23,885,454.92                 | 45,211.21             | 636,190.22             | 0.00                             | 23,249,264.69              | 681,401.43         | 0.00                                  |
| 1E-B1 | 30711XRG1 | 10/23/2020  | 0.99813 %                     | 93,986,000.00                 | 80,781.05             | 0.00                   | 0.00                             | 93,986,000.00              | 80,781.05          | 0.00                                  |

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### Series 2017-C06



Distribution Date: 26-Oct-2020  
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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2 | 30711XRJ5 | 10/23/2020  | 1.39813 %                     | 93,986,000.00                 | 113,154.00            | 0.00                   | 0.00                             | 93,986,000.00              | 113,154.00         | 0.00                                  |
| 1E-B3 | 30711XRL0 | 10/23/2020  | 1.79813 %                     | 93,986,000.00                 | 145,526.96            | 0.00                   | 0.00                             | 93,986,000.00              | 145,526.96         | 0.00                                  |
| 1E-B4 | 30711XRN6 | 10/23/2020  | 2.19813 %                     | 93,986,000.00                 | 177,899.91            | 0.00                   | 0.00                             | 93,986,000.00              | 177,899.91         | 0.00                                  |
| 1E-C1 | 30711XRQ9 | 10/23/2020  | 0.99813 %                     | 93,986,000.00                 | 80,781.05             | 0.00                   | 0.00                             | 93,986,000.00              | 80,781.05          | 0.00                                  |
| 1E-C2 | 30711XRS5 | 10/23/2020  | 1.39813 %                     | 93,986,000.00                 | 113,154.00            | 0.00                   | 0.00                             | 93,986,000.00              | 113,154.00         | 0.00                                  |
| 1E-C3 | 30711XRU0 | 10/23/2020  | 1.79813 %                     | 93,986,000.00                 | 145,526.96            | 0.00                   | 0.00                             | 93,986,000.00              | 145,526.96         | 0.00                                  |
| 1E-C4 | 30711XRW6 | 10/23/2020  | 2.19813 %                     | 93,986,000.00                 | 177,899.91            | 0.00                   | 0.00                             | 93,986,000.00              | 177,899.91         | 0.00                                  |
| 1E-D1 | 30711XRY2 | 10/23/2020  | 0.99813 %                     | 117,871,454.92                | 101,310.61            | 636,190.22             | 0.00                             | 117,235,264.69             | 737,500.83         | 0.00                                  |
| 1E-D2 | 30711XRZ9 | 10/23/2020  | 1.39813 %                     | 117,871,454.92                | 141,910.78            | 636,190.22             | 0.00                             | 117,235,264.69             | 778,101.00         | 0.00                                  |
| 1E-D3 | 30711XSA3 | 10/23/2020  | 1.79813 %                     | 117,871,454.92                | 182,510.95            | 636,190.22             | 0.00                             | 117,235,264.69             | 818,701.17         | 0.00                                  |
| 1E-D4 | 30711XSB1 | 10/23/2020  | 2.19813 %                     | 117,871,454.92                | 223,111.12            | 636,190.22             | 0.00                             | 117,235,264.69             | 859,301.34         | 0.00                                  |
| 1E-D5 | 30711XSC9 | 10/23/2020  | 2.79813 %                     | 117,871,454.92                | 284,011.37            | 636,190.22             | 0.00                             | 117,235,264.69             | 920,201.59         | 0.00                                  |
| 1E-F1 | 30711XSD7 | 10/23/2020  | 0.99813 %                     | 187,972,000.00                | 161,562.09            | 0.00                   | 0.00                             | 187,972,000.00             | 161,562.09         | 0.00                                  |
| 1E-F2 | 30711XSE5 | 10/23/2020  | 1.39813 %                     | 187,972,000.00                | 226,308.00            | 0.00                   | 0.00                             | 187,972,000.00             | 226,308.00         | 0.00                                  |
| 1E-F3 | 30711XSF2 | 10/23/2020  | 1.79813 %                     | 187,972,000.00                | 291,053.91            | 0.00                   | 0.00                             | 187,972,000.00             | 291,053.91         | 0.00                                  |
| 1E-F4 | 30711XSG0 | 10/23/2020  | 2.19813 %                     | 187,972,000.00                | 355,799.82            | 0.00                   | 0.00                             | 187,972,000.00             | 355,799.82         | 0.00                                  |
| 1E-F5 | 30711XSH8 | 10/23/2020  | 2.79813 %                     | 187,972,000.00                | 452,918.69            | 0.00                   | 0.00                             | 187,972,000.00             | 452,918.69         | 0.00                                  |
| 1X-1  | 30711XSJ4 | 10/23/2020  | 1.80000 %                     | 0.00                          | 182,700.76            | 0.00                   | 0.00                             | 0.00                       | 182,700.76         | 0.00                                  |
| 1X-2  | 30711XSK1 | 10/23/2020  | 1.40000 %                     | 0.00                          | 142,100.59            | 0.00                   | 0.00                             | 0.00                       | 142,100.59         | 0.00                                  |
| 1X-3  | 30711XSL9 | 10/23/2020  | 1.00000 %                     | 0.00                          | 101,500.42            | 0.00                   | 0.00                             | 0.00                       | 101,500.42         | 0.00                                  |
| 1X-4  | 30711XSM7 | 10/23/2020  | 0.60000 %                     | 0.00                          | 60,900.25             | 0.00                   | 0.00                             | 0.00                       | 60,900.25          | 0.00                                  |
| 1Y-1  | 30711XSN5 | 10/23/2020  | 1.80000 %                     | 0.00                          | 291,356.60            | 0.00                   | 0.00                             | 0.00                       | 291,356.60         | 0.00                                  |
| 1Y-2  | 30711XSP0 | 10/23/2020  | 1.40000 %                     | 0.00                          | 226,610.69            | 0.00                   | 0.00                             | 0.00                       | 226,610.69         | 0.00                                  |
| 1Y-3  | 30711XSQ8 | 10/23/2020  | 1.00000 %                     | 0.00                          | 161,864.78            | 0.00                   | 0.00                             | 0.00                       | 161,864.78         | 0.00                                  |
| 1Y-4  | 30711XSR6 | 10/23/2020  | 0.60000 %                     | 0.00                          | 97,118.87             | 0.00                   | 0.00                             | 0.00                       | 97,118.87          | 0.00                                  |
| 2A-H  |           | 09/30/2020  | 0.00000 %                     | 7,872,605,823.52              | 0.00                  | 406,061,407.09         | 0.00                             | 7,466,544,416.44           | 406,061,407.09     | 0.00                                  |
| 2M-1  | 30711XSS4 | 10/23/2020  | 0.89813 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 09/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XST2 | 10/23/2020  | 2.94813 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 09/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XSU9 | 10/23/2020  | 2.94813 %                     | 105,012,416.38                | 266,591.61            | 595,561.34             | 0.00                             | 104,416,855.04             | 862,152.95         | 0.00                                  |

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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2M-BH |           | 09/30/2020  | 0.00000 %                     | 5,527,245.82                  | 0.00                  | 31,346.90              | 0.00                             | 5,495,898.92               | 31,346.90          | 0.00                                  |
| 2M-2C | 30711XSV7 | 10/23/2020  | 2.94813 %                     | 120,816,000.00                | 306,711.65            | 0.00                   | 0.00                             | 120,816,000.00             | 306,711.65         | 0.00                                  |
| 2M-CH |           | 09/30/2020  | 0.00000 %                     | 6,359,055.00                  | 0.00                  | 0.00                   | 0.00                             | 6,359,055.00               | 0.00               | 0.00                                  |
| 2M-2  | 30711XSX3 | 10/23/2020  | 2.94813 %                     | 225,828,416.38                | 573,303.26            | 595,561.34             | 0.00                             | 225,232,855.04             | 1,168,864.60       | 0.00                                  |
| 2M-2H |           | 09/30/2020  | 0.00000 %                     | 11,886,300.82                 | 0.00                  | 31,346.90              | 0.00                             | 11,854,953.92              | 31,346.90          | 0.00                                  |
| 2B-1  | 30711XSW5 | 10/23/2020  | 4.59813 %                     | 73,668,000.00                 | 291,688.51            | 0.00                   | 0.00                             | 73,668,000.00              | 291,688.51         | 0.00                                  |
| 2B-1H |           | 09/30/2020  | 0.00000 %                     | 3,877,765.00                  | 0.00                  | 0.00                   | 0.00                             | 3,877,765.00               | 0.00               | 0.00                                  |
| 2B-2H |           | 09/30/2020  | 0.00000 %                     | 77,545,765.00                 | 0.00                  | 0.00                   | 0.00                             | 77,545,765.00              | 0.00               | 0.00                                  |
| 2A-I1 | 30711XSZ8 | 10/23/2020  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XTB0 | 10/23/2020  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XTD6 | 10/23/2020  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XTF1 | 10/23/2020  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XTH7 | 10/23/2020  | 1.80000 %                     | 0.00                          | 162,769.25            | 0.00                   | 0.00                             | 0.00                       | 162,769.25         | 0.00                                  |
| 2B-I2 | 30711XTK0 | 10/23/2020  | 1.40000 %                     | 0.00                          | 126,598.30            | 0.00                   | 0.00                             | 0.00                       | 126,598.30         | 0.00                                  |
| 2B-I3 | 30711XTM6 | 10/23/2020  | 1.00000 %                     | 0.00                          | 90,427.36             | 0.00                   | 0.00                             | 0.00                       | 90,427.36          | 0.00                                  |
| 2B-I4 | 30711XTP9 | 10/23/2020  | 0.60000 %                     | 0.00                          | 54,256.42             | 0.00                   | 0.00                             | 0.00                       | 54,256.42          | 0.00                                  |
| 2C-I1 | 30711XTR5 | 10/23/2020  | 1.80000 %                     | 0.00                          | 187,264.80            | 0.00                   | 0.00                             | 0.00                       | 187,264.80         | 0.00                                  |
| 2C-I2 | 30711XTT1 | 10/23/2020  | 1.40000 %                     | 0.00                          | 145,650.40            | 0.00                   | 0.00                             | 0.00                       | 145,650.40         | 0.00                                  |
| 2C-I3 | 30711XTV6 | 10/23/2020  | 1.00000 %                     | 0.00                          | 104,036.00            | 0.00                   | 0.00                             | 0.00                       | 104,036.00         | 0.00                                  |
| 2C-I4 | 30711XTX2 | 10/23/2020  | 0.60000 %                     | 0.00                          | 62,421.60             | 0.00                   | 0.00                             | 0.00                       | 62,421.60          | 0.00                                  |
| 2E-A1 | 30711XSY1 | 10/23/2020  | 1.14813 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XTA2 | 10/23/2020  | 1.54813 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XTC8 | 10/23/2020  | 1.94813 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XTE4 | 10/23/2020  | 2.34813 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XTG9 | 10/23/2020  | 1.14813 %                     | 105,012,416.38                | 103,822.36            | 595,561.34             | 0.00                             | 104,416,855.04             | 699,383.70         | 0.00                                  |
| 2E-B2 | 30711XTJ3 | 10/23/2020  | 1.54813 %                     | 105,012,416.38                | 139,993.31            | 595,561.34             | 0.00                             | 104,416,855.04             | 735,554.65         | 0.00                                  |
| 2E-B3 | 30711XTL8 | 10/23/2020  | 1.94813 %                     | 105,012,416.38                | 176,164.25            | 595,561.34             | 0.00                             | 104,416,855.04             | 771,725.59         | 0.00                                  |
| 2E-B4 | 30711XTN4 | 10/23/2020  | 2.34813 %                     | 105,012,416.38                | 212,335.19            | 595,561.34             | 0.00                             | 104,416,855.04             | 807,896.53         | 0.00                                  |
| 2E-C1 | 30711XTQ7 | 10/23/2020  | 1.14813 %                     | 120,816,000.00                | 119,446.85            | 0.00                   | 0.00                             | 120,816,000.00             | 119,446.85         | 0.00                                  |
| 2E-C2 | 30711XTS3 | 10/23/2020  | 1.54813 %                     | 120,816,000.00                | 161,061.25            | 0.00                   | 0.00                             | 120,816,000.00             | 161,061.25         | 0.00                                  |
| 2E-C3 | 30711XTU8 | 10/23/2020  | 1.94813 %                     | 120,816,000.00                | 202,675.65            | 0.00                   | 0.00                             | 120,816,000.00             | 202,675.65         | 0.00                                  |

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| 2E-C4  | 30711XTW4 | 10/23/2020  | 2.34813 %                     | 120,816,000.00                | 244,290.05            | 0.00                   | 0.00                             | 120,816,000.00             | 244,290.05         | 0.00                                  |
| 2E-D1  | 30711XTY0 | 10/23/2020  | 1.14813 %                     | 105,012,416.38                | 103,822.36            | 595,561.34             | 0.00                             | 104,416,855.04             | 699,383.70         | 0.00                                  |
| 2E-D2  | 30711XTZ7 | 10/23/2020  | 1.54813 %                     | 105,012,416.38                | 139,993.31            | 595,561.34             | 0.00                             | 104,416,855.04             | 735,554.65         | 0.00                                  |
| 2E-D3  | 30711XUA0 | 10/23/2020  | 1.94813 %                     | 105,012,416.38                | 176,164.25            | 595,561.34             | 0.00                             | 104,416,855.04             | 771,725.59         | 0.00                                  |
| 2E-D4  | 30711XUB8 | 10/23/2020  | 2.34813 %                     | 105,012,416.38                | 212,335.19            | 595,561.34             | 0.00                             | 104,416,855.04             | 807,896.53         | 0.00                                  |
| 2E-D5  | 30711XUC6 | 10/23/2020  | 2.94813 %                     | 105,012,416.38                | 266,591.61            | 595,561.34             | 0.00                             | 104,416,855.04             | 862,152.95         | 0.00                                  |
| 2E-F1  | 30711XUD4 | 10/23/2020  | 1.14813 %                     | 225,828,416.38                | 223,269.22            | 595,561.34             | 0.00                             | 225,232,855.04             | 818,830.56         | 0.00                                  |
| 2E-F2  | 30711XUE2 | 10/23/2020  | 1.54813 %                     | 225,828,416.38                | 301,054.56            | 595,561.34             | 0.00                             | 225,232,855.04             | 896,615.90         | 0.00                                  |
| 2E-F3  | 30711XUF9 | 10/23/2020  | 1.94813 %                     | 225,828,416.38                | 378,839.90            | 595,561.34             | 0.00                             | 225,232,855.04             | 974,401.24         | 0.00                                  |
| 2E-F4  | 30711XUG7 | 10/23/2020  | 2.34813 %                     | 225,828,416.38                | 456,625.25            | 595,561.34             | 0.00                             | 225,232,855.04             | 1,052,186.59       | 0.00                                  |
| 2E-F5  | 30711XUH5 | 10/23/2020  | 2.94813 %                     | 225,828,416.38                | 573,303.26            | 595,561.34             | 0.00                             | 225,232,855.04             | 1,168,864.60       | 0.00                                  |
| 2X-1   | 30711XUJ1 | 10/23/2020  | 1.80000 %                     | 0.00                          | 162,769.25            | 0.00                   | 0.00                             | 0.00                       | 162,769.25         | 0.00                                  |
| 2X-2   | 30711XUK8 | 10/23/2020  | 1.40000 %                     | 0.00                          | 126,598.30            | 0.00                   | 0.00                             | 0.00                       | 126,598.30         | 0.00                                  |
| 2X-3   | 30711XUL6 | 10/23/2020  | 1.00000 %                     | 0.00                          | 90,427.36             | 0.00                   | 0.00                             | 0.00                       | 90,427.36          | 0.00                                  |
| 2X-4   | 30711XUM4 | 10/23/2020  | 0.60000 %                     | 0.00                          | 54,256.42             | 0.00                   | 0.00                             | 0.00                       | 54,256.42          | 0.00                                  |
| 2Y-1   | 30711XUN2 | 10/23/2020  | 1.80000 %                     | 0.00                          | 350,034.05            | 0.00                   | 0.00                             | 0.00                       | 350,034.05         | 0.00                                  |
| 2Y-2   | 30711XUP7 | 10/23/2020  | 1.40000 %                     | 0.00                          | 272,248.70            | 0.00                   | 0.00                             | 0.00                       | 272,248.70         | 0.00                                  |
| 2Y-3   | 30711XUQ5 | 10/23/2020  | 1.00000 %                     | 0.00                          | 194,463.36            | 0.00                   | 0.00                             | 0.00                       | 194,463.36         | 0.00                                  |
| 2Y-4   | 30711XUR3 | 10/23/2020  | 0.60000 %                     | 0.00                          | 116,678.02            | 0.00                   | 0.00                             | 0.00                       | 116,678.02         | 0.00                                  |
| Totals |           |             |                               | 23,369,663,011.54             | 14,968,339.87         | 812,095,922.70         | 269,234.34                       | 22,557,308,320.43          | 827,064,262.57     | 526,155.86                            |

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.

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:47 PM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 15,862,354,897.00    | 9,321,718,790.02              | 16,103,946.15                    | 373,273,821.22                     | 0.00      | 0.00                     | 389,377,767.37            | 8,932,351,488.68           | 0.56311636                    | 389,377,767.37               |
| 1M-1  | 156,644,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-1H | 8,245,344.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-2A | 93,986,000.00        | 23,885,454.92                 | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 23,249,264.69              | 0.24736945                    | 636,190.22                   |
| 1M-AH | 4,947,606.00         | 1,257,376.84                  | 33,490.29                        | 0.00                               | 0.00      | 0.00                     | 33,490.29                 | 1,223,886.55               | 0.24736944                    | 33,490.29                    |
| 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       | 211,857,454.92                | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 211,221,264.69             | 0.74912315                    | 636,190.22                   |
| 1M-2H | 14,842,818.00        | 11,152,588.84                 | 33,490.29                        | 0.00                               | 0.00      | 0.00                     | 33,490.29                 | 11,119,098.55              | 0.74912315                    | 33,490.29                    |
| 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        | 82,187,750.48                 | 0.00                             | 0.00                               | 0.00      | 269,234.34               | 269,234.34                | 81,918,516.14              | 0.99361807                    | 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        | 23,885,454.92                 | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 23,249,264.69              | 0.24736945                    | 636,190.22                   |
| 1E-A2 | 93,986,000.00        | 23,885,454.92                 | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 23,249,264.69              | 0.24736945                    | 636,190.22                   |
| 1E-A3 | 93,986,000.00        | 23,885,454.92                 | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 23,249,264.69              | 0.24736945                    | 636,190.22                   |
| 1E-A4 | 93,986,000.00        | 23,885,454.92                 | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 23,249,264.69              | 0.24736945                    | 636,190.22                   |
| 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                         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:47 PM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 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       | 117,871,454.92                | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 117,235,264.69             | 0.62368472                    | 636,190.22                   |
| 1E-D2 | 187,972,000.00       | 117,871,454.92                | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 117,235,264.69             | 0.62368472                    | 636,190.22                   |
| 1E-D3 | 187,972,000.00       | 117,871,454.92                | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 117,235,264.69             | 0.62368472                    | 636,190.22                   |
| 1E-D4 | 187,972,000.00       | 117,871,454.92                | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 117,235,264.69             | 0.62368472                    | 636,190.22                   |
| 1E-D5 | 187,972,000.00       | 117,871,454.92                | 636,190.22                       | 0.00                               | 0.00      | 0.00                     | 636,190.22                | 117,235,264.69             | 0.62368472                    | 636,190.22                   |
| 1E-F1 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F2 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F3 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F4 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F5 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1X-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-H  | 14,850,014,032.00    | 7,872,605,823.52              | 12,562,780.07                    | 393,498,627.02                     | 0.00      | 0.00                     | 406,061,407.09            | 7,466,544,416.44           | 0.50279713                    | 406,061,407.09               |
| 2M-1  | 117,869,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-1H | 6,204,224.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2A | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-AH | 6,282,140.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2B | 120,816,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.86426347                    | 595,561.34                   |
| 2M-BH | 6,359,055.00         | 5,527,245.82                  | 31,346.90                        | 0.00                               | 0.00      | 0.00                     | 31,346.90                 | 5,495,898.92               | 0.86426347                    | 31,346.90                    |
| 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       | 225,828,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 225,232,855.04             | 0.62395866                    | 595,561.34                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:47 PM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 19,000,250.00        | 11,886,300.82                 | 31,346.90                        | 0.00                               | 0.00      | 0.00                     | 31,346.90                 | 11,854,953.92              | 0.62393673                    | 31,346.90                    |
| 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        | 77,545,765.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 77,545,765.00              | 1.00000000                    | 0.00                         |
| 2A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A1 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A2 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A3 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A4 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B1 | 120,816,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.86426347                    | 595,561.34                   |
| 2E-B2 | 120,816,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.86426347                    | 595,561.34                   |
| 2E-B3 | 120,816,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.86426347                    | 595,561.34                   |
| 2E-B4 | 120,816,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.86426347                    | 595,561.34                   |
| 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       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.43478400                    | 595,561.34                   |
| 2E-D2 | 240,158,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.43478400                    | 595,561.34                   |
| 2E-D3 | 240,158,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.43478400                    | 595,561.34                   |
| 2E-D4 | 240,158,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.43478400                    | 595,561.34                   |
| 2E-D5 | 240,158,000.00       | 105,012,416.38                | 595,561.34                       | 0.00                               | 0.00      | 0.00                     | 595,561.34                | 104,416,855.04             | 0.43478400                    | 595,561.34                   |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Principal Distribution Statement

| Class  | Original<br>Face<br>Amount | Beginning<br>Certificate Balance | Scheduled<br>Principal<br>Distribution | Unscheduled<br>Principal<br>Distribution | Accretion | Realized<br>Loss/Write<br>Down | Total<br>Principal<br>Reduction | Ending Certificate<br>Balance | Ending Certificate<br>Percentage | Total<br>Principal<br>Distribution |
|--------|----------------------------|----------------------------------|----------------------------------------|------------------------------------------|-----------|--------------------------------|---------------------------------|-------------------------------|----------------------------------|------------------------------------|
| 2E-F1  | 241,632,000.00             | 225,828,416.38                   | 595,561.34                             | 0.00                                     | 0.00      | 0.00                           | 595,561.34                      | 225,232,855.04                | 0.93213173                       | 595,561.34                         |
| 2E-F2  | 241,632,000.00             | 225,828,416.38                   | 595,561.34                             | 0.00                                     | 0.00      | 0.00                           | 595,561.34                      | 225,232,855.04                | 0.93213173                       | 595,561.34                         |
| 2E-F3  | 241,632,000.00             | 225,828,416.38                   | 595,561.34                             | 0.00                                     | 0.00      | 0.00                           | 595,561.34                      | 225,232,855.04                | 0.93213173                       | 595,561.34                         |
| 2E-F4  | 241,632,000.00             | 225,828,416.38                   | 595,561.34                             | 0.00                                     | 0.00      | 0.00                           | 595,561.34                      | 225,232,855.04                | 0.93213173                       | 595,561.34                         |
| 2E-F5  | 241,632,000.00             | 225,828,416.38                   | 595,561.34                             | 0.00                                     | 0.00      | 0.00                           | 595,561.34                      | 225,232,855.04                | 0.93213173                       | 595,561.34                         |
| 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          | 23,369,663,011.54                | 45,323,474.46                          | 766,772,448.24                           | 0.00      | 269,234.34                     | 812,365,157.04                  | 22,557,308,320.43             | 0.57056177                       | 812,095,922.70                     |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 15,862,354,897.00    | 587.66298261                  | 1.01523048                       | 23.53205584                        | 0.00000000 | 0.00000000               | 24.54728632               | 563.11635609               | 0.56311636                    | 24.54728632                  |
| 1M-1  | 156,644,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-1H | 8,245,344.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2A | 93,986,000.00        | 254.13843466                  | 6.76898921                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.76898921                | 247.36944534               | 0.24736945                    | 6.76898921                   |
| 1M-AH | 4,947,606.00         | 254.13843382                  | 6.76898888                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.76898888                | 247.36944494               | 0.24736944                    | 6.76898888                   |
| 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       | 751.37947822                  | 2.25632974                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.25632974                | 749.12314845               | 0.74912315                    | 2.25632974                   |
| 1M-2H | 14,842,818.00        | 751.37947794                  | 2.25632963                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.25632963                | 749.12314831               | 0.74912315                    | 2.25632963                   |
| 1B-1  | 78,322,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-1H | 4,122,672.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-2H | 82,444,672.00        | 996.88370984                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 3.26563662               | 3.26563662                | 993.61807322               | 0.99361807                    | 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        | 254.13843466                  | 6.76898921                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.76898921                | 247.36944534               | 0.24736945                    | 6.76898921                   |
| 1E-A2 | 93,986,000.00        | 254.13843466                  | 6.76898921                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.76898921                | 247.36944534               | 0.24736945                    | 6.76898921                   |
| 1E-A3 | 93,986,000.00        | 254.13843466                  | 6.76898921                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.76898921                | 247.36944534               | 0.24736945                    | 6.76898921                   |
| 1E-A4 | 93,986,000.00        | 254.13843466                  | 6.76898921                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.76898921                | 247.36944534               | 0.24736945                    | 6.76898921                   |
| 1E-B1 | 93,986,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B2 | 93,986,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B3 | 93,986,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 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       | 627.06921733                  | 3.38449461                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.38449461                | 623.68472267               | 0.62368472                    | 3.38449461                   |
| 1E-D2 | 187,972,000.00       | 627.06921733                  | 3.38449461                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.38449461                | 623.68472267               | 0.62368472                    | 3.38449461                   |
| 1E-D3 | 187,972,000.00       | 627.06921733                  | 3.38449461                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.38449461                | 623.68472267               | 0.62368472                    | 3.38449461                   |
| 1E-D4 | 187,972,000.00       | 627.06921733                  | 3.38449461                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.38449461                | 623.68472267               | 0.62368472                    | 3.38449461                   |
| 1E-D5 | 187,972,000.00       | 627.06921733                  | 3.38449461                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.38449461                | 623.68472267               | 0.62368472                    | 3.38449461                   |
| 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    | 530.14130536                  | 0.84597766                       | 26.49819900                        | 0.00000000 | 0.00000000               | 27.34417666               | 502.79712870               | 0.50279713                    | 27.34417666                  |
| 2M-1  | 117,869,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-1H | 6,204,224.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2A | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-AH | 6,282,140.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2B | 120,816,000.00       | 869.19295772                  | 4.92949063                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.92949063                | 864.26346709               | 0.86426347                    | 4.92949063                   |
| 2M-BH | 6,359,055.00         | 869.19295713                  | 4.92949031                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.92949031                | 864.26346682               | 0.86426347                    | 4.92949031                   |
| 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       | 625.60853796                  | 1.64987323                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.64987323                | 623.95866472               | 0.62395866                    | 1.64987323                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 19,000,250.00        | 625.58654860                  | 1.64981513                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.64981513                | 623.93673346               | 0.62393673                    | 1.64981513                   |
| 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        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A1 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A2 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A3 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A4 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B1 | 120,816,000.00       | 869.19295772                  | 4.92949063                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.92949063                | 864.26346709               | 0.86426347                    | 4.92949063                   |
| 2E-B2 | 120,816,000.00       | 869.19295772                  | 4.92949063                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.92949063                | 864.26346709               | 0.86426347                    | 4.92949063                   |
| 2E-B3 | 120,816,000.00       | 869.19295772                  | 4.92949063                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.92949063                | 864.26346709               | 0.86426347                    | 4.92949063                   |
| 2E-B4 | 120,816,000.00       | 869.19295772                  | 4.92949063                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.92949063                | 864.26346709               | 0.86426347                    | 4.92949063                   |
| 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       | 437.26386954                  | 2.47987300                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.47987300                | 434.78399654               | 0.43478400                    | 2.47987300                   |
| 2E-D2 | 240,158,000.00       | 437.26386954                  | 2.47987300                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.47987300                | 434.78399654               | 0.43478400                    | 2.47987300                   |
| 2E-D3 | 240,158,000.00       | 437.26386954                  | 2.47987300                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.47987300                | 434.78399654               | 0.43478400                    | 2.47987300                   |
| 2E-D4 | 240,158,000.00       | 437.26386954                  | 2.47987300                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.47987300                | 434.78399654               | 0.43478400                    | 2.47987300                   |
| 2E-D5 | 240,158,000.00       | 437.26386954                  | 2.47987300                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.47987300                | 434.78399654               | 0.43478400                    | 2.47987300                   |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-F1 | 241,632,000.00       | 934.59647886                  | 2.46474532                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.46474532                | 932.13173355               | 0.93213173                    | 2.46474532                   |
| 2E-F2 | 241,632,000.00       | 934.59647886                  | 2.46474532                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.46474532                | 932.13173355               | 0.93213173                    | 2.46474532                   |
| 2E-F3 | 241,632,000.00       | 934.59647886                  | 2.46474532                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.46474532                | 932.13173355               | 0.93213173                    | 2.46474532                   |
| 2E-F4 | 241,632,000.00       | 934.59647886                  | 2.46474532                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.46474532                | 932.13173355               | 0.93213173                    | 2.46474532                   |
| 2E-F5 | 241,632,000.00       | 934.59647886                  | 2.46474532                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.46474532                | 932.13173355               | 0.93213173                    | 2.46474532                   |
| 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.

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 9,321,718,790.02                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 8,932,351,488.68                    |
| 1M-1  | N/A                 | N/A          | 0.89813 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2A | 09/25/20 - 10/25/20 | 31           | 2.79813 %                | 23,885,454.92                          | 57,552.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 57,552.02                   | 0.00                                   | 23,249,264.69                       |
| 1M-AH | N/A                 | N/A          | 0.00000 %                | 1,257,376.84                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 1,223,886.55                        |
| 1M-2B | 09/25/20 - 10/25/20 | 31           | 2.79813 %                | 93,986,000.00                          | 226,459.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 226,459.35                  | 0.00                                   | 93,986,000.00                       |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 4,947,606.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 4,947,606.00                        |
| 1M-2C | 09/25/20 - 10/25/20 | 31           | 2.79813 %                | 93,986,000.00                          | 226,459.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 226,459.35                  | 0.00                                   | 93,986,000.00                       |
| 1M-CH | N/A                 | N/A          | 0.00000 %                | 4,947,606.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 4,947,606.00                        |
| 1M-2  | 09/25/20 - 10/25/20 | 31           | 2.79813 %                | 211,857,454.92                         | 510,470.71               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 510,470.71                  | 0.00                                   | 211,221,264.69                      |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 11,152,588.84                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 11,119,098.55                       |
| 1B-1  | 09/25/20 - 10/25/20 | 31           | 4.29813 %                | 78,322,000.00                          | 289,882.84               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 289,882.84                  | 0.00                                   | 78,322,000.00                       |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 4,122,672.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 4,122,672.00                        |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 82,187,750.48                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 81,918,516.14                       |
| 1A-I1 | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 23,885,454.92                          | 37,022.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 37,022.46                   | 0.00                                   | 23,249,264.69                       |
| 1A-I2 | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 23,885,454.92                          | 28,795.24                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 28,795.24                   | 0.00                                   | 23,249,264.69                       |
| 1A-I3 | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 23,885,454.92                          | 20,568.03                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 20,568.03                   | 0.00                                   | 23,249,264.69                       |
| 1A-I4 | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 23,885,454.92                          | 12,340.82                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,340.82                   | 0.00                                   | 23,249,264.69                       |
| 1B-I1 | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 93,986,000.00                          | 145,678.30               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 145,678.30                  | 0.00                                   | 93,986,000.00                       |
| 1B-I2 | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 93,986,000.00                          | 113,305.34               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 113,305.34                  | 0.00                                   | 93,986,000.00                       |
| 1B-I3 | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 93,986,000.00                          | 80,932.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 80,932.39                   | 0.00                                   | 93,986,000.00                       |
| 1B-I4 | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 93,986,000.00                          | 48,559.43                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 48,559.43                   | 0.00                                   | 93,986,000.00                       |
| 1C-I1 | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 93,986,000.00                          | 145,678.30               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 145,678.30                  | 0.00                                   | 93,986,000.00                       |
| 1C-I2 | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 93,986,000.00                          | 113,305.34               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 113,305.34                  | 0.00                                   | 93,986,000.00                       |
| 1C-I3 | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 93,986,000.00                          | 80,932.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 80,932.39                   | 0.00                                   | 93,986,000.00                       |
| 1C-I4 | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 93,986,000.00                          | 48,559.43                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 48,559.43                   | 0.00                                   | 93,986,000.00                       |
| 1E-A1 | 09/25/20 - 10/25/20 | 31           | 0.99813 %                | 23,885,454.92                          | 20,529.57                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 20,529.57                   | 0.00                                   | 23,249,264.69                       |
| 1E-A2 | 09/25/20 - 10/25/20 | 31           | 1.39813 %                | 23,885,454.92                          | 28,756.78                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 28,756.78                   | 0.00                                   | 23,249,264.69                       |
| 1E-A3 | 09/25/20 - 10/25/20 | 31           | 1.79813 %                | 23,885,454.92                          | 36,983.99                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 36,983.99                   | 0.00                                   | 23,249,264.69                       |
| 1E-A4 | 09/25/20 - 10/25/20 | 31           | 2.19813 %                | 23,885,454.92                          | 45,211.21                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 45,211.21                   | 0.00                                   | 23,249,264.69                       |
| 1E-B1 | 09/25/20 - 10/25/20 | 31           | 0.99813 %                | 93,986,000.00                          | 80,781.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 80,781.05                   | 0.00                                   | 93,986,000.00                       |
| 1E-B2 | 09/25/20 - 10/25/20 | 31           | 1.39813 %                | 93,986,000.00                          | 113,154.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 113,154.00                  | 0.00                                   | 93,986,000.00                       |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06

**WELLS  
FARGO**

Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3 | 09/25/20 - 10/25/20 | 31           | 1.79813 %                | 93,986,000.00                          | 145,526.96               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 145,526.96                  | 0.00                                   | 93,986,000.00                       |
| 1E-B4 | 09/25/20 - 10/25/20 | 31           | 2.19813 %                | 93,986,000.00                          | 177,899.91               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 177,899.91                  | 0.00                                   | 93,986,000.00                       |
| 1E-C1 | 09/25/20 - 10/25/20 | 31           | 0.99813 %                | 93,986,000.00                          | 80,781.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 80,781.05                   | 0.00                                   | 93,986,000.00                       |
| 1E-C2 | 09/25/20 - 10/25/20 | 31           | 1.39813 %                | 93,986,000.00                          | 113,154.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 113,154.00                  | 0.00                                   | 93,986,000.00                       |
| 1E-C3 | 09/25/20 - 10/25/20 | 31           | 1.79813 %                | 93,986,000.00                          | 145,526.96               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 145,526.96                  | 0.00                                   | 93,986,000.00                       |
| 1E-C4 | 09/25/20 - 10/25/20 | 31           | 2.19813 %                | 93,986,000.00                          | 177,899.91               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 177,899.91                  | 0.00                                   | 93,986,000.00                       |
| 1E-D1 | 09/25/20 - 10/25/20 | 31           | 0.99813 %                | 117,871,454.92                         | 101,310.61               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 101,310.61                  | 0.00                                   | 117,235,264.69                      |
| 1E-D2 | 09/25/20 - 10/25/20 | 31           | 1.39813 %                | 117,871,454.92                         | 141,910.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 141,910.78                  | 0.00                                   | 117,235,264.69                      |
| 1E-D3 | 09/25/20 - 10/25/20 | 31           | 1.79813 %                | 117,871,454.92                         | 182,510.95               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 182,510.95                  | 0.00                                   | 117,235,264.69                      |
| 1E-D4 | 09/25/20 - 10/25/20 | 31           | 2.19813 %                | 117,871,454.92                         | 223,111.12               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 223,111.12                  | 0.00                                   | 117,235,264.69                      |
| 1E-D5 | 09/25/20 - 10/25/20 | 31           | 2.79813 %                | 117,871,454.92                         | 284,011.37               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 284,011.37                  | 0.00                                   | 117,235,264.69                      |
| 1E-F1 | 09/25/20 - 10/25/20 | 31           | 0.99813 %                | 187,972,000.00                         | 161,562.09               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 161,562.09                  | 0.00                                   | 187,972,000.00                      |
| 1E-F2 | 09/25/20 - 10/25/20 | 31           | 1.39813 %                | 187,972,000.00                         | 226,308.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 226,308.00                  | 0.00                                   | 187,972,000.00                      |
| 1E-F3 | 09/25/20 - 10/25/20 | 31           | 1.79813 %                | 187,972,000.00                         | 291,053.91               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 291,053.91                  | 0.00                                   | 187,972,000.00                      |
| 1E-F4 | 09/25/20 - 10/25/20 | 31           | 2.19813 %                | 187,972,000.00                         | 355,799.82               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 355,799.82                  | 0.00                                   | 187,972,000.00                      |
| 1E-F5 | 09/25/20 - 10/25/20 | 31           | 2.79813 %                | 187,972,000.00                         | 452,918.69               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 452,918.69                  | 0.00                                   | 187,972,000.00                      |
| 1X-1  | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 117,871,454.92                         | 182,700.76               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 182,700.76                  | 0.00                                   | 117,235,264.69                      |
| 1X-2  | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 117,871,454.92                         | 142,100.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 142,100.59                  | 0.00                                   | 117,235,264.69                      |
| 1X-3  | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 117,871,454.92                         | 101,500.42               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 101,500.42                  | 0.00                                   | 117,235,264.69                      |
| 1X-4  | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 117,871,454.92                         | 60,900.25                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 60,900.25                   | 0.00                                   | 117,235,264.69                      |
| 1Y-1  | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 187,972,000.00                         | 291,356.60               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 291,356.60                  | 0.00                                   | 187,972,000.00                      |
| 1Y-2  | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 187,972,000.00                         | 226,610.69               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 226,610.69                  | 0.00                                   | 187,972,000.00                      |
| 1Y-3  | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 187,972,000.00                         | 161,864.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 161,864.78                  | 0.00                                   | 187,972,000.00                      |
| 1Y-4  | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 187,972,000.00                         | 97,118.87                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 97,118.87                   | 0.00                                   | 187,972,000.00                      |
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 7,872,605,823.52                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,466,544,416.44                    |
| 2M-1  | N/A                 | N/A          | 0.89813 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2A | N/A                 | N/A          | 2.94813 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-AH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2B | 09/25/20 - 10/25/20 | 31           | 2.94813 %                | 105,012,416.38                         | 266,591.61               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 266,591.61                  | 0.00                                   | 104,416,855.04                      |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 5,527,245.82                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 5,495,898.92                        |
| 2M-2C | 09/25/20 - 10/25/20 | 31           | 2.94813 %                | 120,816,000.00                         | 306,711.65               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 306,711.65                  | 0.00                                   | 120,816,000.00                      |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06

**WELLS  
FARGO**

Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 6,359,055.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 6,359,055.00                        |
| 2M-2  | 09/25/20 - 10/25/20 | 31           | 2.94813 %                | 225,828,416.38                         | 573,303.26               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 573,303.26                  | 0.00                                   | 225,232,855.04                      |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 11,886,300.82                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 11,854,953.92                       |
| 2B-1  | 09/25/20 - 10/25/20 | 31           | 4.59813 %                | 73,668,000.00                          | 291,688.51               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 291,688.51                  | 0.00                                   | 73,668,000.00                       |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 3,877,765.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,877,765.00                        |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 77,545,765.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 77,545,765.00                       |
| 2A-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 105,012,416.38                         | 162,769.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 162,769.25                  | 0.00                                   | 104,416,855.04                      |
| 2B-I2 | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 105,012,416.38                         | 126,598.30               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 126,598.30                  | 0.00                                   | 104,416,855.04                      |
| 2B-I3 | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 105,012,416.38                         | 90,427.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 90,427.36                   | 0.00                                   | 104,416,855.04                      |
| 2B-I4 | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 105,012,416.38                         | 54,256.42                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 54,256.42                   | 0.00                                   | 104,416,855.04                      |
| 2C-I1 | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 120,816,000.00                         | 187,264.80               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 187,264.80                  | 0.00                                   | 120,816,000.00                      |
| 2C-I2 | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 120,816,000.00                         | 145,650.40               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 145,650.40                  | 0.00                                   | 120,816,000.00                      |
| 2C-I3 | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 120,816,000.00                         | 104,036.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 104,036.00                  | 0.00                                   | 120,816,000.00                      |
| 2C-I4 | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 120,816,000.00                         | 62,421.60                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 62,421.60                   | 0.00                                   | 120,816,000.00                      |
| 2E-A1 | N/A                 | N/A          | 1.14813 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 1.54813 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 1.94813 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 2.34813 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 09/25/20 - 10/25/20 | 31           | 1.14813 %                | 105,012,416.38                         | 103,822.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 103,822.36                  | 0.00                                   | 104,416,855.04                      |
| 2E-B2 | 09/25/20 - 10/25/20 | 31           | 1.54813 %                | 105,012,416.38                         | 139,993.31               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 139,993.31                  | 0.00                                   | 104,416,855.04                      |
| 2E-B3 | 09/25/20 - 10/25/20 | 31           | 1.94813 %                | 105,012,416.38                         | 176,164.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 176,164.25                  | 0.00                                   | 104,416,855.04                      |
| 2E-B4 | 09/25/20 - 10/25/20 | 31           | 2.34813 %                | 105,012,416.38                         | 212,335.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 212,335.19                  | 0.00                                   | 104,416,855.04                      |
| 2E-C1 | 09/25/20 - 10/25/20 | 31           | 1.14813 %                | 120,816,000.00                         | 119,446.85               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 119,446.85                  | 0.00                                   | 120,816,000.00                      |
| 2E-C2 | 09/25/20 - 10/25/20 | 31           | 1.54813 %                | 120,816,000.00                         | 161,061.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 161,061.25                  | 0.00                                   | 120,816,000.00                      |
| 2E-C3 | 09/25/20 - 10/25/20 | 31           | 1.94813 %                | 120,816,000.00                         | 202,675.65               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 202,675.65                  | 0.00                                   | 120,816,000.00                      |
| 2E-C4 | 09/25/20 - 10/25/20 | 31           | 2.34813 %                | 120,816,000.00                         | 244,290.05               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 244,290.05                  | 0.00                                   | 120,816,000.00                      |
| 2E-D1 | 09/25/20 - 10/25/20 | 31           | 1.14813 %                | 105,012,416.38                         | 103,822.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 103,822.36                  | 0.00                                   | 104,416,855.04                      |
| 2E-D2 | 09/25/20 - 10/25/20 | 31           | 1.54813 %                | 105,012,416.38                         | 139,993.31               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 139,993.31                  | 0.00                                   | 104,416,855.04                      |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-D3         | 09/25/20 - 10/25/20 | 31           | 1.94813 %                | 105,012,416.38                         | 176,164.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 176,164.25                  | 0.00                                   | 104,416,855.04                      |
| 2E-D4         | 09/25/20 - 10/25/20 | 31           | 2.34813 %                | 105,012,416.38                         | 212,335.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 212,335.19                  | 0.00                                   | 104,416,855.04                      |
| 2E-D5         | 09/25/20 - 10/25/20 | 31           | 2.94813 %                | 105,012,416.38                         | 266,591.61               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 266,591.61                  | 0.00                                   | 104,416,855.04                      |
| 2E-F1         | 09/25/20 - 10/25/20 | 31           | 1.14813 %                | 225,828,416.38                         | 223,269.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 223,269.22                  | 0.00                                   | 225,232,855.04                      |
| 2E-F2         | 09/25/20 - 10/25/20 | 31           | 1.54813 %                | 225,828,416.38                         | 301,054.56               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 301,054.56                  | 0.00                                   | 225,232,855.04                      |
| 2E-F3         | 09/25/20 - 10/25/20 | 31           | 1.94813 %                | 225,828,416.38                         | 378,839.90               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 378,839.90                  | 0.00                                   | 225,232,855.04                      |
| 2E-F4         | 09/25/20 - 10/25/20 | 31           | 2.34813 %                | 225,828,416.38                         | 456,625.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 456,625.25                  | 0.00                                   | 225,232,855.04                      |
| 2E-F5         | 09/25/20 - 10/25/20 | 31           | 2.94813 %                | 225,828,416.38                         | 573,303.26               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 573,303.26                  | 0.00                                   | 225,232,855.04                      |
| 2X-1          | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 105,012,416.38                         | 162,769.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 162,769.25                  | 0.00                                   | 104,416,855.04                      |
| 2X-2          | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 105,012,416.38                         | 126,598.30               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 126,598.30                  | 0.00                                   | 104,416,855.04                      |
| 2X-3          | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 105,012,416.38                         | 90,427.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 90,427.36                   | 0.00                                   | 104,416,855.04                      |
| 2X-4          | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 105,012,416.38                         | 54,256.42                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 54,256.42                   | 0.00                                   | 104,416,855.04                      |
| 2Y-1          | 09/25/20 - 10/25/20 | 31           | 1.80000 %                | 225,828,416.38                         | 350,034.05               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 350,034.05                  | 0.00                                   | 225,232,855.04                      |
| 2Y-2          | 09/25/20 - 10/25/20 | 31           | 1.40000 %                | 225,828,416.38                         | 272,248.70               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 272,248.70                  | 0.00                                   | 225,232,855.04                      |
| 2Y-3          | 09/25/20 - 10/25/20 | 31           | 1.00000 %                | 225,828,416.38                         | 194,463.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 194,463.36                  | 0.00                                   | 225,232,855.04                      |
| 2Y-4          | 09/25/20 - 10/25/20 | 31           | 0.60000 %                | 225,828,416.38                         | 116,678.02               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 116,678.02                  | 0.00                                   | 225,232,855.04                      |
| <b>Totals</b> |                     |              |                          |                                        | 14,968,339.87            | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 14,968,339.87               | 0.00                                   |                                     |

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

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06

**WELLS  
FARGO**

Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 15,862,354,897.00    | 0.00000 %                | 587.66298261                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 563.11635609                        |
| 1M-1  | 156,644,000.00       | 0.89813 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-1H | 8,245,344.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2A | 93,986,000.00        | 2.79813 %                | 254.13843466                           | 0.61234673               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.61234673                  | 0.00000000                             | 247.36944534                        |
| 1M-AH | 4,947,606.00         | 0.00000 %                | 254.13843382                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 247.36944494                        |
| 1M-2B | 93,986,000.00        | 2.79813 %                | 1000.00000000                          | 2.40950088               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.40950088                  | 0.00000000                             | 1000.00000000                       |
| 1M-BH | 4,947,606.00         | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2C | 93,986,000.00        | 2.79813 %                | 1000.00000000                          | 2.40950088               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.40950088                  | 0.00000000                             | 1000.00000000                       |
| 1M-CH | 4,947,606.00         | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2  | 281,958,000.00       | 2.79813 %                | 751.37947822                           | 1.81044946               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.81044946                  | 0.00000000                             | 749.12314845                        |
| 1M-2H | 14,842,818.00        | 0.00000 %                | 751.37947794                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 749.12314831                        |
| 1B-1  | 78,322,000.00        | 4.29813 %                | 1000.00000000                          | 3.70116749               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.70116749                  | 0.00000000                             | 1000.00000000                       |
| 1B-1H | 4,122,672.00         | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-2H | 82,444,672.00        | 0.00000 %                | 996.88370984                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 993.61807322                        |
| 1A-I1 | 0.00                 | 1.80000 %                | 254.13843466                           | 0.39391463               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.39391463                  | 0.00000000                             | 247.36944534                        |
| 1A-I2 | 0.00                 | 1.40000 %                | 254.13843466                           | 0.30637797               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.30637797                  | 0.00000000                             | 247.36944534                        |
| 1A-I3 | 0.00                 | 1.00000 %                | 254.13843466                           | 0.21884142               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21884142                  | 0.00000000                             | 247.36944534                        |
| 1A-I4 | 0.00                 | 0.60000 %                | 254.13843466                           | 0.13130488               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.13130488                  | 0.00000000                             | 247.36944534                        |
| 1B-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.55000000               | 0.00000000                              | 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         | 0.00000000                       | 1.20555551                  | 0.00000000                             | 1000.00000000                       |
| 1B-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.86111112               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.86111112                  | 0.00000000                             | 1000.00000000                       |
| 1B-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.51666663               | 0.00000000                              | 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         | 0.00000000                       | 1.55000000                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.20555551               | 0.00000000                              | 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         | 0.00000000                       | 0.86111112                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.51666663               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.51666663                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 93,986,000.00        | 0.99813 %                | 254.13843466                           | 0.21843221               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21843221                  | 0.00000000                             | 247.36944534                        |
| 1E-A2 | 93,986,000.00        | 1.39813 %                | 254.13843466                           | 0.30596876               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.30596876                  | 0.00000000                             | 247.36944534                        |
| 1E-A3 | 93,986,000.00        | 1.79813 %                | 254.13843466                           | 0.39350531               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.39350531                  | 0.00000000                             | 247.36944534                        |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 93,986,000.00        | 2.19813 %                | 254.13843466                           | 0.48104196               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.48104196                  | 0.00000000                             | 247.36944534                        |
| 1E-B1 | 93,986,000.00        | 0.99813 %                | 1000.00000000                          | 0.85950088               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.85950088                  | 0.00000000                             | 1000.00000000                       |
| 1E-B2 | 93,986,000.00        | 1.39813 %                | 1000.00000000                          | 1.20394527               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20394527                  | 0.00000000                             | 1000.00000000                       |
| 1E-B3 | 93,986,000.00        | 1.79813 %                | 1000.00000000                          | 1.54838976               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.54838976                  | 0.00000000                             | 1000.00000000                       |
| 1E-B4 | 93,986,000.00        | 2.19813 %                | 1000.00000000                          | 1.89283415               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.89283415                  | 0.00000000                             | 1000.00000000                       |
| 1E-C1 | 93,986,000.00        | 0.99813 %                | 1000.00000000                          | 0.85950088               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.85950088                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 93,986,000.00        | 1.39813 %                | 1000.00000000                          | 1.20394527               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20394527                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 93,986,000.00        | 1.79813 %                | 1000.00000000                          | 1.54838976               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.54838976                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 93,986,000.00        | 2.19813 %                | 1000.00000000                          | 1.89283415               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.89283415                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 187,972,000.00       | 0.99813 %                | 627.06921733                           | 0.53896650               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.53896650                  | 0.00000000                             | 623.68472267                        |
| 1E-D2 | 187,972,000.00       | 1.39813 %                | 627.06921733                           | 0.75495701               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.75495701                  | 0.00000000                             | 623.68472267                        |
| 1E-D3 | 187,972,000.00       | 1.79813 %                | 627.06921733                           | 0.97094753               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.97094753                  | 0.00000000                             | 623.68472267                        |
| 1E-D4 | 187,972,000.00       | 2.19813 %                | 627.06921733                           | 1.18693805               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.18693805                  | 0.00000000                             | 623.68472267                        |
| 1E-D5 | 187,972,000.00       | 2.79813 %                | 627.06921733                           | 1.51092381               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51092381                  | 0.00000000                             | 623.68472267                        |
| 1E-F1 | 187,972,000.00       | 0.99813 %                | 1000.00000000                          | 0.85950083               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.85950083                  | 0.00000000                             | 1000.00000000                       |
| 1E-F2 | 187,972,000.00       | 1.39813 %                | 1000.00000000                          | 1.20394527               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20394527                  | 0.00000000                             | 1000.00000000                       |
| 1E-F3 | 187,972,000.00       | 1.79813 %                | 1000.00000000                          | 1.54838971               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.54838971                  | 0.00000000                             | 1000.00000000                       |
| 1E-F4 | 187,972,000.00       | 2.19813 %                | 1000.00000000                          | 1.89283415               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.89283415                  | 0.00000000                             | 1000.00000000                       |
| 1E-F5 | 187,972,000.00       | 2.79813 %                | 1000.00000000                          | 2.40950083               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.40950083                  | 0.00000000                             | 1000.00000000                       |
| 1X-1  | 0.00                 | 1.80000 %                | 627.06921733                           | 0.97195731               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.97195731                  | 0.00000000                             | 623.68472267                        |
| 1X-2  | 0.00                 | 1.40000 %                | 627.06921733                           | 0.75596679               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.75596679                  | 0.00000000                             | 623.68472267                        |
| 1X-3  | 0.00                 | 1.00000 %                | 627.06921733                           | 0.53997627               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.53997627                  | 0.00000000                             | 623.68472267                        |
| 1X-4  | 0.00                 | 0.60000 %                | 627.06921733                           | 0.32398575               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.32398575                  | 0.00000000                             | 623.68472267                        |
| 1Y-1  | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.55000000               | 0.00000000                              | 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         | 0.00000000                       | 1.20555556                  | 0.00000000                             | 1000.00000000                       |
| 1Y-3  | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.86111112               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.86111112                  | 0.00000000                             | 1000.00000000                       |
| 1Y-4  | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.51666668               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.51666668                  | 0.00000000                             | 1000.00000000                       |
| 2A-H  | 14,850,014,032.00    | 0.00000 %                | 530.14130536                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 502.79712870                        |
| 2M-1  | 117,869,000.00       | 0.89813 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

Contact:  
Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
8480 Stagecoach Circle  
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www.ctslink.com  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-1H | 6,204,224.00         | 0.0000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 119,342,000.00       | 2.94813 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 6,282,140.00         | 0.0000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 120,816,000.00       | 2.94813 %                | 869.19295772                           | 2.20659192               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.20659192                  | 0.00000000                             | 864.26346709                        |
| 2M-BH | 6,359,055.00         | 0.0000 %                 | 869.19295713                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 864.26346682                        |
| 2M-2C | 120,816,000.00       | 2.94813 %                | 1000.00000000                          | 2.53866748               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.53866748                  | 0.00000000                             | 1000.00000000                       |
| 2M-CH | 6,359,055.00         | 0.0000 %                 | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2M-2  | 360,974,000.00       | 2.94813 %                | 625.60853796                           | 1.58821206               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.58821206                  | 0.00000000                             | 623.95866472                        |
| 2M-2H | 19,000,250.00        | 0.0000 %                 | 625.58654860                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 623.93673346                        |
| 2B-1  | 73,668,000.00        | 4.59813 %                | 1000.00000000                          | 3.95950087               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.95950087                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 3,877,765.00         | 0.0000 %                 | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-2H | 77,545,765.00        | 0.0000 %                 | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2A-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I1 | 0.00                 | 1.80000 %                | 869.19295772                           | 1.34724912               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.34724912                  | 0.00000000                             | 864.26346709                        |
| 2B-I2 | 0.00                 | 1.40000 %                | 869.19295772                           | 1.04786038               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.04786038                  | 0.00000000                             | 864.26346709                        |
| 2B-I3 | 0.00                 | 1.00000 %                | 869.19295772                           | 0.74847173               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.74847173                  | 0.00000000                             | 864.26346709                        |
| 2B-I4 | 0.00                 | 0.60000 %                | 869.19295772                           | 0.44908307               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.44908307                  | 0.00000000                             | 864.26346709                        |
| 2C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.55000000               | 0.00000000                              | 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         | 0.00000000                       | 1.20555556                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.86111111               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.86111111                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.51666667               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.51666667                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 119,342,000.00       | 1.14813 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 119,342,000.00       | 1.54813 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 119,342,000.00       | 1.94813 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A4 | 119,342,000.00       | 2.34813 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 120,816,000.00       | 1.14813 %                | 869.19295772                           | 0.85934280               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.85934280                  | 0.00000000                             | 864.26346709                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06

**WELLS  
FARGO**

Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:48 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B2 | 120,816,000.00       | 1.54813 %                | 869.19295772                           | 1.15873154               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.15873154                  | 0.00000000                             | 864.26346709                        |
| 2E-B3 | 120,816,000.00       | 1.94813 %                | 869.19295772                           | 1.45812020               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.45812020                  | 0.00000000                             | 864.26346709                        |
| 2E-B4 | 120,816,000.00       | 2.34813 %                | 869.19295772                           | 1.75750886               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.75750886                  | 0.00000000                             | 864.26346709                        |
| 2E-C1 | 120,816,000.00       | 1.14813 %                | 1000.00000000                          | 0.98866748               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.98866748                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 120,816,000.00       | 1.54813 %                | 1000.00000000                          | 1.33311192               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.33311192                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 120,816,000.00       | 1.94813 %                | 1000.00000000                          | 1.67755637               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.67755637                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 120,816,000.00       | 2.34813 %                | 1000.00000000                          | 2.02200081               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.02200081                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 240,158,000.00       | 1.14813 %                | 437.26386954                           | 0.43230856               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.43230856                  | 0.00000000                             | 434.78399654                        |
| 2E-D2 | 240,158,000.00       | 1.54813 %                | 437.26386954                           | 0.58292170               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.58292170                  | 0.00000000                             | 434.78399654                        |
| 2E-D3 | 240,158,000.00       | 1.94813 %                | 437.26386954                           | 0.73353480               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.73353480                  | 0.00000000                             | 434.78399654                        |
| 2E-D4 | 240,158,000.00       | 2.34813 %                | 437.26386954                           | 0.88414789               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.88414789                  | 0.00000000                             | 434.78399654                        |
| 2E-D5 | 240,158,000.00       | 2.94813 %                | 437.26386954                           | 1.11006758               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11006758                  | 0.00000000                             | 434.78399654                        |
| 2E-F1 | 241,632,000.00       | 1.14813 %                | 934.59647886                           | 0.92400518               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.92400518                  | 0.00000000                             | 932.13173355                        |
| 2E-F2 | 241,632,000.00       | 1.54813 %                | 934.59647886                           | 1.24592173               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.24592173                  | 0.00000000                             | 932.13173355                        |
| 2E-F3 | 241,632,000.00       | 1.94813 %                | 934.59647886                           | 1.56783828               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.56783828                  | 0.00000000                             | 932.13173355                        |
| 2E-F4 | 241,632,000.00       | 2.34813 %                | 934.59647886                           | 1.88975488               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.88975488                  | 0.00000000                             | 932.13173355                        |
| 2E-F5 | 241,632,000.00       | 2.94813 %                | 934.59647886                           | 2.37262970               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.37262970                  | 0.00000000                             | 932.13173355                        |
| 2X-1  | 0.00                 | 1.80000 %                | 437.26386954                           | 0.67775902               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.67775902                  | 0.00000000                             | 434.78399654                        |
| 2X-2  | 0.00                 | 1.40000 %                | 437.26386954                           | 0.52714588               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.52714588                  | 0.00000000                             | 434.78399654                        |
| 2X-3  | 0.00                 | 1.00000 %                | 437.26386954                           | 0.37653278               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.37653278                  | 0.00000000                             | 434.78399654                        |
| 2X-4  | 0.00                 | 0.60000 %                | 437.26386954                           | 0.22591969               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.22591969                  | 0.00000000                             | 434.78399654                        |
| 2Y-1  | 0.00                 | 1.80000 %                | 934.59647886                           | 1.44862456               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.44862456                  | 0.00000000                             | 932.13173355                        |
| 2Y-2  | 0.00                 | 1.40000 %                | 934.59647886                           | 1.12670797               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.12670797                  | 0.00000000                             | 932.13173355                        |
| 2Y-3  | 0.00                 | 1.00000 %                | 934.59647886                           | 0.80479142               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.80479142                  | 0.00000000                             | 932.13173355                        |
| 2Y-4  | 0.00                 | 0.60000 %                | 934.59647886                           | 0.48287487               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.48287487                  | 0.00000000                             | 932.13173355                        |

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

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

Contact:  
 Customer Service - CTSLink  
 Wells Fargo Bank, N.A.  
 8480 Stagecoach Circle  
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Distribution Date: 26-Oct-2020  
 13-Oct-2020 2:19:48 PM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 3,188,895.26 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (272,631.72) |
| Total Deposits                                  | 2,916,263.54 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,897,096.88 |
| Total Withdrawals (Pool Distribution Amount)    | 2,916,263.54 |
| Ending Balance                                  | 0.00         |

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

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

\*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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13-Oct-2020 2:19:48 PM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



## Additional Reporting - Deal Level

| Informational Reporting |           |
|-------------------------|-----------|
| Libor Rate              | 0.148130% |

## Additional Reporting - Group Level

| Cash Reporting                                              |                  |
|-------------------------------------------------------------|------------------|
| <b>Group 1</b>                                              |                  |
| Total Principal Reduction Current                           | 390,306,216.19   |
| Total Principal Reduction Cumulative                        | 7,169,879,362.90 |
| Scheduled Principal Current                                 | 16,773,626.66    |
| Scheduled Principal Cumulative                              | 854,325,259.27   |
| Unscheduled Principal Current                               | 373,263,355.19   |
| Unscheduled Principal Cumulative                            | 6,315,027,947.77 |
| Senior Reduction Amount                                     | 389,367,301.34   |
| Subordinate Reduction Amount                                | 669,680.51       |
| Calculated Tranche Write-Down Amount                        | 269,234.34       |
| Calculated Tranche Write-Up Amount                          | 0.00             |
| Modification Loss Amount                                    | 3,842.46         |
| Recovery Principal on Previously Liquidated Loan Current    | 10,466.03        |
| Recovery Principal on Previously Liquidated Loan Cumulative | 19,090.63        |
| <b>Group 2</b>                                              |                  |
| Total Principal Reduction Current                           | 406,691,712.71   |
| Total Principal Reduction Cumulative                        | 7,650,379,903.70 |
| Scheduled Principal Current                                 | 13,189,688.31    |
| Scheduled Principal Cumulative                              | 758,849,550.44   |
| Unscheduled Principal Current                               | 393,498,627.02   |
| Unscheduled Principal Cumulative                            | 6,891,582,300.65 |
| Senior Reduction Amount                                     | 406,061,407.09   |
| Subordinate Reduction Amount                                | 626,908.24       |
| Calculated Tranche Write-Down Amount                        | 3,397.38         |
| Calculated Tranche Write-Up Amount                          | 0.00             |
| Modification Loss Amount                                    | 33,577.86        |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00             |
| Recovery Principal on Previously Liquidated Loan Cumulative | 13,765.54        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Additional Reporting - Group Level

| Informational Reporting                  |                   |
|------------------------------------------|-------------------|
| <b>Group 1</b>                           |                   |
| At Issuance Loan Count                   | 69367             |
| Period Beginning Loan Count              | 45708             |
| Period Reference Pool Removal Loan Count | 1505              |
| Period Ending Loan Count                 | 44203             |
| UPB at Origination                       | 16,688,002,000.00 |
| UPB at Issuance                          | 16,488,934,404.66 |
| UPB Actual Current                       | 9,319,055,041.76  |
| Period PIF Loan Count Current            | 1504              |
| PIF Loan Count Cumulative                | 25048             |
| Period PIF Loan UPB Current              | 368,438,514.08    |
| PIF Loan UPB Cumulative                  | 6,040,383,063.48  |
| Period Partial Prepayment Amount         | 5,895,335.97      |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 99                |
| Repurchase Prior Credit Event UPB Curr   | 0.00              |
| Repurchase Prior Credit Event UPB Cum    | 19,113,096.39     |
| Credit Event Amount Current              | 258,768.31        |
| Credit Event Amount Cumulative           | 1,887,307.79      |
| Total Active Modified Loan Count         | 266               |
| Total Active Modified Loan UPB           | 58,553,458.42     |
| <b>Group 2</b>                           |                   |
| At Issuance Loan Count                   | 66489             |
| Period Beginning Loan Count              | 40672             |
| Period Reference Pool Removal Loan Count | 1638              |
| Period Ending Loan Count                 | 39034             |
| UPB at Origination                       | 15,660,726,000.00 |
| UPB at Issuance                          | 15,509,153,036.28 |
| UPB Actual Current                       | 7,858,773,132.58  |
| Period PIF Loan Count Current            | 1635              |
| PIF Loan Count Cumulative                | 27327             |
| Period PIF Loan UPB Current              | 390,397,297.17    |
| PIF Loan UPB Cumulative                  | 6,708,142,550.56  |
| Period Partial Prepayment Amount         | 3,497,695.17      |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 82                |
| Repurchase Prior Credit Event UPB Curr   | 0.00              |

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## Credit-Linked Notes

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## Additional Reporting - Group Level

| Informational Reporting               |                |
|---------------------------------------|----------------|
| <b>Group 2</b>                        |                |
| Repurchase Prior Credit Event UPB Cum | 14,861,730.45  |
| Credit Event Amount Current           | 623,394.95     |
| Credit Event Amount Cumulative        | 7,960,845.38   |
| Total Active Modified Loan Count      | 497            |
| Total Active Modified Loan UPB        | 116,959,760.64 |
| Structural Reporting                  |                |
| <b>Group 1</b>                        |                |
| Senior Percentage                     | 96.007539%     |
| Subordinate Percentage                | 3.992461%      |
| Minimum Credit Enhancement Test Pass? | YES            |
| Delinquency Test Pass?                | NO             |
| Overcollateralization                 | 0.00           |
| <b>Group 2</b>                        |                |
| Senior Percentage                     | 95.246982%     |
| Subordinate Percentage                | 4.753018%      |
| Minimum Credit Enhancement Test Pass? | YES            |
| Delinquency Test Pass?                | NO             |
| Overcollateralization                 | 49,376.91      |

# Connecticut Avenue Securities

## Credit-Linked Notes

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## Reference Tranche Performance - Deal Level

| Class | Tranche                      |                            | Credit Support |                  |               |
|-------|------------------------------|----------------------------|----------------|------------------|---------------|
|       | Calculated Write-down Amount | Calculated Write-up Amount | Original       | Beginning Period | Ending Period |
| 1A-H  | 0.00                         | 0.00                       | 3.800000 %     | 3.990000 %       | 4.150000 %    |
| 1M-1  | 0.00                         | 0.00                       | 2.800000 %     | 3.990000 %       | 4.150000 %    |
| 1M-1H | 0.00                         | 0.00                       | 2.800000 %     | 3.990000 %       | 4.150000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.200000 %     | 3.730000 %       | 3.890000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.600000 %     | 2.710000 %       | 2.830000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 1.700000 %       | 1.760000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 1.700000 %       | 1.760000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 1.700000 %       | 1.760000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 0.850000 %       | 0.880000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 0.850000 %       | 0.880000 %    |
| 1B-2H | 269,234.34                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 4.250000 %     | 4.750000 %       | 4.990000 %    |
| 2M-1  | 0.00                         | 0.00                       | 3.450000 %     | 4.750000 %       | 4.990000 %    |
| 2M-1H | 0.00                         | 0.00                       | 3.450000 %     | 4.750000 %       | 4.990000 %    |
| 2M-2A | 0.00                         | 0.00                       | 2.640000 %     | 4.750000 %       | 4.990000 %    |
| 2M-2B | 0.00                         | 0.00                       | 1.820000 %     | 3.420000 %       | 3.590000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 1.880000 %       | 1.970000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 1.880000 %       | 1.970000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 1.880000 %       | 1.970000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 0.940000 %       | 0.990000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 0.940000 %       | 0.990000 %    |
| 2B-2H | 0.00                         | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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 Customer Service - CTSLink  
 Wells Fargo Bank, N.A.  
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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



## Rep and Warranty Settlement Reporting - Deal Level

### Group 1

Origination Rep and Warranty Settlement Loan Count  
 Origination Rep and Warranty Settlement Amount  
 Origination Rep and Warranty Settlement UPB

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

### Group 2

Origination Rep and Warranty Settlement Loan Count  
 Origination Rep and Warranty Settlement Amount  
 Origination Rep and Warranty Settlement UPB

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



## Delinquency Status

| DELINQUENCY |              |                  |            |            |
|-------------|--------------|------------------|------------|------------|
| No. of Days | No. of Loans | UPB              | % of Loans | UPB %      |
| 30 Days     | 988          | 206,404,445.48   | 1.186972 % | 1.201575 % |
| 60 Days     | 618          | 132,588,112.62   | 0.742458 % | 0.771856 % |
| 90 Days     | 657          | 149,916,619.15   | 0.789312 % | 0.872733 % |
| 120 Days    | 1079         | 260,857,297.75   | 1.296299 % | 1.518570 % |
| 150 Days    | 1469         | 370,340,901.41   | 1.764840 % | 2.155924 % |
| 180+ Days   | 462          | 104,693,090.52   | 0.555042 % | 0.609466 % |
| Totals      | 5273         | 1,224,800,466.93 | 6.334923 % | 7.130124 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Delinquency Status By Group

| Delinquency Group 1 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 448          | 97,068,252.16  | 1.013506 % | 1.041610 % |
| 60 Days             | 291          | 63,523,386.46  | 0.658326 % | 0.681651 % |
| 90 Days             | 318          | 75,066,361.68  | 0.719408 % | 0.805515 % |
| 120 Days            | 521          | 129,079,377.96 | 1.178653 % | 1.385112 % |
| 150 Days            | 686          | 178,419,943.31 | 1.551931 % | 1.914571 % |
| 180+ Days           | 183          | 41,816,529.40  | 0.413999 % | 0.448721 % |
| Totals              | 2447         | 584,973,850.97 | 5.535823 % | 6.277180 % |

| Delinquency Group 2 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 540          | 109,336,193.32 | 1.383409 % | 1.391263 % |
| 60 Days             | 327          | 69,064,726.16  | 0.837731 % | 0.878823 % |
| 90 Days             | 339          | 74,850,257.47  | 0.868474 % | 0.952442 % |
| 120 Days            | 558          | 131,777,919.79 | 1.429523 % | 1.676826 % |
| 150 Days            | 783          | 191,920,958.10 | 2.005944 % | 2.442124 % |
| 180+ Days           | 279          | 62,876,561.12  | 0.714761 % | 0.800081 % |
| Totals              | 2826         | 639,826,615.96 | 7.239842 % | 8.141559 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Modification Loss Summary

| Group   | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|----------------|---------------|------------------------|-----------------|
| Group 1 | 28             | 6,725,140.08  | 3,842.46               | 0.057136        |
| Group 2 | 277            | 67,965,035.68 | 33,577.86              | 0.049405        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043743840  | 152,541.77  | 161.95                 | 0.106168        |
| Group 1 | 0043747774  | 201,830.41  | 8.11                   | 0.004018        |
| Group 1 | 0043750423  | 275,710.71  | 267.64                 | 0.097073        |
| Group 1 | 0043762430  | 230,243.36  | 76.43                  | 0.033195        |
| Group 1 | 0043763807  | 298,483.24  | 93.28                  | 0.031251        |
| Group 1 | 0043764167  | 181,562.04  | 60.33                  | 0.033228        |
| Group 1 | 0043765536  | 249,188.73  | 77.87                  | 0.031249        |
| Group 1 | 0043766893  | 478,604.44  | 254.91                 | 0.053261        |
| Group 1 | 0043773899  | 199,065.19  | 32.37                  | 0.016261        |
| Group 1 | 0043774094  | 185,946.19  | 319.63                 | 0.171894        |
| Group 1 | 0043775080  | 215,295.35  | 152.48                 | 0.070824        |
| Group 1 | 0043780989  | 88,186.30   | 72.75                  | 0.082496        |
| Group 1 | 0043781034  | 122,026.80  | 63.32                  | 0.051890        |
| Group 1 | 0043783003  | 418,641.09  | 4.70                   | 0.001123        |
| Group 1 | 0043784458  | 200,373.26  | 133.31                 | 0.066531        |
| Group 1 | 0043793126  | 165,961.68  | 51.53                  | 0.031049        |
| Group 1 | 0043793300  | 233,896.42  | 121.82                 | 0.052083        |
| Group 1 | 0043793312  | 462,874.38  | 312.02                 | 0.067409        |
| Group 1 | 0043794105  | 398,969.62  | 166.24                 | 0.041667        |
| Group 1 | 0043797152  | 112,532.48  | 35.12                  | 0.031209        |
| Group 1 | 0043797346  | 367,838.02  | 76.63                  | 0.020833        |
| Group 1 | 0043798911  | 91,998.22   | 95.83                  | 0.104165        |
| Group 1 | 0043801646  | 132,002.75  | 96.25                  | 0.072915        |
| Group 1 | 0043802890  | 287,131.18  | 153.85                 | 0.053582        |

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## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043806483  | 88,144.76   | 72.72                  | 0.082501        |
| Group 1 | 0043807625  | 355,214.51  | 430.83                 | 0.121287        |
| Group 1 | 0043808863  | 142,921.87  | 6.01                   | 0.004205        |
| Group 1 | 0043809028  | 387,955.31  | 444.53                 | 0.114583        |
| Group 2 | 0043810156  | 209,695.28  | 87.37                  | 0.041665        |
| Group 2 | 0043810281  | 373,182.67  | 254.43                 | 0.068178        |
| Group 2 | 0043810574  | 330,923.40  | 137.88                 | 0.041665        |
| Group 2 | 0043810627  | 409,176.71  | 17.93                  | 0.004382        |
| Group 2 | 0043810652  | 309,960.29  | 3.24                   | 0.001045        |
| Group 2 | 0043811359  | 385,736.23  | 168.56                 | 0.043698        |
| Group 2 | 0043811403  | 221,687.80  | 56.85                  | 0.025644        |
| Group 2 | 0043811806  | 59,563.45   | 30.35                  | 0.050954        |
| Group 2 | 0043811815  | 74,116.47   | 71.77                  | 0.096834        |
| Group 2 | 0043812212  | 202,782.66  | 27.32                  | 0.013473        |
| Group 2 | 0043812860  | 105,348.27  | 1.50                   | 0.001424        |
| Group 2 | 0043813782  | 125,834.69  | 139.54                 | 0.110892        |
| Group 2 | 0043813892  | 267,024.68  | 31.64                  | 0.011849        |
| Group 2 | 0043814490  | 321,337.13  | 59.53                  | 0.018526        |
| Group 2 | 0043814648  | 67,047.09   | 48.39                  | 0.072173        |
| Group 2 | 0043814923  | 320,432.26  | 23.29                  | 0.007268        |
| Group 2 | 0043815407  | 318,453.58  | 99.52                  | 0.031251        |
| Group 2 | 0043816083  | 235,056.11  | 108.54                 | 0.046176        |
| Group 2 | 0043816866  | 104,767.78  | 109.13                 | 0.104164        |
| Group 2 | 0043816926  | 279,022.90  | 107.22                 | 0.038427        |
| Group 2 | 0043817462  | 204,651.48  | 62.31                  | 0.030447        |
| Group 2 | 0043818031  | 136,030.61  | 27.79                  | 0.020429        |
| Group 2 | 0043818038  | 145,313.11  | 52.82                  | 0.036349        |
| Group 2 | 0043818151  | 135,286.75  | 64.00                  | 0.047307        |
| Group 2 | 0043818399  | 198,928.65  | 187.17                 | 0.094089        |
| Group 2 | 0043818443  | 34,305.62   | 18.48                  | 0.053869        |
| Group 2 | 0043818584  | 181,697.17  | 92.79                  | 0.051068        |
| Group 2 | 0043818673  | 162,002.84  | 16.88                  | 0.010420        |
| Group 2 | 0043818784  | 315,930.76  | 155.36                 | 0.049175        |
| Group 2 | 0043819333  | 258,353.58  | 138.23                 | 0.053504        |

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## Credit-Linked Notes

### Series 2017-C06



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043819360  | 118,963.05  | 136.31                 | 0.114582        |
| Group 2 | 0043819757  | 191,986.26  | 170.38                 | 0.088746        |
| Group 2 | 0043820331  | 161,275.31  | 84.00                  | 0.052085        |
| Group 2 | 0043820337  | 159,793.39  | 69.94                  | 0.043769        |
| Group 2 | 0043820601  | 139,241.32  | 93.49                  | 0.067142        |
| Group 2 | 0043820673  | 171,268.13  | 97.62                  | 0.056998        |
| Group 2 | 0043820684  | 224,706.84  | 163.66                 | 0.072833        |
| Group 2 | 0043821562  | 314,158.17  | 84.52                  | 0.026904        |
| Group 2 | 0043821855  | 174,374.57  | 18.16                  | 0.010414        |
| Group 2 | 0043822060  | 335,750.22  | 114.68                 | 0.034156        |
| Group 2 | 0043822161  | 421,591.47  | 87.83                  | 0.020833        |
| Group 2 | 0043822458  | 328,124.79  | 61.34                  | 0.018694        |
| Group 2 | 0043822741  | 154,518.04  | 43.48                  | 0.028139        |
| Group 2 | 0043823119  | 332,656.60  | 469.34                 | 0.141088        |
| Group 2 | 0043823305  | 317,191.10  | 125.81                 | 0.039664        |
| Group 2 | 0043823409  | 241,399.27  | 154.24                 | 0.063894        |
| Group 2 | 0043823412  | 258,750.53  | 113.42                 | 0.043834        |
| Group 2 | 0043823460  | 348,851.23  | 181.69                 | 0.052082        |
| Group 2 | 0043823780  | 134,546.92  | 13.27                  | 0.009863        |
| Group 2 | 0043824039  | 159,479.04  | 199.35                 | 0.125001        |
| Group 2 | 0043824052  | 169,797.13  | 64.26                  | 0.037845        |
| Group 2 | 0043824656  | 136,159.25  | 85.10                  | 0.062500        |
| Group 2 | 0043825279  | 229,319.31  | 23.87                  | 0.010409        |
| Group 2 | 0043825287  | 352,011.62  | 83.75                  | 0.023792        |
| Group 2 | 0043825485  | 126,869.86  | 15.76                  | 0.012422        |
| Group 2 | 0043825510  | 212,589.72  | 88.58                  | 0.041667        |
| Group 2 | 0043825634  | 203,323.31  | 48.80                  | 0.024001        |
| Group 2 | 0043825809  | 425,586.12  | 354.66                 | 0.083334        |
| Group 2 | 0043826233  | 216,769.28  | 50.03                  | 0.023080        |
| Group 2 | 0043826271  | 335,179.31  | 92.47                  | 0.027588        |
| Group 2 | 0043826301  | 203,163.72  | 52.94                  | 0.026058        |
| Group 2 | 0043826535  | 316,451.45  | 159.54                 | 0.050415        |
| Group 2 | 0043826571  | 273,301.58  | 284.69                 | 0.104167        |
| Group 2 | 0043826576  | 232,514.92  | 144.10                 | 0.061975        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043826648  | 92,733.27   | 40.35                  | 0.043512        |
| Group 2 | 0043827209  | 468,094.68  | 137.53                 | 0.029381        |
| Group 2 | 0043827268  | 241,980.95  | 27.93                  | 0.011542        |
| Group 2 | 0043827505  | 245,684.72  | 45.50                  | 0.018520        |
| Group 2 | 0043827520  | 208,472.80  | 76.21                  | 0.036556        |
| Group 2 | 0043827637  | 276,482.28  | 28.80                  | 0.010417        |
| Group 2 | 0043828096  | 105,094.91  | 89.06                  | 0.084742        |
| Group 2 | 0043828322  | 134,450.61  | 56.02                  | 0.041666        |
| Group 2 | 0043828742  | 335,590.51  | 114.02                 | 0.033976        |
| Group 2 | 0043828856  | 73,589.82   | 27.77                  | 0.037736        |
| Group 2 | 0043828910  | 424,576.73  | 313.50                 | 0.073838        |
| Group 2 | 0043829022  | 187,641.47  | 104.95                 | 0.055931        |
| Group 2 | 0043829795  | 216,990.82  | 312.64                 | 0.144080        |
| Group 2 | 0043829899  | 153,293.27  | 26.53                  | 0.017307        |
| Group 2 | 0043830309  | 117,333.38  | 64.66                  | 0.055108        |
| Group 2 | 0043830443  | 371,081.79  | 149.40                 | 0.040261        |
| Group 2 | 0043830465  | 212,036.64  | 100.50                 | 0.047397        |
| Group 2 | 0043830477  | 251,198.57  | 130.83                 | 0.052082        |
| Group 2 | 0043830677  | 90,726.04   | 47.25                  | 0.052080        |
| Group 2 | 0043830697  | 408,491.07  | 179.50                 | 0.043942        |
| Group 2 | 0043830892  | 385,858.53  | 69.73                  | 0.018071        |
| Group 2 | 0043831199  | 220,632.34  | 141.60                 | 0.064179        |
| Group 2 | 0043831210  | 223,250.74  | 21.33                  | 0.009554        |
| Group 2 | 0043831472  | 207,371.08  | 198.42                 | 0.095684        |
| Group 2 | 0043831606  | 360,925.43  | 93.65                  | 0.025947        |
| Group 2 | 0043832066  | 159,395.38  | 97.29                  | 0.061037        |
| Group 2 | 0043832276  | 321,792.16  | 100.56                 | 0.031250        |
| Group 2 | 0043832303  | 225,969.92  | 141.23                 | 0.062499        |
| Group 2 | 0043832701  | 218,130.25  | 159.05                 | 0.072915        |
| Group 2 | 0043832708  | 237,036.23  | 98.77                  | 0.041669        |
| Group 2 | 0043833586  | 168,912.16  | 109.12                 | 0.064602        |
| Group 2 | 0043833611  | 86,975.74   | 45.30                  | 0.052083        |
| Group 2 | 0043833686  | 189,022.27  | 78.76                  | 0.041667        |
| Group 2 | 0043833703  | 287,314.29  | 132.01                 | 0.045946        |

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 Wells Fargo Bank, N.A.  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
 13-Oct-2020 2:19:49 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043834118  | 139,008.98  | 57.14                  | 0.041105        |
| Group 2 | 0043834160  | 125,435.89  | 27.25                  | 0.021724        |
| Group 2 | 0043834183  | 203,092.79  | 169.24                 | 0.083331        |
| Group 2 | 0043834864  | 201,098.45  | 149.23                 | 0.074207        |
| Group 2 | 0043834924  | 216,565.64  | 168.66                 | 0.077879        |
| Group 2 | 0043835128  | 291,147.15  | 120.64                 | 0.041436        |
| Group 2 | 0043835145  | 313,957.07  | 116.99                 | 0.037263        |
| Group 2 | 0043835181  | 307,729.63  | 192.33                 | 0.062500        |
| Group 2 | 0043835530  | 216,872.16  | 45.18                  | 0.020833        |
| Group 2 | 0043835927  | 346,112.18  | 180.85                 | 0.052252        |
| Group 2 | 0043836074  | 78,883.47   | 117.07                 | 0.148409        |
| Group 2 | 0043836090  | 70,066.97   | 44.85                  | 0.064010        |
| Group 2 | 0043836131  | 632,892.32  | 516.99                 | 0.081687        |
| Group 2 | 0043836143  | 413,637.83  | 527.70                 | 0.127575        |
| Group 2 | 0043836349  | 157,181.88  | 65.01                  | 0.041360        |
| Group 2 | 0043836517  | 173,705.54  | 52.00                  | 0.029936        |
| Group 2 | 0043836552  | 156,294.96  | 32.56                  | 0.020832        |
| Group 2 | 0043836588  | 92,316.04   | 56.10                  | 0.060770        |
| Group 2 | 0043836979  | 135,524.82  | 112.94                 | 0.083335        |
| Group 2 | 0043837118  | 135,015.31  | 64.20                  | 0.047550        |
| Group 2 | 0043837138  | 146,326.76  | 194.72                 | 0.133072        |
| Group 2 | 0043837149  | 209,236.29  | 109.96                 | 0.052553        |
| Group 2 | 0043837183  | 287,773.42  | 78.65                  | 0.027331        |
| Group 2 | 0043837415  | 419,970.41  | 111.53                 | 0.026557        |
| Group 2 | 0043837815  | 266,819.89  | 222.35                 | 0.083333        |
| Group 2 | 0043837876  | 180,788.91  | 5.99                   | 0.003313        |
| Group 2 | 0043838114  | 502,341.85  | 470.95                 | 0.093751        |
| Group 2 | 0043838891  | 336,520.91  | 314.24                 | 0.093379        |
| Group 2 | 0043838945  | 197,482.32  | 255.10                 | 0.129176        |
| Group 2 | 0043839771  | 300,489.76  | 85.53                  | 0.028464        |
| Group 2 | 0043840171  | 363,773.99  | 150.78                 | 0.041449        |
| Group 2 | 0043840199  | 395,887.75  | 231.53                 | 0.058484        |
| Group 2 | 0043840550  | 306,520.75  | 223.50                 | 0.072915        |
| Group 2 | 0043840843  | 184,734.48  | 152.18                 | 0.082378        |

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 Wells Fargo Bank, N.A.  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043840986  | 309,662.22  | 387.08                 | 0.125001        |
| Group 2 | 0043841064  | 114,746.96  | 53.95                  | 0.047016        |
| Group 2 | 0043841176  | 263,997.77  | 87.12                  | 0.033000        |
| Group 2 | 0043841361  | 365,293.42  | 50.95                  | 0.013948        |
| Group 2 | 0043841387  | 146,992.73  | 66.03                  | 0.044921        |
| Group 2 | 0043841424  | 378,830.41  | 95.22                  | 0.025135        |
| Group 2 | 0043841754  | 262,215.12  | 152.39                 | 0.058116        |
| Group 2 | 0043841923  | 143,812.86  | 89.88                  | 0.062498        |
| Group 2 | 0043841961  | 142,637.20  | 104.01                 | 0.072919        |
| Group 2 | 0043841995  | 112,868.49  | 15.91                  | 0.014096        |
| Group 2 | 0043842399  | 372,754.53  | 113.90                 | 0.030556        |
| Group 2 | 0043842666  | 403,633.67  | 42.05                  | 0.010418        |
| Group 2 | 0043842682  | 286,746.37  | 119.48                 | 0.041667        |
| Group 2 | 0043842691  | 302,494.36  | 159.01                 | 0.052566        |
| Group 2 | 0043842714  | 139,551.35  | 116.29                 | 0.083331        |
| Group 2 | 0043842734  | 279,665.30  | 156.39                 | 0.055920        |
| Group 2 | 0043842796  | 162,917.44  | 67.88                  | 0.041665        |
| Group 2 | 0043842906  | 206,908.40  | 280.19                 | 0.135417        |
| Group 2 | 0043843236  | 111,708.44  | 40.79                  | 0.036515        |
| Group 2 | 0043843296  | 372,478.48  | 232.80                 | 0.062500        |
| Group 2 | 0043843418  | 230,740.67  | 158.82                 | 0.068831        |
| Group 2 | 0043843470  | 193,409.54  | 90.86                  | 0.046978        |
| Group 2 | 0043843491  | 163,803.69  | 18.15                  | 0.011080        |
| Group 2 | 0043843495  | 268,991.83  | 4.77                   | 0.001773        |
| Group 2 | 0043843644  | 342,420.29  | 184.46                 | 0.053869        |
| Group 2 | 0043843910  | 216,598.19  | 101.04                 | 0.046649        |
| Group 2 | 0043844350  | 343,502.90  | 286.25                 | 0.083333        |
| Group 2 | 0043844351  | 379,941.17  | 474.93                 | 0.125001        |
| Group 2 | 0043844621  | 374,019.71  | 272.72                 | 0.072916        |
| Group 2 | 0043844664  | 137,226.92  | 38.10                  | 0.027764        |
| Group 2 | 0043844687  | 129,069.52  | 97.02                  | 0.075169        |
| Group 2 | 0043844880  | 364,340.87  | 265.67                 | 0.072918        |
| Group 2 | 0043844901  | 306,670.18  | 145.11                 | 0.047318        |
| Group 2 | 0043844996  | 190,583.32  | 72.05                  | 0.037805        |

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Wells Fargo Bank, N.A.  
8480 Stagecoach Circle  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043845034  | 244,924.15  | 204.10                 | 0.083332        |
| Group 2 | 0043845163  | 231,898.01  | 39.39                  | 0.016986        |
| Group 2 | 0043845319  | 286,715.11  | 84.34                  | 0.029416        |
| Group 2 | 0043845340  | 253,839.54  | 80.83                  | 0.031843        |
| Group 2 | 0043845780  | 228,179.48  | 95.07                  | 0.041665        |
| Group 2 | 0043845908  | 584,367.72  | 31.75                  | 0.005433        |
| Group 2 | 0043846042  | 243,198.03  | 50.03                  | 0.020572        |
| Group 2 | 0043846554  | 115,912.53  | 4.45                   | 0.003839        |
| Group 2 | 0043846610  | 329,425.74  | 205.89                 | 0.062500        |
| Group 2 | 0043846764  | 418,854.87  | 34.05                  | 0.008129        |
| Group 2 | 0043846856  | 103,584.57  | 18.43                  | 0.017792        |
| Group 2 | 0043846913  | 187,146.06  | 40.63                  | 0.021710        |
| Group 2 | 0043846973  | 310,800.65  | 150.45                 | 0.048407        |
| Group 2 | 0043847434  | 207,228.88  | 93.38                  | 0.045061        |
| Group 2 | 0043848445  | 245,616.06  | 76.76                  | 0.031252        |
| Group 2 | 0043848608  | 412,622.05  | 186.17                 | 0.045119        |
| Group 2 | 0043848927  | 191,172.31  | 47.04                  | 0.024606        |
| Group 2 | 0043848946  | 297,860.10  | 217.19                 | 0.072917        |
| Group 2 | 0043849270  | 238,955.05  | 54.25                  | 0.022703        |
| Group 2 | 0043849330  | 218,138.90  | 45.45                  | 0.020835        |
| Group 2 | 0043849415  | 409,418.09  | 95.26                  | 0.023267        |
| Group 2 | 0043849696  | 152,814.93  | 45.74                  | 0.029932        |
| Group 2 | 0043849854  | 170,884.76  | 167.37                 | 0.097943        |
| Group 2 | 0043849984  | 57,535.21   | 14.01                  | 0.024350        |
| Group 2 | 0043849990  | 195,460.89  | 17.13                  | 0.008764        |
| Group 2 | 0043850625  | 150,376.20  | 109.65                 | 0.072917        |
| Group 2 | 0043850738  | 155,242.31  | 80.86                  | 0.052086        |
| Group 2 | 0043850765  | 295,487.64  | 152.91                 | 0.051748        |
| Group 2 | 0043851263  | 401,748.25  | 113.08                 | 0.028147        |
| Group 2 | 0043851792  | 101,390.04  | 76.43                  | 0.075382        |
| Group 2 | 0043852439  | 313,280.36  | 261.07                 | 0.083334        |
| Group 2 | 0043852465  | 108,776.86  | 67.49                  | 0.062044        |
| Group 2 | 0043852701  | 247,778.89  | 180.67                 | 0.072916        |
| Group 2 | 0043853072  | 366,543.71  | 251.21                 | 0.068535        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043853250  | 142,660.37  | 208.05                 | 0.145836        |
| Group 2 | 0043853380  | 344,599.26  | 42.40                  | 0.012304        |
| Group 2 | 0043854538  | 372,495.29  | 66.16                  | 0.017761        |
| Group 2 | 0043854594  | 408,384.13  | 155.67                 | 0.038119        |
| Group 2 | 0043854633  | 255,533.12  | 79.85                  | 0.031248        |
| Group 2 | 0043855005  | 295,430.27  | 32.21                  | 0.010903        |
| Group 2 | 0043855199  | 324,367.68  | 168.94                 | 0.052083        |
| Group 2 | 0043855514  | 64,241.84   | 33.46                  | 0.052084        |
| Group 2 | 0043855655  | 181,742.63  | 40.40                  | 0.022229        |
| Group 2 | 0043855733  | 143,856.22  | 54.64                  | 0.037982        |
| Group 2 | 0043856088  | 193,231.81  | 141.89                 | 0.073430        |
| Group 2 | 0043856237  | 417,025.62  | 263.21                 | 0.063116        |
| Group 2 | 0043856292  | 194,039.12  | 40.42                  | 0.020831        |
| Group 2 | 0043856910  | 358,424.41  | 114.95                 | 0.032071        |
| Group 2 | 0043857123  | 248,832.85  | 25.92                  | 0.010417        |
| Group 2 | 0043857612  | 127,277.02  | 145.84                 | 0.114585        |
| Group 2 | 0043858295  | 174,232.83  | 23.71                  | 0.013608        |
| Group 2 | 0043858379  | 254,376.26  | 259.76                 | 0.102116        |
| Group 2 | 0043858827  | 159,748.22  | 66.56                  | 0.041666        |
| Group 2 | 0043859413  | 357,226.54  | 192.10                 | 0.053775        |
| Group 2 | 0043860139  | 331,374.33  | 315.99                 | 0.095357        |
| Group 2 | 0043860503  | 435,407.87  | 204.20                 | 0.046899        |
| Group 2 | 0043860712  | 168,218.23  | 93.72                  | 0.055713        |
| Group 2 | 0043860909  | 145,507.32  | 136.41                 | 0.093748        |
| Group 2 | 0043861008  | 396,424.27  | 201.55                 | 0.050842        |
| Group 2 | 0043861739  | 353,198.80  | 58.06                  | 0.016438        |
| Group 2 | 0043861777  | 237,842.11  | 179.44                 | 0.075445        |
| Group 2 | 0043862024  | 123,592.21  | 64.37                  | 0.052083        |
| Group 2 | 0043862041  | 347,491.83  | 10.71                  | 0.003082        |
| Group 2 | 0043862125  | 316,993.83  | 203.03                 | 0.064049        |
| Group 2 | 0043862164  | 371,360.21  | 234.24                 | 0.063076        |
| Group 2 | 0043862302  | 232,154.65  | 241.83                 | 0.104168        |
| Group 2 | 0043862402  | 160,542.38  | 86.12                  | 0.053643        |
| Group 2 | 0043862745  | 290,714.78  | 197.29                 | 0.067864        |

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 8480 Stagecoach Circle  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043863440  | 418,015.68  | 241.22                 | 0.057706        |
| Group 2 | 0043863485  | 514,320.01  | 128.52                 | 0.024988        |
| Group 2 | 0043863569  | 245,686.39  | 88.76                  | 0.036127        |
| Group 2 | 0043864325  | 47,239.41   | 20.58                  | 0.043565        |
| Group 2 | 0043864328  | 199,785.50  | 260.76                 | 0.130520        |
| Group 2 | 0043865091  | 175,871.00  | 146.56                 | 0.083334        |
| Group 2 | 0043865251  | 111,956.34  | 9.53                   | 0.008512        |
| Group 2 | 0043865301  | 284,720.71  | 175.67                 | 0.061699        |
| Group 2 | 0043865594  | 151,942.88  | 63.31                  | 0.041667        |
| Group 2 | 0043865894  | 100,761.75  | 50.83                  | 0.050446        |
| Group 2 | 0043866196  | 116,306.63  | 25.66                  | 0.022062        |
| Group 2 | 0043866686  | 213,447.34  | 111.17                 | 0.052083        |
| Group 2 | 0043866786  | 201,893.86  | 131.44                 | 0.065104        |
| Group 2 | 0043867128  | 367,444.42  | 153.10                 | 0.041666        |
| Group 2 | 0043867274  | 379,025.74  | 118.45                 | 0.031251        |
| Group 2 | 0043868265  | 142,100.67  | 148.02                 | 0.104166        |
| Group 2 | 0043868277  | 283,069.50  | 206.40                 | 0.072915        |
| Group 2 | 0043868595  | 186,203.07  | 244.00                 | 0.131040        |
| Group 2 | 0043868873  | 223,209.43  | 93.00                  | 0.041665        |
| Group 2 | 0043869417  | 149,210.94  | 77.71                  | 0.052081        |
| Group 2 | 0043869592  | 424,180.78  | 176.74                 | 0.041666        |
| Group 2 | 0043870369  | 236,837.24  | 18.89                  | 0.007976        |
| Group 2 | 0043870820  | 365,688.43  | 76.19                  | 0.020835        |
| Group 2 | 0043871081  | 93,709.93   | 60.71                  | 0.064785        |
| Group 2 | 0043871090  | 424,147.81  | 267.60                 | 0.063091        |
| Group 2 | 0043871300  | 404,068.09  | 141.18                 | 0.034940        |
| Group 2 | 0043871515  | 269,781.92  | 196.72                 | 0.072918        |
| Group 2 | 0043871516  | 412,764.21  | 231.06                 | 0.055979        |
| Group 2 | 0043872042  | 89,246.97   | 42.70                  | 0.047845        |
| Group 2 | 0043872136  | 144,484.73  | 83.07                  | 0.057494        |
| Group 2 | 0043872834  | 606,552.60  | 442.28                 | 0.072917        |
| Group 2 | 0043873145  | 89,348.08   | 37.62                  | 0.042105        |
| Group 2 | 0043873365  | 182,605.55  | 89.10                  | 0.048794        |
| Group 2 | 0043873542  | 337,928.83  | 126.61                 | 0.037466        |

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 Wells Fargo Bank, N.A.  
 8480 Stagecoach Circle  
 Frederick, MD 21701-4747  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043874498  | 243,207.71  | 61.94                  | 0.025468        |
| Group 2 | 0043874656  | 386,198.72  | 184.87                 | 0.047869        |
| Group 2 | 0043874891  | 201,082.98  | 73.75                  | 0.036676        |
| Group 2 | 0043874901  | 310,751.63  | 294.45                 | 0.094754        |
| Group 2 | 0043875350  | 282,875.87  | 88.40                  | 0.031250        |
| Group 2 | 0043875397  | 120,395.97  | 56.92                  | 0.047277        |
| Group 2 | 0043875511  | 368,193.65  | 230.12                 | 0.062500        |
| Group 2 | 0043876004  | 162,068.76  | 93.08                  | 0.057432        |
| Group 2 | 0043876485  | 341,093.10  | 177.65                 | 0.052083        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 4          | 882,163.26        | 260,458.28            | 29.525             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043773268     | 258,768.31        | 269,604.19            | 104.187            |
| 0043829382     | 399,655.56        | (36,066.09)           | (9.024)            |
| 0043855231     | 107,436.24        | 6,167.79              | 5.741              |
| 0043855235     | 116,303.15        | 20,752.39             | 17.843             |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 4          | 607,712.68        | 12,173.44             | (549.93)                    | (0.090)            |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0043780901     | 93,911.13         | (369.85)              | 2,829.85                    | 3.013              |
| 0043847626     | 105,137.55        | (843.49)              | (7,933.61)                  | (7.546)            |
| 0043868926     | 155,670.18        | (197.64)              | 1,618.18                    | 1.039              |
| 0043876076     | 252,993.82        | 13,584.42             | 2,935.65                    | 1.160              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 63             | 9,848,153.17      | 476,778.98            | 4.841              |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043742158     | 155,812.77        | 4,761.59              | 3.056              |
| 0043749376     | 55,211.78         | 6,320.26              | 11.447             |
| 0043759014     | 98,571.71         | (1,499.80)            | (1.522)            |
| 0043760735     | 80,853.98         | 33,057.27             | 40.885             |
| 0043765027     | 58,833.71         | 16,851.37             | 28.642             |
| 0043773268     | 258,768.31        | 269,604.19            | 104.187            |
| 0043775162     | 164,527.69        | 60,609.89             | 36.839             |
| 0043780901     | 93,911.13         | 2,829.85              | 3.013              |
| 0043785720     | 104,145.84        | 6,503.21              | 6.244              |
| 0043792192     | 86,209.79         | 37,112.43             | 43.049             |
| 0043795728     | 91,391.47         | 10,646.77             | 11.650             |
| 0043797868     | 56,621.88         | 2,875.28              | 5.078              |
| 0043799828     | 93,226.72         | (3,468.18)            | (3.720)            |
| 0043800102     | 61,550.35         | 23,699.59             | 38.504             |
| 0043801094     | 152,182.02        | 21,497.92             | 14.126             |
| 0043802446     | 129,665.03        | 35,322.56             | 27.241             |
| 0043803566     | 145,823.61        | (568.34)              | (0.390)            |
| 0043810171     | 131,109.15        | 310.03                | 0.236              |
| 0043811262     | 195,074.13        | (28,937.01)           | (14.834)           |
| 0043812998     | 79,566.22         | 5,197.81              | 6.533              |
| 0043815152     | 149,482.30        | (41,519.79)           | (27.776)           |
| 0043816447     | 299,058.66        | (84,097.67)           | (28.121)           |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
 13-Oct-2020 2:19:49 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043816703  | 86,281.14      | 69,501.01          | 80.552          |
| 0043816865  | 101,708.79     | 5,310.29           | 5.221           |
| 0043818201  | 107,383.96     | 2,472.40           | 2.302           |
| 0043819652  | 101,992.82     | 39,632.35          | 38.858          |
| 0043819782  | 185,301.51     | (26,055.08)        | (14.061)        |
| 0043819872  | 187,610.26     | 2,614.00           | 1.393           |
| 0043823106  | 276,246.76     | (11,493.29)        | (4.161)         |
| 0043823769  | 117,851.46     | 1,438.89           | 1.221           |
| 0043824792  | 88,515.53      | (13,390.19)        | (15.128)        |
| 0043828564  | 106,221.21     | 12,775.61          | 12.027          |
| 0043829382  | 399,655.56     | (36,066.09)        | (9.024)         |
| 0043829607  | 298,382.23     | (13,747.14)        | (4.607)         |
| 0043832426  | 294,057.73     | 7,900.87           | 2.687           |
| 0043833880  | 316,948.69     | (2,549.26)         | (0.804)         |
| 0043836281  | 93,290.55      | (29,051.74)        | (31.141)        |
| 0043837129  | 111,440.08     | 1,709.45           | 1.534           |
| 0043837301  | 211,696.42     | 1,052.30           | 0.497           |
| 0043838337  | 231,374.80     | 5,419.21           | 2.342           |
| 0043845254  | 181,908.35     | 4,116.72           | 2.263           |
| 0043846870  | 96,883.67      | (1,556.05)         | (1.606)         |
| 0043847626  | 105,137.55     | (7,933.61)         | (7.546)         |
| 0043848554  | 302,025.92     | 2,840.93           | 0.941           |
| 0043848996  | 178,541.99     | 14,728.80          | 8.249           |
| 0043851226  | 104,043.59     | 12,679.42          | 12.187          |
| 0043854079  | 154,005.35     | 2,623.59           | 1.704           |
| 0043855231  | 107,436.24     | 6,167.79           | 5.741           |
| 0043855235  | 116,303.15     | 20,752.39          | 17.843          |
| 0043857400  | 67,047.91      | 2,320.41           | 3.461           |
| 0043858303  | 72,625.77      | 1,957.96           | 2.696           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
 13-Oct-2020 2:19:49 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043860297  | 46,453.96      | 4,510.78           | 9.710           |
| 0043863422  | 43,409.14      | (2,710.96)         | (6.245)         |
| 0043864192  | 374,485.77     | 49,060.17          | 13.101          |
| 0043864797  | 176,066.71     | 16,684.19          | 9.476           |
| 0043865707  | 383,506.53     | 13,303.46          | 3.469           |
| 0043867771  | 134,773.57     | 12,999.64          | 9.646           |
| 0043868926  | 155,670.18     | 1,618.18           | 1.039           |
| 0043869608  | 74,917.39      | 4,085.38           | 5.453           |
| 0043870841  | 365,641.22     | (28,885.22)        | (7.900)         |
| 0043872601  | 122,196.42     | 5,468.57           | 4.475           |
| 0043876076  | 252,993.82     | 2,935.65           | 1.160           |
| 0043876272  | 174,521.22     | (55,572.03)        | (31.843)        |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
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## Realized Loss Detail Report - Loans with Losses during Current Period

|         | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|---------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group   | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group 1 | 2                   | 352,679.44                | 269,234.34                  | 0.003 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 2                   | 352,679.44                          | 269,234.34                  | 0.003 %                 |
| Group 2 | 6                   | 1,137,196.50              | 3,397.38                    | 0.000 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 6                   | 1,137,196.50                        | 3,397.38                    | 0.000 %                 |
| Total   | 8                   | 1,489,875.94              | 272,631.72                  | 0.002 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 8                   | 1,489,875.94                        | 272,631.72                  | 0.002 %                 |

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

| Group   | Loan Number | Original Securitized Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0043773268  | 268,000.00                   | 4.500 %           | PA    | 80.00              | 360           | 258,768.31                          | 09/30/2020                 | 269,604.19           | 269,604.19                      |
| Group 1 | 0043780901  | 97,000.00                    | 4.180 %           | SC    | 67.00              | 360           | 93,911.13                           | 03/31/2020                 | (369.85)             | 2,829.85                        |
| Group 2 | 0043829382  | 409,000.00                   | 4.125 %           | FL    | 95.00              | 360           | 399,655.56                          | 09/30/2020                 | (36,066.09)          | (36,066.09)                     |
| Group 2 | 0043847626  | 108,000.00                   | 4.375 %           | TX    | 90.00              | 360           | 105,137.55                          | 12/31/2019                 | (843.49)             | (7,933.61)                      |
| Group 2 | 0043855231  | 108,000.00                   | 4.500 %           | IN    | 95.00              | 360           | 107,436.24                          | 09/30/2020                 | 6,167.79             | 6,167.79                        |
| Group 2 | 0043855235  | 119,000.00                   | 3.990 %           | SC    | 97.00              | 360           | 116,303.15                          | 09/30/2020                 | 20,752.39            | 20,752.39                       |
| Group 2 | 0043868926  | 158,000.00                   | 4.750 %           | TX    | 97.00              | 360           | 155,670.18                          | 01/31/2020                 | (197.64)             | 1,618.18                        |
| Group 2 | 0043876076  | 261,000.00                   | 4.500 %           | AL    | 95.00              | 360           | 252,993.82                          | 08/31/2020                 | 13,584.42            | 2,935.65                        |

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

\* This data is currently not provided for reporting.

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

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



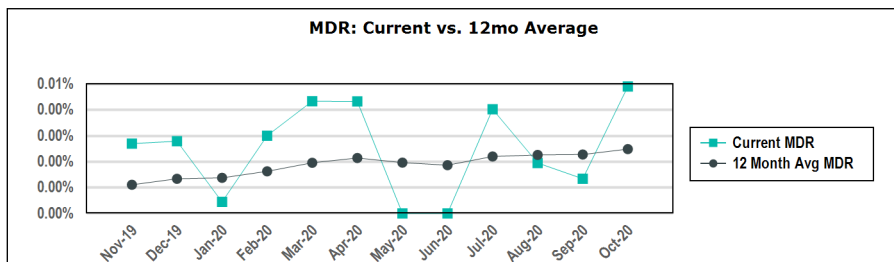
Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:49 PM

## Realized Loss Report - Collateral

### Summary

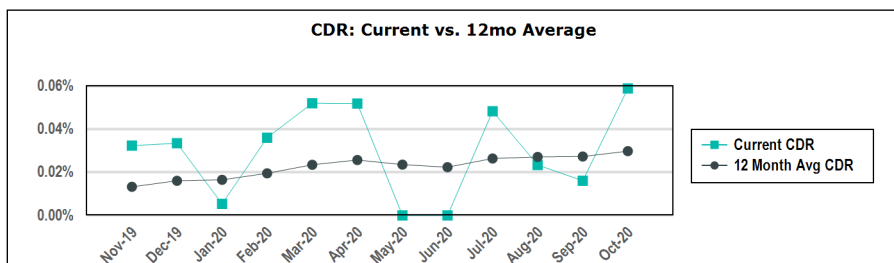
#### MDR

Current Month 0.005 %  
3 Month Average 0.003 %  
12 Month Average 0.002 %



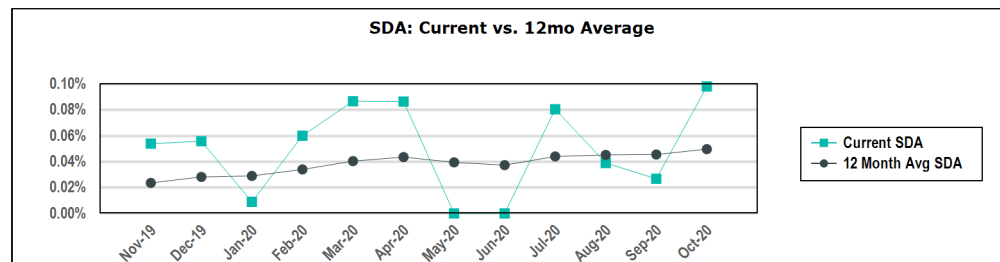
#### CDR

Current Month 0.059 %  
3 Month Average 0.033 %  
12 Month Average 0.030 %



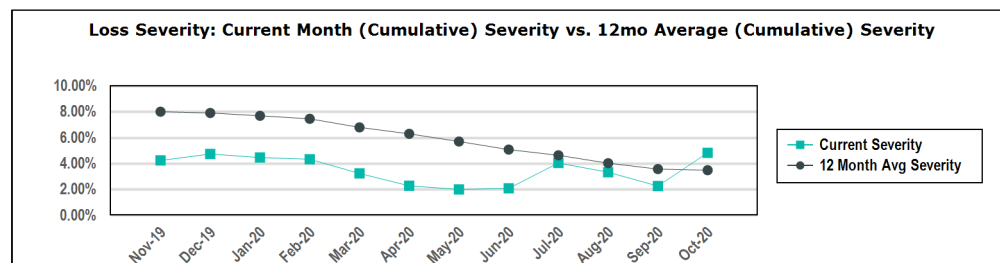
#### SDA

Current Month 0.098 %  
3 Month Average 0.055 %  
12 Month Average 0.050 %



#### Loss Severity

Current Month (Cumulative) 4.841 %  
3 Month Average (Cumulative) 3.486 %  
12 Month Average (Cumulative) 3.499 %



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



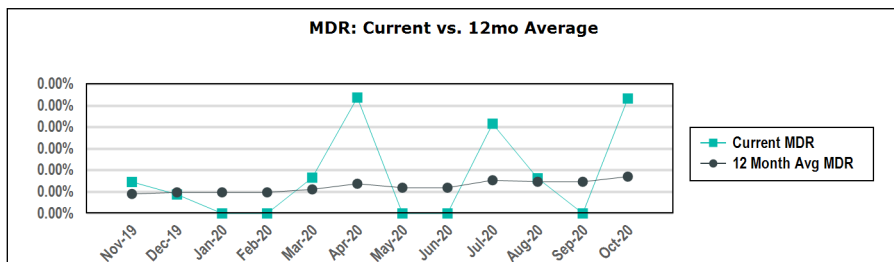
Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:50 PM

## Realized Loss Report - Collateral

### Group 1

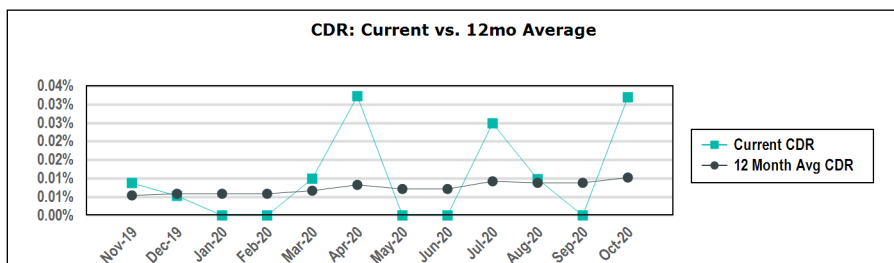
#### MDR

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



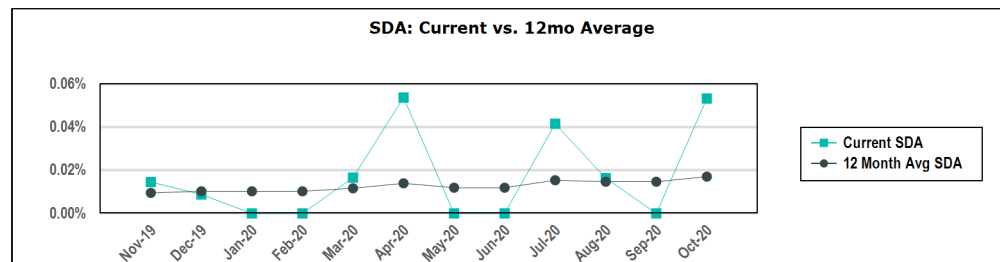
#### CDR

Current Month 0.032 %  
3 Month Average 0.014 %  
12 Month Average 0.010 %



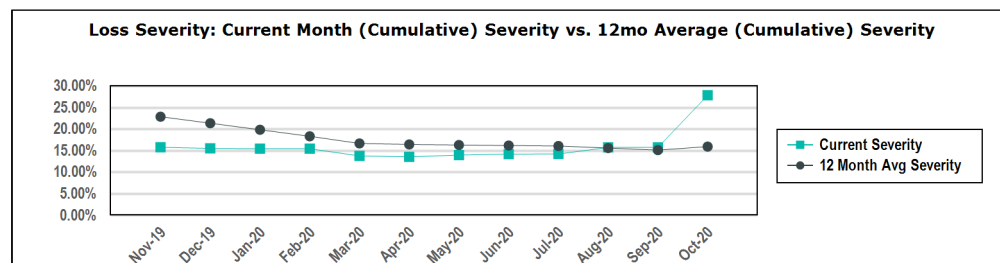
#### SDA

Current Month 0.053 %  
3 Month Average 0.023 %  
12 Month Average 0.017 %



#### Loss Severity

Current Month (Cumulative) 27.879 %  
3 Month Average (Cumulative) 19.810 %  
12 Month Average (Cumulative) 15.970 %



# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



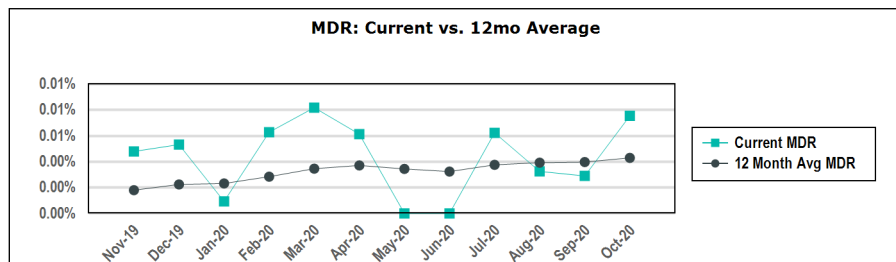
Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:50 PM

## Realized Loss Report - Collateral

### Group 2

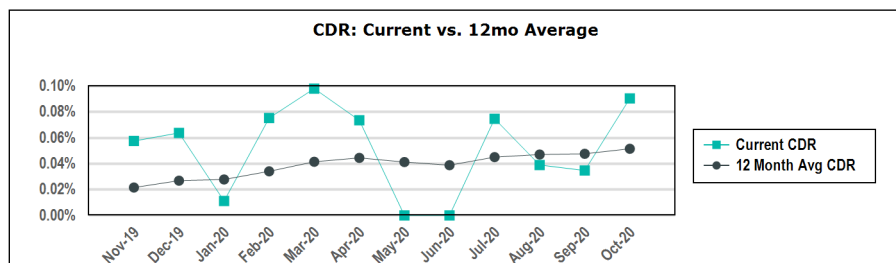
#### MDR

Current Month 0.008 %  
3 Month Average 0.005 %  
12 Month Average 0.004 %



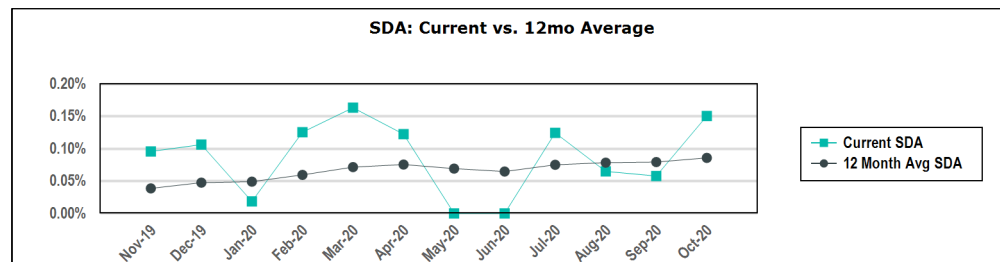
#### CDR

Current Month 0.090 %  
3 Month Average 0.055 %  
12 Month Average 0.052 %



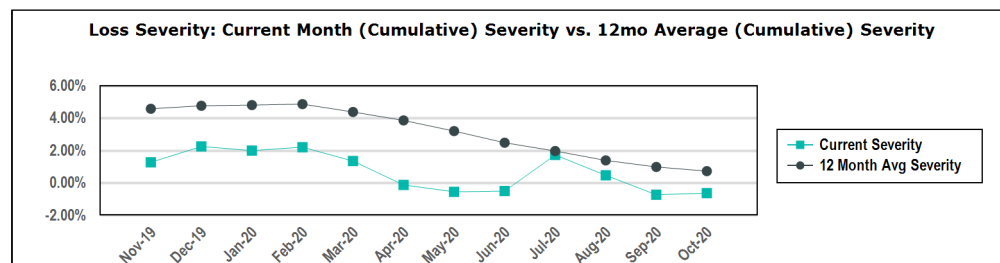
#### SDA

Current Month 0.151 %  
3 Month Average 0.091 %  
12 Month Average 0.086 %



#### Loss Severity

Current Month (Cumulative) (0.620) %  
3 Month Average (Cumulative) (0.286) %  
12 Month Average (Cumulative) 0.741 %



#### 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



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:51 PM

## Prepayment Rates

### Summary

#### SMM

Current Month 4.274 %  
3 Month Average 4.382 %  
12 Month Average 2.820 %

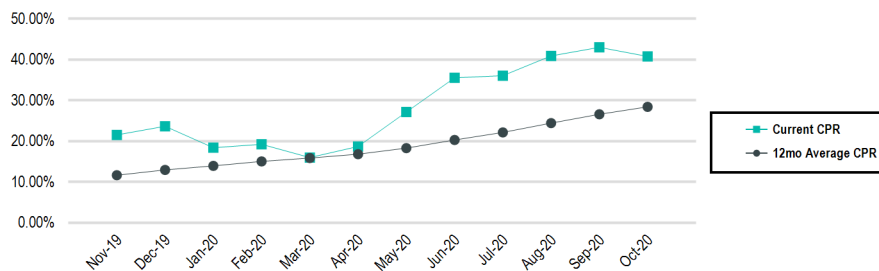
#### CPR

Current Month 40.798 %  
3 Month Average 41.583 %  
12 Month Average 28.431 %

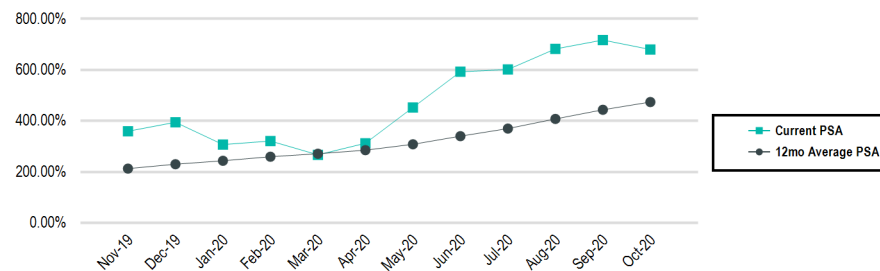
#### PSA

Current Month 679.964 %  
3 Month Average 693.051 %  
12 Month Average 473.845 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Group 1

#### SMM

Current Month 3.854 %  
3 Month Average 3.873 %  
12 Month Average 2.407 %

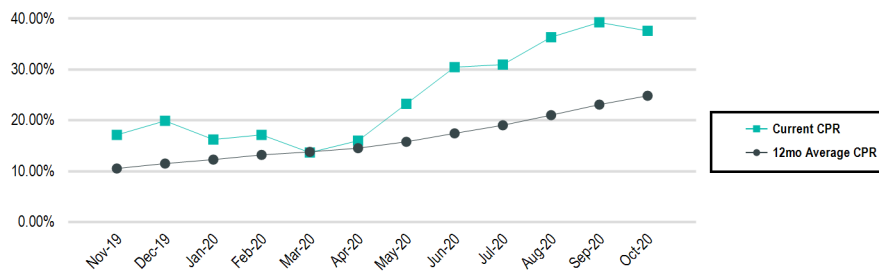
#### CPR

Current Month 37.600 %  
3 Month Average 37.743 %  
12 Month Average 24.831 %

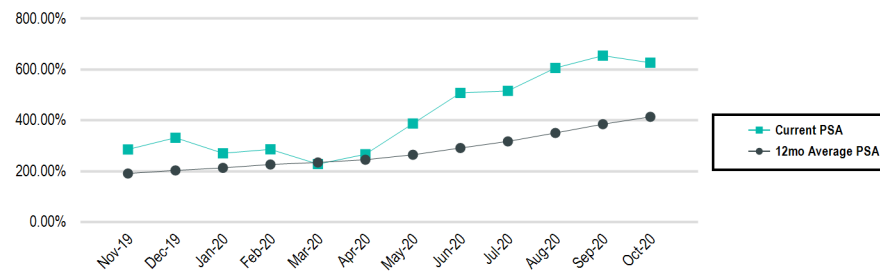
#### PSA

Current Month 626.664 %  
3 Month Average 629.043 %  
12 Month Average 413.849 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Customer Service - CTSLink  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:52 PM

## Prepayment Rates

### Group 2

#### SMM

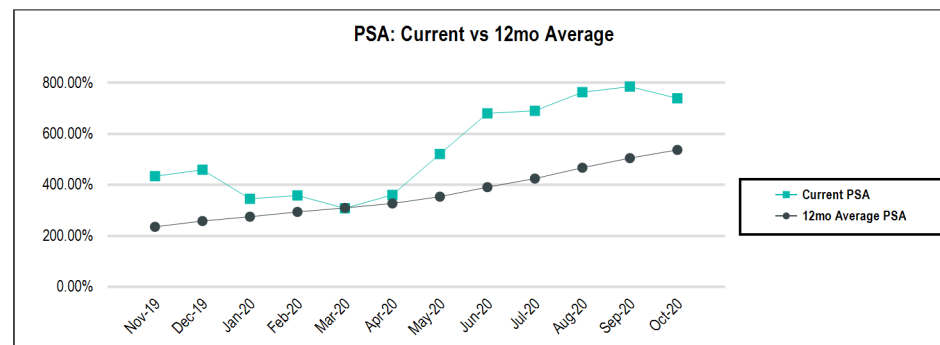
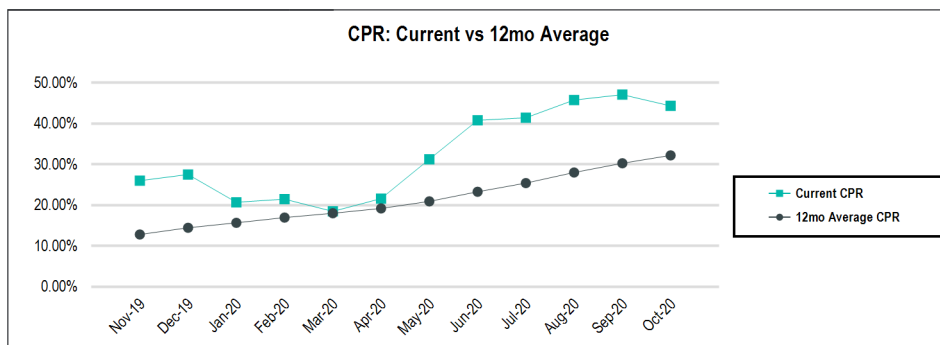
|                  |         |
|------------------|---------|
| Current Month    | 4.768 % |
| 3 Month Average  | 4.971 % |
| 12 Month Average | 3.281 % |

#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 44.362 % |
| 3 Month Average  | 45.757 % |
| 12 Month Average | 32.228 % |

#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 739.364 % |
| 3 Month Average  | 762.613 % |
| 12 Month Average | 537.129 % |



#### Calculation Methodology:

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

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

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 26-Oct-2020  
 13-Oct-2020 2:19:52 PM

## Substitutions

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

## Current Repurchases Due To Breaches

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

## Cumulative Repurchases Due To Breaches

| Count of Loans Repurchased Due To Breaches | Total Cumulative UPB of Loans Repurchased Due To Breaches |
|--------------------------------------------|-----------------------------------------------------------|
| 181                                        | 33,974,826.84                                             |

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Wells Fargo Bank, N.A.  
8480 Stagecoach Circle  
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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



## Current Repurchases Due To Other

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

## Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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8480 Stagecoach Circle  
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Distribution Date: 26-Oct-2020  
13-Oct-2020 2:19:52 PM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



## Supplemental Reporting

### Closing Date

Means August 23, 2017

### Business Day

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

### Accrual Period

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

### Record Date

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