

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:11 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		01/29/2021	0.00000 %	7,669,917,428.25	0.00	403,961,260.91	0.00	7,265,956,167.35	403,961,260.91	0.00
1M-1	30711XQS6	02/24/2021	0.88000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	02/24/2021	2.78000 %	21,294,319.90	50,976.24	703,633.19	0.00	20,590,686.71	754,609.43	0.00
1M-AH		01/29/2021	0.00000 %	1,120,974.45	0.00	37,040.62	0.00	1,083,933.83	37,040.62	0.00
1M-2B	30711XQU1	02/24/2021	2.78000 %	93,986,000.00	224,992.04	0.00	0.00	93,986,000.00	224,992.04	0.00
1M-BH		01/29/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	02/24/2021	2.78000 %	93,986,000.00	224,992.04	0.00	0.00	93,986,000.00	224,992.04	0.00
1M-CH		01/29/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	02/24/2021	2.78000 %	209,266,319.90	500,960.32	703,633.19	0.00	208,562,686.71	1,204,593.51	0.00
1M-2H		01/29/2021	0.00000 %	11,016,186.45	0.00	37,040.62	0.00	10,979,145.83	37,040.62	0.00
1B-1	30711XQW7	02/24/2021	4.28000 %	78,322,000.00	288,660.08	0.00	0.00	78,322,000.00	288,660.08	0.00
1B-1H		01/29/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		01/29/2021	0.00000 %	82,133,047.49	0.00	0.00	67,667.85	82,065,379.64	0.00	379,292.36
1A-I1	30711XQZ0	02/24/2021	1.80000 %	0.00	33,006.20	0.00	0.00	0.00	33,006.20	0.00
1A-I2	30711XRB2	02/24/2021	1.40000 %	0.00	25,671.49	0.00	0.00	0.00	25,671.49	0.00
1A-I3	30711XRD8	02/24/2021	1.00000 %	0.00	18,336.78	0.00	0.00	0.00	18,336.78	0.00
1A-I4	30711XRF3	02/24/2021	0.60000 %	0.00	11,002.07	0.00	0.00	0.00	11,002.07	0.00
1B-I1	30711XRH9	02/24/2021	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	02/24/2021	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	02/24/2021	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	02/24/2021	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	02/24/2021	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	02/24/2021	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	02/24/2021	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	02/24/2021	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	02/24/2021	0.98000 %	21,294,319.90	17,970.04	703,633.19	0.00	20,590,686.71	721,603.23	0.00
1E-A2	30711XRA4	02/24/2021	1.38000 %	21,294,319.90	25,304.75	703,633.19	0.00	20,590,686.71	728,937.94	0.00
1E-A3	30711XRC0	02/24/2021	1.78000 %	21,294,319.90	32,639.46	703,633.19	0.00	20,590,686.71	736,272.65	0.00
1E-A4	30711XRE6	02/24/2021	2.18000 %	21,294,319.90	39,974.17	703,633.19	0.00	20,590,686.71	743,607.36	0.00
1E-B1	30711XRG1	02/24/2021	0.98000 %	93,986,000.00	79,313.74	0.00	0.00	93,986,000.00	79,313.74	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:12 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
1E-B2	30711XRJ5	02/24/2021	1.38000 %	93,986,000.00	111,686.70	0.00	0.00	93,986,000.00	111,686.70	0.00
1E-B3	30711XRL0	02/24/2021	1.78000 %	93,986,000.00	144,059.65	0.00	0.00	93,986,000.00	144,059.65	0.00
1E-B4	30711XRN6	02/24/2021	2.18000 %	93,986,000.00	176,432.61	0.00	0.00	93,986,000.00	176,432.61	0.00
1E-C1	30711XRQ9	02/24/2021	0.98000 %	93,986,000.00	79,313.74	0.00	0.00	93,986,000.00	79,313.74	0.00
1E-C2	30711XRS5	02/24/2021	1.38000 %	93,986,000.00	111,686.70	0.00	0.00	93,986,000.00	111,686.70	0.00
1E-C3	30711XRU0	02/24/2021	1.78000 %	93,986,000.00	144,059.65	0.00	0.00	93,986,000.00	144,059.65	0.00
1E-C4	30711XRW6	02/24/2021	2.18000 %	93,986,000.00	176,432.61	0.00	0.00	93,986,000.00	176,432.61	0.00
1E-D1	30711XRY2	02/24/2021	0.98000 %	115,280,319.90	97,283.78	703,633.19	0.00	114,576,686.71	800,916.97	0.00
1E-D2	30711XRZ9	02/24/2021	1.38000 %	115,280,319.90	136,991.45	703,633.19	0.00	114,576,686.71	840,624.64	0.00
1E-D3	30711XSA3	02/24/2021	1.78000 %	115,280,319.90	176,699.11	703,633.19	0.00	114,576,686.71	880,332.30	0.00
1E-D4	30711XSB1	02/24/2021	2.18000 %	115,280,319.90	216,406.78	703,633.19	0.00	114,576,686.71	920,039.97	0.00
1E-D5	30711XSC9	02/24/2021	2.78000 %	115,280,319.90	275,968.28	703,633.19	0.00	114,576,686.71	979,601.47	0.00
1E-F1	30711XSD7	02/24/2021	0.98000 %	187,972,000.00	158,627.48	0.00	0.00	187,972,000.00	158,627.48	0.00
1E-F2	30711XSE5	02/24/2021	1.38000 %	187,972,000.00	223,373.39	0.00	0.00	187,972,000.00	223,373.39	0.00
1E-F3	30711XSF2	02/24/2021	1.78000 %	187,972,000.00	288,119.30	0.00	0.00	187,972,000.00	288,119.30	0.00
1E-F4	30711XSG0	02/24/2021	2.18000 %	187,972,000.00	352,865.22	0.00	0.00	187,972,000.00	352,865.22	0.00
1E-F5	30711XSH8	02/24/2021	2.78000 %	187,972,000.00	449,984.08	0.00	0.00	187,972,000.00	449,984.08	0.00
1X-1	30711XSJ4	02/24/2021	1.80000 %	0.00	178,684.50	0.00	0.00	0.00	178,684.50	0.00
1X-2	30711XSK1	02/24/2021	1.40000 %	0.00	138,976.83	0.00	0.00	0.00	138,976.83	0.00
1X-3	30711XSL9	02/24/2021	1.00000 %	0.00	99,269.16	0.00	0.00	0.00	99,269.16	0.00
1X-4	30711XSM7	02/24/2021	0.60000 %	0.00	59,561.50	0.00	0.00	0.00	59,561.50	0.00
1Y-1	30711XSN5	02/24/2021	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	02/24/2021	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	02/24/2021	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	02/24/2021	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		01/29/2021	0.00000 %	6,248,392,496.93	0.00	361,286,415.24	0.00	5,887,106,081.69	361,286,415.24	0.00
2M-1	30711XSS4	02/24/2021	0.88000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	02/24/2021	2.93000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	02/24/2021	2.93000 %	102,616,811.51	258,907.92	642,004.41	0.00	101,974,807.10	900,912.33	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:12 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
2M-BH		01/29/2021	0.00000 %	5,401,155.05	0.00	33,791.40	0.00	5,367,363.65	33,791.40	0.00
2M-2C	30711XSV7	02/24/2021	2.93000 %	120,816,000.00	304,825.48	0.00	0.00	120,816,000.00	304,825.48	0.00
2M-CH		01/29/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	02/24/2021	2.93000 %	223,432,811.51	563,733.40	642,004.41	0.00	222,790,807.10	1,205,737.81	0.00
2M-2H		01/29/2021	0.00000 %	11,760,210.05	0.00	33,791.40	0.00	11,726,418.65	33,791.40	0.00
2B-1	30711XSW5	02/24/2021	4.58000 %	73,668,000.00	290,538.41	0.00	0.00	73,668,000.00	290,538.41	0.00
2B-1H		01/29/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		01/29/2021	0.00000 %	77,464,972.16	0.00	0.00	(46,478.47)	77,511,450.63	0.00	34,314.37
2A-I1	30711XSZ8	02/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	02/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	02/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	02/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	02/24/2021	1.80000 %	0.00	159,056.06	0.00	0.00	0.00	159,056.06	0.00
2B-I2	30711XTK0	02/24/2021	1.40000 %	0.00	123,710.27	0.00	0.00	0.00	123,710.27	0.00
2B-I3	30711XTM6	02/24/2021	1.00000 %	0.00	88,364.48	0.00	0.00	0.00	88,364.48	0.00
2B-I4	30711XTP9	02/24/2021	0.60000 %	0.00	53,018.69	0.00	0.00	0.00	53,018.69	0.00
2C-I1	30711XTR5	02/24/2021	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	02/24/2021	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	02/24/2021	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	02/24/2021	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	02/24/2021	1.13000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	02/24/2021	1.53000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	02/24/2021	1.93000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	02/24/2021	2.33000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	02/24/2021	1.13000 %	102,616,811.51	99,851.86	642,004.41	0.00	101,974,807.10	741,856.27	0.00
2E-B2	30711XTJ3	02/24/2021	1.53000 %	102,616,811.51	135,197.65	642,004.41	0.00	101,974,807.10	777,202.06	0.00
2E-B3	30711XTL8	02/24/2021	1.93000 %	102,616,811.51	170,543.44	642,004.41	0.00	101,974,807.10	812,547.85	0.00
2E-B4	30711XTN4	02/24/2021	2.33000 %	102,616,811.51	205,889.23	642,004.41	0.00	101,974,807.10	847,893.64	0.00
2E-C1	30711XTQ7	02/24/2021	1.13000 %	120,816,000.00	117,560.68	0.00	0.00	120,816,000.00	117,560.68	0.00
2E-C2	30711XTS3	02/24/2021	1.53000 %	120,816,000.00	159,175.08	0.00	0.00	120,816,000.00	159,175.08	0.00
2E-C3	30711XTU8	02/24/2021	1.93000 %	120,816,000.00	200,789.48	0.00	0.00	120,816,000.00	200,789.48	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:12 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
2E-C4	30711XTW4	02/24/2021	2.33000 %	120,816,000.00	242,403.88	0.00	0.00	120,816,000.00	242,403.88	0.00
2E-D1	30711XTY0	02/24/2021	1.13000 %	102,616,811.51	99,851.86	642,004.41	0.00	101,974,807.10	741,856.27	0.00
2E-D2	30711XTZ7	02/24/2021	1.53000 %	102,616,811.51	135,197.65	642,004.41	0.00	101,974,807.10	777,202.06	0.00
2E-D3	30711XUA0	02/24/2021	1.93000 %	102,616,811.51	170,543.44	642,004.41	0.00	101,974,807.10	812,547.85	0.00
2E-D4	30711XUB8	02/24/2021	2.33000 %	102,616,811.51	205,889.23	642,004.41	0.00	101,974,807.10	847,893.64	0.00
2E-D5	30711XUC6	02/24/2021	2.93000 %	102,616,811.51	258,907.92	642,004.41	0.00	101,974,807.10	900,912.33	0.00
2E-F1	30711XUD4	02/24/2021	1.13000 %	223,432,811.51	217,412.54	642,004.41	0.00	222,790,807.10	859,416.95	0.00
2E-F2	30711XUE2	02/24/2021	1.53000 %	223,432,811.51	294,372.73	642,004.41	0.00	222,790,807.10	936,377.14	0.00
2E-F3	30711XUF9	02/24/2021	1.93000 %	223,432,811.51	371,332.92	642,004.41	0.00	222,790,807.10	1,013,337.33	0.00
2E-F4	30711XUG7	02/24/2021	2.33000 %	223,432,811.51	448,293.11	642,004.41	0.00	222,790,807.10	1,090,297.52	0.00
2E-F5	30711XUH5	02/24/2021	2.93000 %	223,432,811.51	563,733.40	642,004.41	0.00	222,790,807.10	1,205,737.81	0.00
2X-1	30711XUJ1	02/24/2021	1.80000 %	0.00	159,056.06	0.00	0.00	0.00	159,056.06	0.00
2X-2	30711XUK8	02/24/2021	1.40000 %	0.00	123,710.27	0.00	0.00	0.00	123,710.27	0.00
2X-3	30711XUL6	02/24/2021	1.00000 %	0.00	88,364.48	0.00	0.00	0.00	88,364.48	0.00
2X-4	30711XUM4	02/24/2021	0.60000 %	0.00	53,018.69	0.00	0.00	0.00	53,018.69	0.00
2Y-1	30711XUN2	02/24/2021	1.80000 %	0.00	346,320.86	0.00	0.00	0.00	346,320.86	0.00
2Y-2	30711XUP7	02/24/2021	1.40000 %	0.00	269,360.67	0.00	0.00	0.00	269,360.67	0.00
2Y-3	30711XUQ5	02/24/2021	1.00000 %	0.00	192,400.48	0.00	0.00	0.00	192,400.48	0.00
2Y-4	30711XUR3	02/24/2021	0.60000 %	0.00	115,440.29	0.00	0.00	0.00	115,440.29	0.00
Totals				20,026,155,677.89	14,710,329.21	783,401,375.84	21,189.38	19,242,733,112.68	798,111,705.05	413,606.73

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: 25-Feb-2021
05-Feb-2021 4:14:12 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	7,669,917,428.25	14,760,961.37	389,200,299.54	0.00	0.00	403,961,260.91	7,265,956,167.35	0.45806289	403,961,260.91
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	93,986,000.00	21,294,319.90	703,633.19	0.00	0.00	0.00	703,633.19	20,590,686.71	0.21908249	703,633.19
1M-AH	4,947,606.00	1,120,974.45	37,040.62	0.00	0.00	0.00	37,040.62	1,083,933.83	0.21908249	37,040.62
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	209,266,319.90	703,633.19	0.00	0.00	0.00	703,633.19	208,562,686.71	0.73969416	703,633.19
1M-2H	14,842,818.00	11,016,186.45	37,040.62	0.00	0.00	0.00	37,040.62	10,979,145.83	0.73969416	37,040.62
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,133,047.49	0.00	0.00	0.00	67,667.85	67,667.85	82,065,379.64	0.99539943	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	21,294,319.90	703,633.19	0.00	0.00	0.00	703,633.19	20,590,686.71	0.21908249	703,633.19
1E-A2	93,986,000.00	21,294,319.90	703,633.19	0.00	0.00	0.00	703,633.19	20,590,686.71	0.21908249	703,633.19
1E-A3	93,986,000.00	21,294,319.90	703,633.19	0.00	0.00	0.00	703,633.19	20,590,686.71	0.21908249	703,633.19
1E-A4	93,986,000.00	21,294,319.90	703,633.19	0.00	0.00	0.00	703,633.19	20,590,686.71	0.21908249	703,633.19
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:12 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	115,280,319.90	703,633.19	0.00	0.00	0.00	703,633.19	114,576,686.71	0.60954124	703,633.19
1E-D2	187,972,000.00	115,280,319.90	703,633.19	0.00	0.00	0.00	703,633.19	114,576,686.71	0.60954124	703,633.19
1E-D3	187,972,000.00	115,280,319.90	703,633.19	0.00	0.00	0.00	703,633.19	114,576,686.71	0.60954124	703,633.19
1E-D4	187,972,000.00	115,280,319.90	703,633.19	0.00	0.00	0.00	703,633.19	114,576,686.71	0.60954124	703,633.19
1E-D5	187,972,000.00	115,280,319.90	703,633.19	0.00	0.00	0.00	703,633.19	114,576,686.71	0.60954124	703,633.19
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	6,248,392,496.93	10,821,621.57	350,464,793.67	0.00	0.00	361,286,415.24	5,887,106,081.69	0.39643775	361,286,415.24
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	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.84405052	642,004.41
2M-BH	6,359,055.00	5,401,155.05	33,791.40	0.00	0.00	0.00	33,791.40	5,367,363.65	0.84405052	33,791.40
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	223,432,811.51	642,004.41	0.00	0.00	0.00	642,004.41	222,790,807.10	0.61719350	642,004.41

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:12 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	11,760,210.05	33,791.40	0.00	0.00	0.00	33,791.40	11,726,418.65	0.61717181	33,791.40
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	77,464,972.16	0.00	0.00	0.00	(46,478.47)	(46,478.47)	77,511,450.63	0.99955750	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	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.84405052	642,004.41
2E-B2	120,816,000.00	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.84405052	642,004.41
2E-B3	120,816,000.00	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.84405052	642,004.41
2E-B4	120,816,000.00	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.84405052	642,004.41
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	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.42461549	642,004.41
2E-D2	240,158,000.00	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.42461549	642,004.41
2E-D3	240,158,000.00	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.42461549	642,004.41
2E-D4	240,158,000.00	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.42461549	642,004.41
2E-D5	240,158,000.00	102,616,811.51	642,004.41	0.00	0.00	0.00	642,004.41	101,974,807.10	0.42461549	642,004.41

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:12 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	223,432,811.51	642,004.41	0.00	0.00	0.00	642,004.41	222,790,807.10	0.92202526	642,004.41
2E-F2	241,632,000.00	223,432,811.51	642,004.41	0.00	0.00	0.00	642,004.41	222,790,807.10	0.92202526	642,004.41
2E-F3	241,632,000.00	223,432,811.51	642,004.41	0.00	0.00	0.00	642,004.41	222,790,807.10	0.92202526	642,004.41
2E-F4	241,632,000.00	223,432,811.51	642,004.41	0.00	0.00	0.00	642,004.41	222,790,807.10	0.92202526	642,004.41
2E-F5	241,632,000.00	223,432,811.51	642,004.41	0.00	0.00	0.00	642,004.41	222,790,807.10	0.92202526	642,004.41
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	20,026,155,677.89	43,736,282.63	739,665,093.21	0.00	21,189.38	783,422,565.22	19,242,733,112.68	0.48672332	783,401,375.84

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:12 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	483.52955649	0.93056557	24.53609833	0.00000000	0.00000000	25.46666391	458.06289259	0.45806289	25.46666391
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	226.56906241	7.48657449	0.00000000	0.00000000	0.00000000	7.48657449	219.08248792	0.21908249	7.48657449
1M-AH	4,947,606.00	226.56906189	7.48657431	0.00000000	0.00000000	0.00000000	7.48657431	219.08248757	0.21908249	7.48657431
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	742.18968747	2.49552483	0.00000000	0.00000000	0.00000000	2.49552483	739.69416264	0.73969416	2.49552483
1M-2H	14,842,818.00	742.18968730	2.49552477	0.00000000	0.00000000	0.00000000	2.49552477	739.69416252	0.73969416	2.49552477
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	996.22019832	0.00000000	0.00000000	0.00000000	0.82076680	0.82076680	995.39943151	0.99539943	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	226.56906241	7.48657449	0.00000000	0.00000000	0.00000000	7.48657449	219.08248792	0.21908249	7.48657449
1E-A2	93,986,000.00	226.56906241	7.48657449	0.00000000	0.00000000	0.00000000	7.48657449	219.08248792	0.21908249	7.48657449
1E-A3	93,986,000.00	226.56906241	7.48657449	0.00000000	0.00000000	0.00000000	7.48657449	219.08248792	0.21908249	7.48657449
1E-A4	93,986,000.00	226.56906241	7.48657449	0.00000000	0.00000000	0.00000000	7.48657449	219.08248792	0.21908249	7.48657449
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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	613.28453121	3.74328724	0.00000000	0.00000000	0.00000000	3.74328724	609.54124396	0.60954124	3.74328724
1E-D2	187,972,000.00	613.28453121	3.74328724	0.00000000	0.00000000	0.00000000	3.74328724	609.54124396	0.60954124	3.74328724
1E-D3	187,972,000.00	613.28453121	3.74328724	0.00000000	0.00000000	0.00000000	3.74328724	609.54124396	0.60954124	3.74328724
1E-D4	187,972,000.00	613.28453121	3.74328724	0.00000000	0.00000000	0.00000000	3.74328724	609.54124396	0.60954124	3.74328724
1E-D5	187,972,000.00	613.28453121	3.74328724	0.00000000	0.00000000	0.00000000	3.74328724	609.54124396	0.60954124	3.74328724
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	420.76677392	0.72872804	23.60030051	0.00000000	0.00000000	24.32902854	396.43774538	0.39643775	24.32902854
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	849.36441788	5.31390221	0.00000000	0.00000000	0.00000000	5.31390221	844.05051566	0.84405052	5.31390221
2M-BH	6,359,055.00	849.36441814	5.31390277	0.00000000	0.00000000	0.00000000	5.31390277	844.05051537	0.84405052	5.31390277
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	618.97203541	1.77853366	0.00000000	0.00000000	0.00000000	1.77853366	617.19350175	0.61719350	1.77853366

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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	618.95027960	1.77847134	0.00000000	0.00000000	0.00000000	1.77847134	617.17180827	0.61717181	1.77847134
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	998.95812698	0.00000000	0.00000000	0.00000000	(0.59936826)	(0.59936826)	999.55749524	0.99955750	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	849.36441788	5.31390221	0.00000000	0.00000000	0.00000000	5.31390221	844.05051566	0.84405052	5.31390221
2E-B2	120,816,000.00	849.36441788	5.31390221	0.00000000	0.00000000	0.00000000	5.31390221	844.05051566	0.84405052	5.31390221
2E-B3	120,816,000.00	849.36441788	5.31390221	0.00000000	0.00000000	0.00000000	5.31390221	844.05051566	0.84405052	5.31390221
2E-B4	120,816,000.00	849.36441788	5.31390221	0.00000000	0.00000000	0.00000000	5.31390221	844.05051566	0.84405052	5.31390221
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	427.28874953	2.67325848	0.00000000	0.00000000	0.00000000	2.67325848	424.61549105	0.42461549	2.67325848
2E-D2	240,158,000.00	427.28874953	2.67325848	0.00000000	0.00000000	0.00000000	2.67325848	424.61549105	0.42461549	2.67325848
2E-D3	240,158,000.00	427.28874953	2.67325848	0.00000000	0.00000000	0.00000000	2.67325848	424.61549105	0.42461549	2.67325848
2E-D4	240,158,000.00	427.28874953	2.67325848	0.00000000	0.00000000	0.00000000	2.67325848	424.61549105	0.42461549	2.67325848
2E-D5	240,158,000.00	427.28874953	2.67325848	0.00000000	0.00000000	0.00000000	2.67325848	424.61549105	0.42461549	2.67325848

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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	924.68220894	2.65695111	0.00000000	0.00000000	0.00000000	2.65695111	922.02525783	0.92202526	2.65695111
2E-F2	241,632,000.00	924.68220894	2.65695111	0.00000000	0.00000000	0.00000000	2.65695111	922.02525783	0.92202526	2.65695111
2E-F3	241,632,000.00	924.68220894	2.65695111	0.00000000	0.00000000	0.00000000	2.65695111	922.02525783	0.92202526	2.65695111
2E-F4	241,632,000.00	924.68220894	2.65695111	0.00000000	0.00000000	0.00000000	2.65695111	922.02525783	0.92202526	2.65695111
2E-F5	241,632,000.00	924.68220894	2.65695111	0.00000000	0.00000000	0.00000000	2.65695111	922.02525783	0.92202526	2.65695111
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

**WELLS
FARGO**

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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 %	7,669,917,428.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,265,956,167.35
1M-1	N/A	N/A	0.88000 %	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	01/25/21 - 02/24/21	31	2.78000 %	21,294,319.90	50,976.24	0.00	0.00	0.00	0.00	50,976.24	0.00	20,590,686.71
1M-AH	N/A	N/A	0.00000 %	1,120,974.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,083,933.83
1M-2B	01/25/21 - 02/24/21	31	2.78000 %	93,986,000.00	224,992.04	0.00	0.00	0.00	0.00	224,992.04	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	01/25/21 - 02/24/21	31	2.78000 %	93,986,000.00	224,992.04	0.00	0.00	0.00	0.00	224,992.04	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	01/25/21 - 02/24/21	31	2.78000 %	209,266,319.90	500,960.32	0.00	0.00	0.00	0.00	500,960.32	0.00	208,562,686.71
1M-2H	N/A	N/A	0.00000 %	11,016,186.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,979,145.83
1B-1	01/25/21 - 02/24/21	31	4.28000 %	78,322,000.00	288,660.08	0.00	0.00	0.00	0.00	288,660.08	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,133,047.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,065,379.64
1A-I1	01/25/21 - 02/24/21	31	1.80000 %	21,294,319.90	33,006.20	0.00	0.00	0.00	0.00	33,006.20	0.00	20,590,686.71
1A-I2	01/25/21 - 02/24/21	31	1.40000 %	21,294,319.90	25,671.49	0.00	0.00	0.00	0.00	25,671.49	0.00	20,590,686.71
1A-I3	01/25/21 - 02/24/21	31	1.00000 %	21,294,319.90	18,336.78	0.00	0.00	0.00	0.00	18,336.78	0.00	20,590,686.71
1A-I4	01/25/21 - 02/24/21	31	0.60000 %	21,294,319.90	11,002.07	0.00	0.00	0.00	0.00	11,002.07	0.00	20,590,686.71
1B-I1	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	31	0.98000 %	21,294,319.90	17,970.04	0.00	0.00	0.00	0.00	17,970.04	0.00	20,590,686.71
1E-A2	01/25/21 - 02/24/21	31	1.38000 %	21,294,319.90	25,304.75	0.00	0.00	0.00	0.00	25,304.75	0.00	20,590,686.71
1E-A3	01/25/21 - 02/24/21	31	1.78000 %	21,294,319.90	32,639.46	0.00	0.00	0.00	0.00	32,639.46	0.00	20,590,686.71
1E-A4	01/25/21 - 02/24/21	31	2.18000 %	21,294,319.90	39,974.17	0.00	0.00	0.00	0.00	39,974.17	0.00	20,590,686.71
1E-B1	01/25/21 - 02/24/21	31	0.98000 %	93,986,000.00	79,313.74	0.00	0.00	0.00	0.00	79,313.74	0.00	93,986,000.00
1E-B2	01/25/21 - 02/24/21	31	1.38000 %	93,986,000.00	111,686.70	0.00	0.00	0.00	0.00	111,686.70	0.00	93,986,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

**WELLS
FARGO**

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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	01/25/21 - 02/24/21	31	1.78000 %	93,986,000.00	144,059.65	0.00	0.00	0.00	0.00	144,059.65	0.00	93,986,000.00
1E-B4	01/25/21 - 02/24/21	31	2.18000 %	93,986,000.00	176,432.61	0.00	0.00	0.00	0.00	176,432.61	0.00	93,986,000.00
1E-C1	01/25/21 - 02/24/21	31	0.98000 %	93,986,000.00	79,313.74	0.00	0.00	0.00	0.00	79,313.74	0.00	93,986,000.00
1E-C2	01/25/21 - 02/24/21	31	1.38000 %	93,986,000.00	111,686.70	0.00	0.00	0.00	0.00	111,686.70	0.00	93,986,000.00
1E-C3	01/25/21 - 02/24/21	31	1.78000 %	93,986,000.00	144,059.65	0.00	0.00	0.00	0.00	144,059.65	0.00	93,986,000.00
1E-C4	01/25/21 - 02/24/21	31	2.18000 %	93,986,000.00	176,432.61	0.00	0.00	0.00	0.00	176,432.61	0.00	93,986,000.00
1E-D1	01/25/21 - 02/24/21	31	0.98000 %	115,280,319.90	97,283.78	0.00	0.00	0.00	0.00	97,283.78	0.00	114,576,686.71
1E-D2	01/25/21 - 02/24/21	31	1.38000 %	115,280,319.90	136,991.45	0.00	0.00	0.00	0.00	136,991.45	0.00	114,576,686.71
1E-D3	01/25/21 - 02/24/21	31	1.78000 %	115,280,319.90	176,699.11	0.00	0.00	0.00	0.00	176,699.11	0.00	114,576,686.71
1E-D4	01/25/21 - 02/24/21	31	2.18000 %	115,280,319.90	216,406.78	0.00	0.00	0.00	0.00	216,406.78	0.00	114,576,686.71
1E-D5	01/25/21 - 02/24/21	31	2.78000 %	115,280,319.90	275,968.28	0.00	0.00	0.00	0.00	275,968.28	0.00	114,576,686.71
1E-F1	01/25/21 - 02/24/21	31	0.98000 %	187,972,000.00	158,627.48	0.00	0.00	0.00	0.00	158,627.48	0.00	187,972,000.00
1E-F2	01/25/21 - 02/24/21	31	1.38000 %	187,972,000.00	223,373.39	0.00	0.00	0.00	0.00	223,373.39	0.00	187,972,000.00
1E-F3	01/25/21 - 02/24/21	31	1.78000 %	187,972,000.00	288,119.30	0.00	0.00	0.00	0.00	288,119.30	0.00	187,972,000.00
1E-F4	01/25/21 - 02/24/21	31	2.18000 %	187,972,000.00	352,865.22	0.00	0.00	0.00	0.00	352,865.22	0.00	187,972,000.00
1E-F5	01/25/21 - 02/24/21	31	2.78000 %	187,972,000.00	449,984.08	0.00	0.00	0.00	0.00	449,984.08	0.00	187,972,000.00
1X-1	01/25/21 - 02/24/21	31	1.80000 %	115,280,319.90	178,684.50	0.00	0.00	0.00	0.00	178,684.50	0.00	114,576,686.71
1X-2	01/25/21 - 02/24/21	31	1.40000 %	115,280,319.90	138,976.83	0.00	0.00	0.00	0.00	138,976.83	0.00	114,576,686.71
1X-3	01/25/21 - 02/24/21	31	1.00000 %	115,280,319.90	99,269.16	0.00	0.00	0.00	0.00	99,269.16	0.00	114,576,686.71
1X-4	01/25/21 - 02/24/21	31	0.60000 %	115,280,319.90	59,561.50	0.00	0.00	0.00	0.00	59,561.50	0.00	114,576,686.71
1Y-1	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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 %	6,248,392,496.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,887,106,081.69
2M-1	N/A	N/A	0.88000 %	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	2.93000 %	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	01/25/21 - 02/24/21	31	2.93000 %	102,616,811.51	258,907.92	0.00	0.00	0.00	0.00	258,907.92	0.00	101,974,807.10
2M-BH	N/A	N/A	0.00000 %	5,401,155.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,367,363.65
2M-2C	01/25/21 - 02/24/21	31	2.93000 %	120,816,000.00	304,825.48	0.00	0.00	0.00	0.00	304,825.48	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



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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	01/25/21 - 02/24/21	31	2.93000 %	223,432,811.51	563,733.40	0.00	0.00	0.00	0.00	563,733.40	0.00	222,790,807.10
2M-2H	N/A	N/A	0.00000 %	11,760,210.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,726,418.65
2B-1	01/25/21 - 02/24/21	31	4.58000 %	73,668,000.00	290,538.41	0.00	0.00	0.00	0.00	290,538.41	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 %	77,464,972.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,511,450.63
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	01/25/21 - 02/24/21	31	1.80000 %	102,616,811.51	159,056.06	0.00	0.00	0.00	0.00	159,056.06	0.00	101,974,807.10
2B-I2	01/25/21 - 02/24/21	31	1.40000 %	102,616,811.51	123,710.27	0.00	0.00	0.00	0.00	123,710.27	0.00	101,974,807.10
2B-I3	01/25/21 - 02/24/21	31	1.00000 %	102,616,811.51	88,364.48	0.00	0.00	0.00	0.00	88,364.48	0.00	101,974,807.10
2B-I4	01/25/21 - 02/24/21	31	0.60000 %	102,616,811.51	53,018.69	0.00	0.00	0.00	0.00	53,018.69	0.00	101,974,807.10
2C-I1	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	1.13000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.53000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.93000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.33000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/21 - 02/24/21	31	1.13000 %	102,616,811.51	99,851.86	0.00	0.00	0.00	0.00	99,851.86	0.00	101,974,807.10
2E-B2	01/25/21 - 02/24/21	31	1.53000 %	102,616,811.51	135,197.65	0.00	0.00	0.00	0.00	135,197.65	0.00	101,974,807.10
2E-B3	01/25/21 - 02/24/21	31	1.93000 %	102,616,811.51	170,543.44	0.00	0.00	0.00	0.00	170,543.44	0.00	101,974,807.10
2E-B4	01/25/21 - 02/24/21	31	2.33000 %	102,616,811.51	205,889.23	0.00	0.00	0.00	0.00	205,889.23	0.00	101,974,807.10
2E-C1	01/25/21 - 02/24/21	31	1.13000 %	120,816,000.00	117,560.68	0.00	0.00	0.00	0.00	117,560.68	0.00	120,816,000.00
2E-C2	01/25/21 - 02/24/21	31	1.53000 %	120,816,000.00	159,175.08	0.00	0.00	0.00	0.00	159,175.08	0.00	120,816,000.00
2E-C3	01/25/21 - 02/24/21	31	1.93000 %	120,816,000.00	200,789.48	0.00	0.00	0.00	0.00	200,789.48	0.00	120,816,000.00
2E-C4	01/25/21 - 02/24/21	31	2.33000 %	120,816,000.00	242,403.88	0.00	0.00	0.00	0.00	242,403.88	0.00	120,816,000.00
2E-D1	01/25/21 - 02/24/21	31	1.13000 %	102,616,811.51	99,851.86	0.00	0.00	0.00	0.00	99,851.86	0.00	101,974,807.10
2E-D2	01/25/21 - 02/24/21	31	1.53000 %	102,616,811.51	135,197.65	0.00	0.00	0.00	0.00	135,197.65	0.00	101,974,807.10

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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	01/25/21 - 02/24/21	31	1.93000 %	102,616,811.51	170,543.44	0.00	0.00	0.00	0.00	170,543.44	0.00	101,974,807.10
2E-D4	01/25/21 - 02/24/21	31	2.33000 %	102,616,811.51	205,889.23	0.00	0.00	0.00	0.00	205,889.23	0.00	101,974,807.10
2E-D5	01/25/21 - 02/24/21	31	2.93000 %	102,616,811.51	258,907.92	0.00	0.00	0.00	0.00	258,907.92	0.00	101,974,807.10
2E-F1	01/25/21 - 02/24/21	31	1.13000 %	223,432,811.51	217,412.54	0.00	0.00	0.00	0.00	217,412.54	0.00	222,790,807.10
2E-F2	01/25/21 - 02/24/21	31	1.53000 %	223,432,811.51	294,372.73	0.00	0.00	0.00	0.00	294,372.73	0.00	222,790,807.10
2E-F3	01/25/21 - 02/24/21	31	1.93000 %	223,432,811.51	371,332.92	0.00	0.00	0.00	0.00	371,332.92	0.00	222,790,807.10
2E-F4	01/25/21 - 02/24/21	31	2.33000 %	223,432,811.51	448,293.11	0.00	0.00	0.00	0.00	448,293.11	0.00	222,790,807.10
2E-F5	01/25/21 - 02/24/21	31	2.93000 %	223,432,811.51	563,733.40	0.00	0.00	0.00	0.00	563,733.40	0.00	222,790,807.10
2X-1	01/25/21 - 02/24/21	31	1.80000 %	102,616,811.51	159,056.06	0.00	0.00	0.00	0.00	159,056.06	0.00	101,974,807.10
2X-2	01/25/21 - 02/24/21	31	1.40000 %	102,616,811.51	123,710.27	0.00	0.00	0.00	0.00	123,710.27	0.00	101,974,807.10
2X-3	01/25/21 - 02/24/21	31	1.00000 %	102,616,811.51	88,364.48	0.00	0.00	0.00	0.00	88,364.48	0.00	101,974,807.10
2X-4	01/25/21 - 02/24/21	31	0.60000 %	102,616,811.51	53,018.69	0.00	0.00	0.00	0.00	53,018.69	0.00	101,974,807.10
2Y-1	01/25/21 - 02/24/21	31	1.80000 %	223,432,811.51	346,320.86	0.00	0.00	0.00	0.00	346,320.86	0.00	222,790,807.10
2Y-2	01/25/21 - 02/24/21	31	1.40000 %	223,432,811.51	269,360.67	0.00	0.00	0.00	0.00	269,360.67	0.00	222,790,807.10
2Y-3	01/25/21 - 02/24/21	31	1.00000 %	223,432,811.51	192,400.48	0.00	0.00	0.00	0.00	192,400.48	0.00	222,790,807.10
2Y-4	01/25/21 - 02/24/21	31	0.60000 %	223,432,811.51	115,440.29	0.00	0.00	0.00	0.00	115,440.29	0.00	222,790,807.10
Totals					14,710,329.21	0.00	0.00	0.00	0.00	14,710,329.21	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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 %	483.52955649	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	458.06289259
1M-1	156,644,000.00	0.88000 %	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	2.78000 %	226.56906241	0.54238121	0.00000000	0.00000000	0.00000000	0.00000000	0.54238121	0.00000000	219.08248792
1M-AH	4,947,606.00	0.00000 %	226.56906189	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	219.08248757
1M-2B	93,986,000.00	2.78000 %	1000.00000000	2.39388888	0.00000000	0.00000000	0.00000000	0.00000000	2.39388888	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	2.78000 %	1000.00000000	2.39388888	0.00000000	0.00000000	0.00000000	0.00000000	2.39388888	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	2.78000 %	742.18968747	1.77671965	0.00000000	0.00000000	0.00000000	0.00000000	1.77671965	0.00000000	739.69416264
1M-2H	14,842,818.00	0.00000 %	742.18968730	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	739.69416252
1B-1	78,322,000.00	4.28000 %	1000.00000000	3.68555553	0.00000000	0.00000000	0.00000000	0.00000000	3.68555553	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 %	996.22019832	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.39943151
1A-I1	0.00	1.80000 %	226.56906241	0.35118209	0.00000000	0.00000000	0.00000000	0.00000000	0.35118209	0.00000000	219.08248792
1A-I2	0.00	1.40000 %	226.56906241	0.27314164	0.00000000	0.00000000	0.00000000	0.00000000	0.27314164	0.00000000	219.08248792
1A-I3	0.00	1.00000 %	226.56906241	0.19510119	0.00000000	0.00000000	0.00000000	0.00000000	0.19510119	0.00000000	219.08248792
1A-I4	0.00	0.60000 %	226.56906241	0.11706073	0.00000000	0.00000000	0.00000000	0.00000000	0.11706073	0.00000000	219.08248792
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	0.98000 %	226.56906241	0.19119911	0.00000000	0.00000000	0.00000000	0.00000000	0.19119911	0.00000000	219.08248792
1E-A2	93,986,000.00	1.38000 %	226.56906241	0.26923957	0.00000000	0.00000000	0.00000000	0.00000000	0.26923957	0.00000000	219.08248792
1E-A3	93,986,000.00	1.78000 %	226.56906241	0.34728002	0.00000000	0.00000000	0.00000000	0.00000000	0.34728002	0.00000000	219.08248792

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 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	2.18000 %	226.56906241	0.42532047	0.00000000	0.00000000	0.00000000	0.00000000	0.42532047	0.00000000	219.08248792
1E-B1	93,986,000.00	0.98000 %	1000.00000000	0.84388888	0.00000000	0.00000000	0.00000000	0.00000000	0.84388888	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.38000 %	1000.00000000	1.18833337	0.00000000	0.00000000	0.00000000	0.00000000	1.18833337	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.78000 %	1000.00000000	1.53277775	0.00000000	0.00000000	0.00000000	0.00000000	1.53277775	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.18000 %	1000.00000000	1.87722225	0.00000000	0.00000000	0.00000000	0.00000000	1.87722225	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.98000 %	1000.00000000	0.84388888	0.00000000	0.00000000	0.00000000	0.00000000	0.84388888	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.38000 %	1000.00000000	1.18833337	0.00000000	0.00000000	0.00000000	0.00000000	1.18833337	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.78000 %	1000.00000000	1.53277775	0.00000000	0.00000000	0.00000000	0.00000000	1.53277775	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.18000 %	1000.00000000	1.87722225	0.00000000	0.00000000	0.00000000	0.00000000	1.87722225	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.98000 %	613.28453121	0.51754400	0.00000000	0.00000000	0.00000000	0.00000000	0.51754400	0.00000000	609.54124396
1E-D2	187,972,000.00	1.38000 %	613.28453121	0.72878647	0.00000000	0.00000000	0.00000000	0.00000000	0.72878647	0.00000000	609.54124396
1E-D3	187,972,000.00	1.78000 %	613.28453121	0.94002889	0.00000000	0.00000000	0.00000000	0.00000000	0.94002889	0.00000000	609.54124396
1E-D4	187,972,000.00	2.18000 %	613.28453121	1.15127136	0.00000000	0.00000000	0.00000000	0.00000000	1.15127136	0.00000000	609.54124396
1E-D5	187,972,000.00	2.78000 %	613.28453121	1.46813504	0.00000000	0.00000000	0.00000000	0.00000000	1.46813504	0.00000000	609.54124396
1E-F1	187,972,000.00	0.98000 %	1000.00000000	0.84388888	0.00000000	0.00000000	0.00000000	0.00000000	0.84388888	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.38000 %	1000.00000000	1.18833332	0.00000000	0.00000000	0.00000000	0.00000000	1.18833332	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.78000 %	1000.00000000	1.53277775	0.00000000	0.00000000	0.00000000	0.00000000	1.53277775	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.18000 %	1000.00000000	1.87722225	0.00000000	0.00000000	0.00000000	0.00000000	1.87722225	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.78000 %	1000.00000000	2.39388888	0.00000000	0.00000000	0.00000000	0.00000000	2.39388888	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	613.28453121	0.95059105	0.00000000	0.00000000	0.00000000	0.00000000	0.95059105	0.00000000	609.54124396
1X-2	0.00	1.40000 %	613.28453121	0.73934857	0.00000000	0.00000000	0.00000000	0.00000000	0.73934857	0.00000000	609.54124396
1X-3	0.00	1.00000 %	613.28453121	0.52810610	0.00000000	0.00000000	0.00000000	0.00000000	0.52810610	0.00000000	609.54124396
1X-4	0.00	0.60000 %	613.28453121	0.31686368	0.00000000	0.00000000	0.00000000	0.00000000	0.31686368	0.00000000	609.54124396
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 %	420.76677392	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	396.43774538
2M-1	117,869,000.00	0.88000 %	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
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: 25-Feb-2021
05-Feb-2021 4:14:13 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	2.9300 %	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	2.9300 %	849.36441788	2.14299364	0.00000000	0.00000000	0.00000000	0.00000000	2.14299364	0.00000000	844.05051566
2M-BH	6,359,055.00	0.0000 %	849.36441814	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	844.05051537
2M-2C	120,816,000.00	2.9300 %	1000.00000000	2.52305556	0.00000000	0.00000000	0.00000000	0.00000000	2.52305556	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	2.9300 %	618.97203541	1.56170084	0.00000000	0.00000000	0.00000000	0.00000000	1.56170084	0.00000000	617.19350175
2M-2H	19,000,250.00	0.0000 %	618.95027960	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	617.17180827
2B-1	73,668,000.00	4.5800 %	1000.00000000	3.94388893	0.00000000	0.00000000	0.00000000	0.00000000	3.94388893	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 %	998.95812698	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.55749524
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	849.36441788	1.31651487	0.00000000	0.00000000	0.00000000	0.00000000	1.31651487	0.00000000	844.05051566
2B-I2	0.00	1.4000 %	849.36441788	1.02395602	0.00000000	0.00000000	0.00000000	0.00000000	1.02395602	0.00000000	844.05051566
2B-I3	0.00	1.0000 %	849.36441788	0.73139717	0.00000000	0.00000000	0.00000000	0.00000000	0.73139717	0.00000000	844.05051566
2B-I4	0.00	0.6000 %	849.36441788	0.43883832	0.00000000	0.00000000	0.00000000	0.00000000	0.43883832	0.00000000	844.05051566
2C-I1	0.00	1.8000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.1300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.5300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.9300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.3300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.1300 %	849.36441788	0.82647878	0.00000000	0.00000000	0.00000000	0.00000000	0.82647878	0.00000000	844.05051566

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: 25-Feb-2021
05-Feb-2021 4:14:13 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	1.53000 %	849.36441788	1.11903763	0.00000000	0.00000000	0.00000000	0.00000000	1.11903763	0.00000000	844.05051566
2E-B3	120,816,000.00	1.93000 %	849.36441788	1.41159648	0.00000000	0.00000000	0.00000000	0.00000000	1.41159648	0.00000000	844.05051566
2E-B4	120,816,000.00	2.33000 %	849.36441788	1.70415533	0.00000000	0.00000000	0.00000000	0.00000000	1.70415533	0.00000000	844.05051566
2E-C1	120,816,000.00	1.13000 %	1000.00000000	0.97305556	0.00000000	0.00000000	0.00000000	0.00000000	0.97305556	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.53000 %	1000.00000000	1.31750000	0.00000000	0.00000000	0.00000000	0.00000000	1.31750000	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.93000 %	1000.00000000	1.66194444	0.00000000	0.00000000	0.00000000	0.00000000	1.66194444	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.33000 %	1000.00000000	2.00638889	0.00000000	0.00000000	0.00000000	0.00000000	2.00638889	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.13000 %	427.28874953	0.41577570	0.00000000	0.00000000	0.00000000	0.00000000	0.41577570	0.00000000	424.61549105
2E-D2	240,158,000.00	1.53000 %	427.28874953	0.56295293	0.00000000	0.00000000	0.00000000	0.00000000	0.56295293	0.00000000	424.61549105
2E-D3	240,158,000.00	1.93000 %	427.28874953	0.71013016	0.00000000	0.00000000	0.00000000	0.00000000	0.71013016	0.00000000	424.61549105
2E-D4	240,158,000.00	2.33000 %	427.28874953	0.85730740	0.00000000	0.00000000	0.00000000	0.00000000	0.85730740	0.00000000	424.61549105
2E-D5	240,158,000.00	2.93000 %	427.28874953	1.07807327	0.00000000	0.00000000	0.00000000	0.00000000	1.07807327	0.00000000	424.61549105
2E-F1	241,632,000.00	1.13000 %	924.68220894	0.89976717	0.00000000	0.00000000	0.00000000	0.00000000	0.89976717	0.00000000	922.02525783
2E-F2	241,632,000.00	1.53000 %	924.68220894	1.21826881	0.00000000	0.00000000	0.00000000	0.00000000	1.21826881	0.00000000	922.02525783
2E-F3	241,632,000.00	1.93000 %	924.68220894	1.53677046	0.00000000	0.00000000	0.00000000	0.00000000	1.53677046	0.00000000	922.02525783
2E-F4	241,632,000.00	2.33000 %	924.68220894	1.85527211	0.00000000	0.00000000	0.00000000	0.00000000	1.85527211	0.00000000	922.02525783
2E-F5	241,632,000.00	2.93000 %	924.68220894	2.33302460	0.00000000	0.00000000	0.00000000	0.00000000	2.33302460	0.00000000	922.02525783
2X-1	0.00	1.80000 %	427.28874953	0.66229757	0.00000000	0.00000000	0.00000000	0.00000000	0.66229757	0.00000000	424.61549105
2X-2	0.00	1.40000 %	427.28874953	0.51512034	0.00000000	0.00000000	0.00000000	0.00000000	0.51512034	0.00000000	424.61549105
2X-3	0.00	1.00000 %	427.28874953	0.36794310	0.00000000	0.00000000	0.00000000	0.00000000	0.36794310	0.00000000	424.61549105
2X-4	0.00	0.60000 %	427.28874953	0.22076587	0.00000000	0.00000000	0.00000000	0.00000000	0.22076587	0.00000000	424.61549105
2Y-1	0.00	1.80000 %	924.68220894	1.43325743	0.00000000	0.00000000	0.00000000	0.00000000	1.43325743	0.00000000	922.02525783
2Y-2	0.00	1.40000 %	924.68220894	1.11475579	0.00000000	0.00000000	0.00000000	0.00000000	1.11475579	0.00000000	922.02525783
2Y-3	0.00	1.00000 %	924.68220894	0.79625414	0.00000000	0.00000000	0.00000000	0.00000000	0.79625414	0.00000000	922.02525783
2Y-4	0.00	0.60000 %	924.68220894	0.47775249	0.00000000	0.00000000	0.00000000	0.00000000	0.47775249	0.00000000	922.02525783

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

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

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

Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:13 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	3,029,885.85
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(21,189.38)
Total Deposits	3,008,696.47
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,989,529.81
Total Withdrawals (Pool Distribution Amount)	3,008,696.47
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

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

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.130000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	404,769,602.57
Total Principal Reduction Cumulative	8,838,926,351.46
Scheduled Principal Current	15,501,635.18
Scheduled Principal Cumulative	917,197,418.34
Unscheduled Principal Current	389,200,299.54
Unscheduled Principal Cumulative	7,921,349,640.76
Senior Reduction Amount	403,961,260.91
Subordinate Reduction Amount	740,673.81
Calculated Tranche Write-Down Amount	67,667.85
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,757.06
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	27,564.17
Group 2	
Total Principal Reduction Current	361,915,732.57
Total Principal Reduction Cumulative	9,232,472,512.94
Scheduled Principal Current	11,497,417.37
Scheduled Principal Cumulative	806,309,602.73
Unscheduled Principal Current	350,464,793.67
Unscheduled Principal Cumulative	8,426,131,166.32
Senior Reduction Amount	361,286,415.24
Subordinate Reduction Amount	675,795.80
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	46,478.47
Modification Loss Amount	34,890.51
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	39329
Period Reference Pool Removal Loan Count	1604
Period Ending Loan Count	37725
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	7,650,008,053.20
Period PIF Loan Count Current	1601
PIF Loan Count Cumulative	31522
Period PIF Loan UPB Current	383,419,542.78
PIF Loan UPB Cumulative	7,628,036,191.32
Period Partial Prepayment Amount	6,574,634.62
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	394,537.52
Credit Event Amount Cumulative	2,358,874.28
Total Active Modified Loan Count	278
Total Active Modified Loan UPB	62,245,474.08
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	33984
Period Reference Pool Removal Loan Count	1525
Period Ending Loan Count	32459
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	6,276,680,523.34
Period PIF Loan Count Current	1523
PIF Loan Count Cumulative	33893
Period PIF Loan UPB Current	346,887,824.92
PIF Loan UPB Cumulative	8,230,789,100.84
Period Partial Prepayment Amount	4,139,297.94
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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

Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:13 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	338,336.79
Credit Event Amount Cumulative	10,180,593.93
Total Active Modified Loan Count	494
Total Active Modified Loan UPB	115,071,030.91
Structural Reporting	
Group 1	
Senior Percentage	95.221963%
Subordinate Percentage	4.778037%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	94.122195%
Subordinate Percentage	5.877805%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	4.780000 %	5.020000 %
1M-1	0.00	0.00	2.800000 %	4.780000 %	5.020000 %
1M-1H	0.00	0.00	2.800000 %	4.780000 %	5.020000 %
1M-2A	0.00	0.00	2.200000 %	4.500000 %	4.740000 %
1M-2B	0.00	0.00	1.600000 %	3.270000 %	3.440000 %
1M-2C	0.00	0.00	1.000000 %	2.040000 %	2.150000 %
1M-2	0.00	0.00	1.000000 %	2.040000 %	2.150000 %
1M-2H	0.00	0.00	1.000000 %	2.040000 %	2.150000 %
1B-1	0.00	0.00	0.500000 %	1.020000 %	1.070000 %
1B-1H	0.00	0.00	0.500000 %	1.020000 %	1.070000 %
1B-2H	67,667.85	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	5.880000 %	6.210000 %
2M-1	0.00	0.00	3.450000 %	5.880000 %	6.210000 %
2M-1H	0.00	0.00	3.450000 %	5.880000 %	6.210000 %
2M-2A	0.00	0.00	2.640000 %	5.880000 %	6.210000 %
2M-2B	0.00	0.00	1.820000 %	4.250000 %	4.500000 %
2M-2C	0.00	0.00	1.000000 %	2.330000 %	2.470000 %
2M-2	0.00	0.00	1.000000 %	2.330000 %	2.470000 %
2M-2H	0.00	0.00	1.000000 %	2.330000 %	2.470000 %
2B-1	0.00	0.00	0.500000 %	1.170000 %	1.230000 %
2B-1H	0.00	0.00	0.500000 %	1.170000 %	1.230000 %
2B-2H	0.00	46,478.47	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 PM

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

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

Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:13 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	767	145,794,096.62	1.092842 %	1.046868 %
60 Days	339	69,297,931.85	0.483016 %	0.497591 %
90 Days	263	55,983,723.43	0.374729 %	0.401989 %
120 Days	236	54,588,404.71	0.336259 %	0.391970 %
150 Days	275	60,674,774.94	0.391827 %	0.435673 %
180+ Days	2305	560,030,061.39	3.284224 %	4.021272 %
Totals	4185	946,368,992.94	5.962898 %	6.795363 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:13 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	343	68,154,841.37	0.909211 %	0.890912 %
60 Days	148	31,212,418.57	0.392313 %	0.408005 %
90 Days	118	25,616,646.19	0.312790 %	0.334858 %
120 Days	103	24,914,641.31	0.273028 %	0.325681 %
150 Days	125	28,555,964.20	0.331345 %	0.373280 %
180+ Days	1088	271,126,052.25	2.884029 %	3.544128 %
Totals	1925	449,580,563.89	5.102717 %	5.876864 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	424	77,639,255.25	1.306263 %	1.236948 %
60 Days	191	38,085,513.28	0.588435 %	0.606778 %
90 Days	145	30,367,077.24	0.446717 %	0.483808 %
120 Days	133	29,673,763.40	0.409748 %	0.472762 %
150 Days	150	32,118,810.74	0.462121 %	0.511717 %
180+ Days	1217	288,904,009.14	3.749345 %	4.602815 %
Totals	2260	496,788,429.05	6.962630 %	7.914827 %

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

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:13 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	29	7,648,543.10	4,757.06	0.062196
Group 2	271	66,657,214.29	34,890.51	0.052343

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043747774	200,877.84	8.11	0.004037
Group 1	0043750423	274,772.48	267.06	0.097193
Group 1	0043750574	468,919.38	490.70	0.104645
Group 1	0043762430	230,058.39	76.43	0.033222
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	180,895.28	60.19	0.033273
Group 1	0043765536	247,465.09	77.33	0.031249
Group 1	0043766893	477,448.59	254.66	0.053338
Group 1	0043773899	198,361.21	32.37	0.016319
Group 1	0043774094	185,475.27	319.24	0.172120
Group 1	0043775080	214,788.99	152.16	0.070842
Group 1	0043780989	87,848.70	72.48	0.082505
Group 1	0043781034	121,242.56	62.99	0.051954
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,373.26	133.31	0.066531
Group 1	0043792022	610,469.29	583.22	0.095536
Group 1	0043793126	164,986.93	51.33	0.031112
Group 1	0043793300	232,993.43	121.35	0.052083
Group 1	0043793312	472,376.56	315.98	0.066892
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043797152	112,145.19	35.12	0.031317
Group 1	0043797346	365,416.26	76.13	0.020834
Group 1	0043798911	91,068.15	94.86	0.104164
Group 1	0043801646	130,787.77	95.37	0.072920

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:13 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043802890	286,781.17	153.85	0.053647
Group 1	0043806483	87,305.52	72.03	0.082503
Group 1	0043807625	354,446.28	430.75	0.121528
Group 1	0043808863	142,583.94	6.01	0.004215
Group 1	0043809028	392,561.62	449.81	0.114583
Group 2	0043810156	208,011.55	86.67	0.041666
Group 2	0043810281	372,596.98	254.06	0.068186
Group 2	0043810574	328,513.85	136.88	0.041666
Group 2	0043810627	407,661.94	143.48	0.035196
Group 2	0043810652	308,748.43	3.24	0.001049
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	59,360.85	30.31	0.051061
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812212	202,250.91	27.32	0.013508
Group 2	0043812860	104,535.51	1.50	0.001435
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	320,168.35	59.53	0.018593
Group 2	0043814648	66,950.06	48.39	0.072278
Group 2	0043814923	319,189.88	23.29	0.007297
Group 2	0043815407	315,677.66	98.65	0.031250
Group 2	0043815617	281,178.16	261.26	0.092916
Group 2	0043816083	234,329.43	108.46	0.046285
Group 2	0043816866	104,261.44	108.61	0.104171
Group 2	0043816926	279,022.90	107.22	0.038427
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	218,986.85	205.98	0.094060
Group 2	0043818443	34,211.56	18.48	0.054017
Group 2	0043818584	181,697.17	92.79	0.051068
Group 2	0043818673	162,002.84	16.88	0.010420

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	257,473.17	137.95	0.053578
Group 2	0043819360	118,508.63	135.79	0.114582
Group 2	0043819757	191,126.00	169.66	0.088769
Group 2	0043820331	160,504.04	83.60	0.052086
Group 2	0043820337	159,247.25	69.82	0.043844
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	229,793.20	165.78	0.072143
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	335,024.08	62.06	0.018524
Group 2	0043822741	154,518.04	43.48	0.028139
Group 2	0043823119	331,579.29	468.22	0.141209
Group 2	0043823305	314,962.14	125.81	0.039944
Group 2	0043823409	240,776.72	154.24	0.064059
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	343,198.45	178.75	0.052084
Group 2	0043823780	134,113.21	13.27	0.009895
Group 2	0043824039	159,022.83	198.78	0.125001
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	135,427.82	84.64	0.062498
Group 2	0043825279	228,695.69	23.87	0.010437
Group 2	0043825287	350,737.88	83.62	0.023841
Group 2	0043825485	124,527.50	15.76	0.012656
Group 2	0043825510	211,075.46	87.95	0.041668
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	216,394.68	50.03	0.023120
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826571	272,302.41	283.65	0.104167
Group 2	0043826576	231,868.71	143.90	0.062061
Group 2	0043826648	97,020.32	100.36	0.103442
Group 2	0043827209	466,432.27	137.19	0.029413
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	244,818.85	45.50	0.018585
Group 2	0043827520	207,866.34	76.21	0.036663
Group 2	0043827637	274,542.77	28.60	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	133,336.74	55.56	0.041669
Group 2	0043828742	334,588.50	114.02	0.034078
Group 2	0043828910	422,821.33	312.97	0.074019
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	152,797.78	26.53	0.017363
Group 2	0043830309	121,377.86	65.93	0.054318
Group 2	0043830443	368,695.40	148.90	0.040386
Group 2	0043830477	250,977.80	130.72	0.052084
Group 2	0043830677	90,043.94	46.90	0.052086
Group 2	0043830697	408,152.95	179.43	0.043961
Group 2	0043831199	219,902.43	141.22	0.064219
Group 2	0043831210	223,045.11	21.33	0.009563
Group 2	0043831472	212,867.89	198.42	0.093213
Group 2	0043831606	359,828.47	93.65	0.026026
Group 2	0043832066	158,747.67	96.95	0.061072
Group 2	0043832276	343,347.93	393.42	0.114583
Group 2	0043832303	225,506.63	140.94	0.062499
Group 2	0043832345	403,515.48	420.33	0.104167
Group 2	0043832701	217,300.29	158.45	0.072918
Group 2	0043832708	236,082.24	98.37	0.041668
Group 2	0043833586	168,426.54	109.02	0.064729
Group 2	0043833611	86,303.08	44.95	0.052084
Group 2	0043833703	286,371.51	131.61	0.045958
Group 2	0043834118	138,610.38	57.10	0.041195
Group 2	0043834160	125,038.39	27.25	0.021793

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	200,660.33	148.96	0.074235
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	290,385.28	120.64	0.041545
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	306,604.72	191.63	0.062501
Group 2	0043835530	215,360.59	44.87	0.020835
Group 2	0043835927	346,112.18	180.85	0.052252
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,836.89	44.71	0.064021
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	134,896.94	112.41	0.083330
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,883.48	194.44	0.133284
Group 2	0043837149	208,761.15	109.81	0.052601
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	266,564.84	222.14	0.083334
Group 2	0043837876	180,101.84	5.99	0.003326
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	196,816.96	254.47	0.129293
Group 2	0043839771	299,714.77	85.53	0.028537
Group 2	0043840171	362,500.94	150.38	0.041484
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	305,398.13	222.69	0.072918
Group 2	0043840843	184,109.62	151.85	0.082478
Group 2	0043840986	308,231.07	385.29	0.125000
Group 2	0043841064	114,425.26	53.95	0.047149
Group 2	0043841361	364,113.15	50.95	0.013993

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841387	146,476.79	65.93	0.045011
Group 2	0043841424	377,457.30	94.95	0.025155
Group 2	0043841754	261,231.20	151.87	0.058136
Group 2	0043841923	143,395.43	89.62	0.062499
Group 2	0043841961	142,229.14	103.71	0.072918
Group 2	0043841995	112,782.50	15.91	0.014107
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	400,492.52	41.72	0.010417
Group 2	0043842682	284,270.76	118.45	0.041668
Group 2	0043842691	300,773.69	158.11	0.052568
Group 2	0043842714	139,010.48	115.84	0.083332
Group 2	0043842734	278,788.16	155.93	0.055931
Group 2	0043842906	206,057.82	279.04	0.135418
Group 2	0043843236	111,364.72	40.69	0.036538
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	230,210.89	158.82	0.068989
Group 2	0043843470	192,526.60	90.58	0.047048
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843495	267,642.69	4.77	0.001782
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844350	342,199.12	285.17	0.083335
Group 2	0043844351	378,518.22	473.15	0.125001
Group 2	0043844621	372,663.72	271.73	0.072916
Group 2	0043844664	136,758.75	38.10	0.027859
Group 2	0043844687	128,687.98	96.82	0.075236
Group 2	0043844880	361,848.72	263.85	0.072917
Group 2	0043844901	305,543.41	144.76	0.047378
Group 2	0043844996	195,886.06	213.44	0.108961
Group 2	0043845034	244,965.08	299.29	0.122177
Group 2	0043845163	231,124.96	39.39	0.017043
Group 2	0043845191	380,936.66	515.85	0.135416
Group 2	0043845319	285,882.70	84.34	0.029502
Group 2	0043845340	253,839.54	80.83	0.031843
Group 2	0043845780	226,570.59	94.40	0.041665

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043845908	582,557.69	31.75	0.005450
Group 2	0043846042	242,398.63	49.95	0.020607
Group 2	0043846554	115,175.23	4.45	0.003864
Group 2	0043846610	326,425.61	204.02	0.062501
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	103,278.27	18.43	0.017845
Group 2	0043846913	186,737.68	40.63	0.021758
Group 2	0043846973	310,152.35	150.45	0.048508
Group 2	0043847345	168,777.46	80.82	0.047886
Group 2	0043847434	206,499.54	93.22	0.045143
Group 2	0043848445	243,723.71	76.16	0.031248
Group 2	0043848608	411,215.25	185.58	0.045130
Group 2	0043848927	189,980.78	47.04	0.024760
Group 2	0043848946	296,500.04	216.20	0.072917
Group 2	0043849270	238,510.34	54.25	0.022745
Group 2	0043849330	216,687.90	45.14	0.020832
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	151,045.67	45.74	0.030282
Group 2	0043849854	170,325.58	167.08	0.098094
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	194,714.81	17.13	0.008797
Group 2	0043850625	149,969.56	109.35	0.072915
Group 2	0043850738	155,242.31	80.86	0.052086
Group 2	0043850765	294,257.73	152.78	0.051920
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	101,463.83	76.46	0.075357
Group 2	0043852465	108,684.85	67.46	0.062069
Group 2	0043852701	246,014.01	179.39	0.072919
Group 2	0043853072	365,887.78	250.87	0.068565
Group 2	0043853250	142,384.73	207.64	0.145830
Group 2	0043853380	342,626.92	42.40	0.012375
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	408,118.51	155.67	0.038143
Group 2	0043854633	254,119.79	79.41	0.031249

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855005	294,689.29	32.21	0.010930
Group 2	0043855199	323,289.97	168.38	0.052083
Group 2	0043855514	64,352.94	33.52	0.052088
Group 2	0043855655	180,864.21	40.40	0.022337
Group 2	0043855733	143,447.09	54.64	0.038091
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043856910	357,065.69	114.53	0.032075
Group 2	0043857123	246,555.92	25.68	0.010415
Group 2	0043857612	126,795.21	145.29	0.114586
Group 2	0043858295	173,967.50	23.68	0.013612
Group 2	0043858379	253,282.95	258.84	0.102194
Group 2	0043858827	158,505.67	66.04	0.041664
Group 2	0043859262	300,642.91	4.67	0.001553
Group 2	0043859413	355,789.46	191.50	0.053824
Group 2	0043860139	330,435.66	315.11	0.095362
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	167,791.71	93.72	0.055855
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	395,560.78	201.37	0.050907
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	316,588.00	203.03	0.064131
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	231,299.56	240.94	0.104168
Group 2	0043862332	177,590.08	184.99	0.104167
Group 2	0043862402	160,102.33	86.12	0.053791
Group 2	0043862745	289,661.27	196.63	0.067883
Group 2	0043863009	398,919.96	166.22	0.041668
Group 2	0043863219	407,302.67	466.70	0.114583
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	532,169.60	128.52	0.024150

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043863569	245,165.80	88.76	0.036204
Group 2	0043864325	47,154.95	20.54	0.043559
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043865091	175,226.98	146.02	0.083332
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	283,414.07	174.99	0.061744
Group 2	0043865594	150,716.44	62.80	0.041668
Group 2	0043865894	100,368.39	50.70	0.050514
Group 2	0043866196	115,897.67	25.66	0.022140
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043866786	201,245.31	131.10	0.065144
Group 2	0043867128	364,540.80	151.89	0.041666
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	140,715.56	146.58	0.104168
Group 2	0043868595	185,833.27	243.81	0.131198
Group 2	0043868873	221,458.03	92.27	0.041665
Group 2	0043869417	149,210.94	77.71	0.052081
Group 2	0043870369	235,817.51	18.89	0.008010
Group 2	0043870820	360,488.90	75.10	0.020833
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	402,772.60	140.91	0.034985
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,000.15	42.70	0.047977
Group 2	0043872136	144,042.31	82.93	0.057573
Group 2	0043872834	604,331.49	440.66	0.072917
Group 2	0043873126	206,828.41	150.81	0.072916
Group 2	0043873145	89,024.87	37.62	0.042258
Group 2	0043873365	182,337.08	89.01	0.048816
Group 2	0043873542	336,853.69	126.38	0.037518
Group 2	0043874656	385,137.61	184.65	0.047944
Group 2	0043874891	200,277.60	73.67	0.036784
Group 2	0043874901	309,632.70	293.52	0.094796
Group 2	0043875350	280,765.62	87.74	0.031250

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

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043875397	120,037.81	56.81	0.047327
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	161,578.52	92.92	0.057508
Group 2	0043876485	338,929.32	176.53	0.052085

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	732,874.31	20,823.54	2.841

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043785067	51,411.83	17,565.33	34.166
0043806687	152,162.34	64,236.03	42.215
0043806937	190,963.35	(14,170.51)	(7.421)
0043846356	250,484.43	(73,416.71)	(29.310)
0043862978	87,852.36	26,609.40	30.289

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
13	3,018,707.87	365.84	245,009.81	8.116

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043765090	77,028.97	18.00	16,869.77	21.901
0043773268	258,768.31	1.00	43,201.92	16.695
0043792192	86,209.79	18.00	37,130.43	43.070
0043818702	414,351.83	14.00	128,726.64	31.067
0043828711	152,028.65	22.00	32,205.23	21.184
0043829382	399,655.56	18.00	(38,199.26)	(9.558)
0043832277	387,247.82	98.00	24,572.53	6.345
0043838933	365,080.44	18.00	(31,475.21)	(8.621)
0043844709	106,120.43	18.00	3,716.89	3.503
0043848707	295,482.86	8.00	(2,007.21)	(0.679)
0043855231	107,436.24	81.84	6,294.15	5.858
0043855235	116,303.15	11.00	20,763.39	17.853
0043876076	252,993.82	40.00	3,210.54	1.269

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:14 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
76	12,539,468.21	413,606.76	3.298

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	61,336.31	37.280
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,565.33	34.166
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,130.43	43.070
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043806687	152,162.34	64,236.03	42.215
0043806937	190,963.35	(14,170.51)	(7.421)
0043810171	131,109.15	314.45	0.240

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	128,726.64	31.067
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,199.26)	(9.558)
0043829607	298,382.23	(13,747.14)	(4.607)
0043832277	387,247.82	24,572.53	6.345
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,475.21)	(8.621)
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,416.71)	(29.310)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
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	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043862978	87,852.36	26,609.40	30.289
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,303.46	3.469
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,420.54	0.913
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,706.01)	(15.336)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	6	816,544.59	67,667.85	0.001 %	0	0.00	0.00	0.000 %	6	816,544.59	67,667.85	0.001 %
Group 2	12	2,935,037.59	(46,478.47)	(0.001 %)	0	0.00	0.00	0.000 %	12	2,935,037.59	(46,478.47)	(0.001 %)
Total	18	3,751,582.18	21,189.38	0.000 %	0	0.00	0.00	0.000 %	18	3,751,582.18	21,189.38	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043765090	79,000.00	4.500 %	VA	73.00	360	77,028.97	10/31/2020	18.00	16,869.77
Group 1	0043773268	268,000.00	4.500 %	PA	80.00	360	258,768.31	09/30/2020	1.00	43,201.92
Group 1	0043785067	55,000.00	3.750 %	AR	74.00	360	51,411.83	01/31/2021	17,565.33	17,565.33
Group 1	0043792192	89,000.00	5.000 %	TN	62.00	360	86,209.79	07/31/2020	18.00	37,130.43
Group 1	0043806687	156,000.00	4.875 %	TX	65.00	360	152,162.34	01/31/2021	64,236.03	64,236.03
Group 1	0043806937	199,000.00	4.625 %	LA	80.00	360	190,963.35	01/31/2021	(14,170.51)	(14,170.51)
Group 2	0043818702	417,000.00	4.875 %	GA	97.00	360	414,351.83	11/30/2020	14.00	128,726.64
Group 2	0043828711	157,000.00	3.750 %	MO	95.00	360	152,028.65	12/31/2020	22.00	32,205.23
Group 2	0043829382	409,000.00	4.125 %	FL	95.00	360	399,655.56	09/30/2020	18.00	(38,199.26)
Group 2	0043832277	391,000.00	5.250 %	CA	95.00	360	387,247.82	11/30/2020	98.00	24,572.53
Group 2	0043838933	371,000.00	5.000 %	DE	95.00	360	365,080.44	11/30/2020	18.00	(31,475.21)
Group 2	0043844709	111,000.00	4.750 %	MA	97.00	360	106,120.43	11/30/2020	18.00	3,716.89
Group 2	0043846356	257,000.00	3.750 %	WA	95.00	360	250,484.43	01/31/2021	(73,416.71)	(73,416.71)
Group 2	0043848707	309,000.00	3.625 %	UT	83.00	360	295,482.86	11/30/2020	8.00	(2,007.21)
Group 2	0043855231	108,000.00	4.500 %	IN	95.00	360	107,436.24	09/30/2020	81.84	6,294.15
Group 2	0043855235	119,000.00	3.990 %	SC	97.00	360	116,303.15	09/30/2020	11.00	20,763.39
Group 2	0043862978	92,000.00	4.375 %	MI	97.00	360	87,852.36	01/31/2021	26,609.40	26,609.40
Group 2	0043876076	261,000.00	4.500 %	AL	95.00	360	252,993.82	08/31/2020	40.00	3,210.54

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



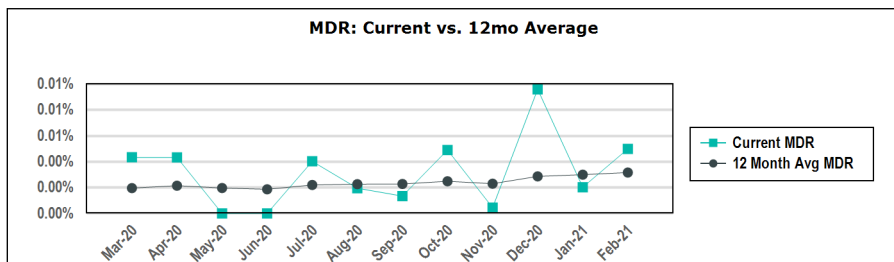
Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:14 PM

Realized Loss Report - Collateral

Summary

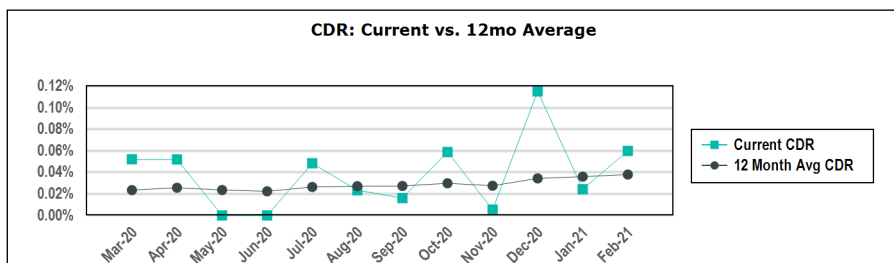
MDR

Current Month 0.005 %
3 Month Average 0.006 %
12 Month Average 0.003 %



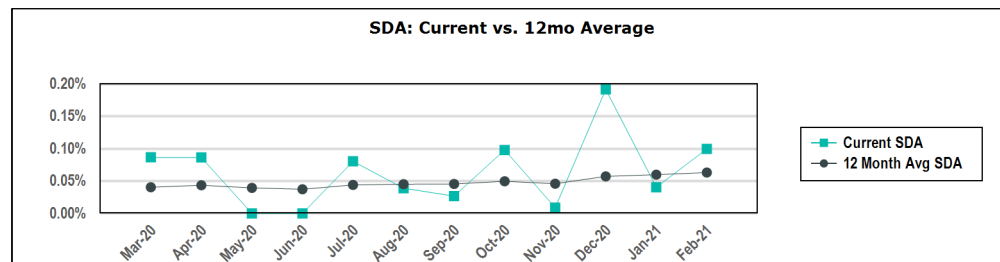
CDR

Current Month 0.060 %
3 Month Average 0.066 %
12 Month Average 0.038 %



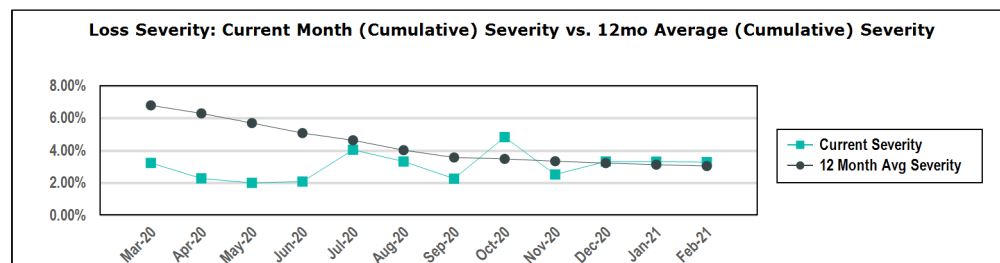
SDA

Current Month 0.100 %
3 Month Average 0.111 %
12 Month Average 0.063 %



Loss Severity

Current Month (Cumulative) 3.298 %
3 Month Average (Cumulative) 3.319 %
12 Month Average (Cumulative) 3.054 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



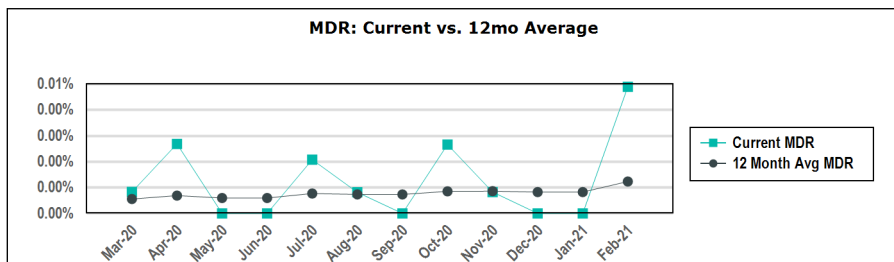
Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:15 PM

Realized Loss Report - Collateral

Group 1

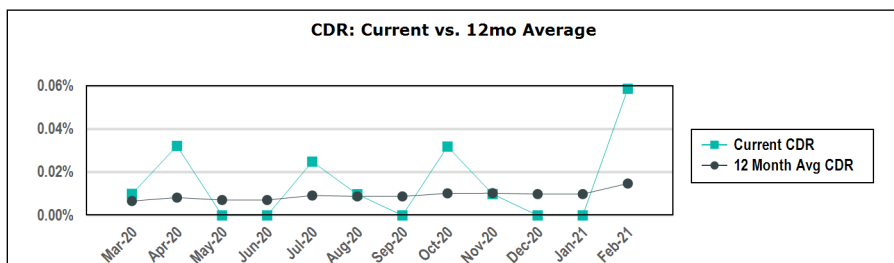
MDR

Current Month 0.005 %
3 Month Average 0.002 %
12 Month Average 0.001 %



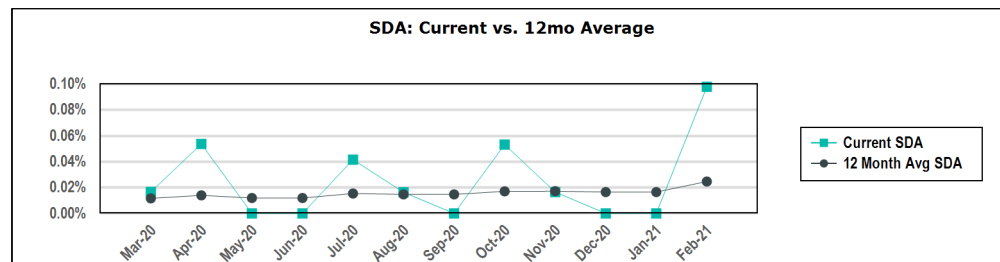
CDR

Current Month 0.059 %
3 Month Average 0.020 %
12 Month Average 0.015 %



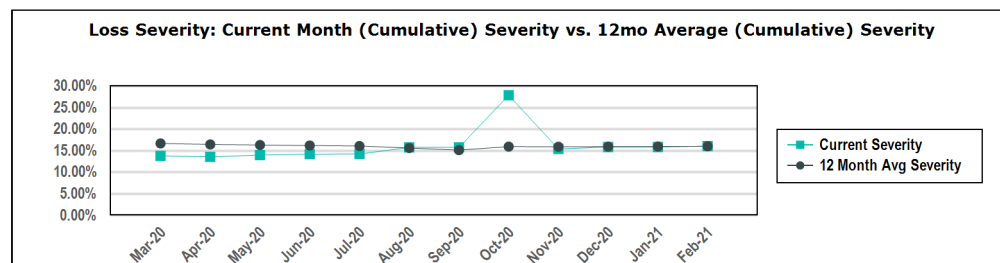
SDA

Current Month 0.098 %
3 Month Average 0.033 %
12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 16.079 %
3 Month Average (Cumulative) 15.936 %
12 Month Average (Cumulative) 16.047 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



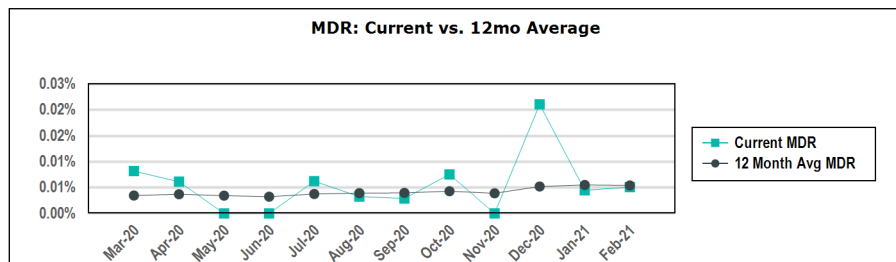
Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:16 PM

Realized Loss Report - Collateral

Group 2

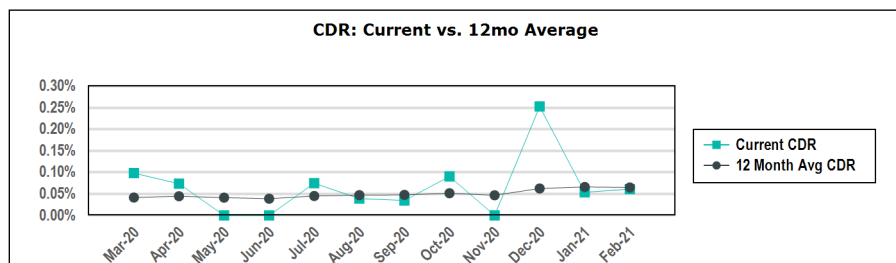
MDR

Current Month 0.005 %
3 Month Average 0.010 %
12 Month Average 0.005 %



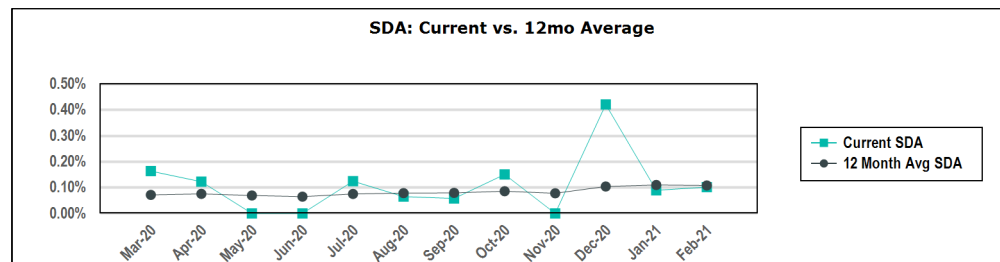
CDR

Current Month 0.061 %
3 Month Average 0.123 %
12 Month Average 0.065 %



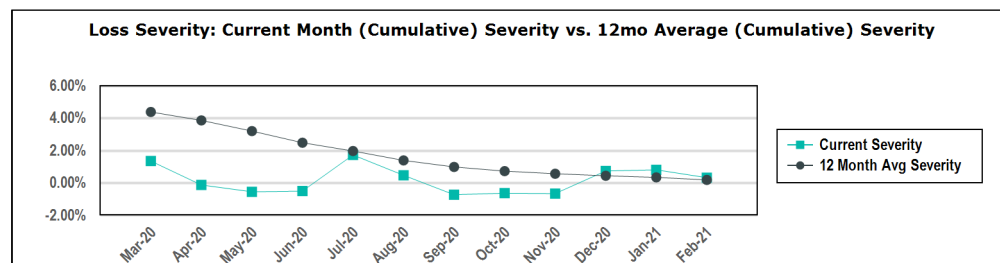
SDA

Current Month 0.102 %
3 Month Average 0.204 %
12 Month Average 0.108 %



Loss Severity

Current Month (Cumulative) 0.337 %
3 Month Average (Cumulative) 0.636 %
12 Month Average (Cumulative) 0.197 %



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: 25-Feb-2021
05-Feb-2021 4:14:16 PM

Prepayment Rates

Summary

SMM

Current Month 5.043 %
3 Month Average 5.017 %
12 Month Average 3.829 %

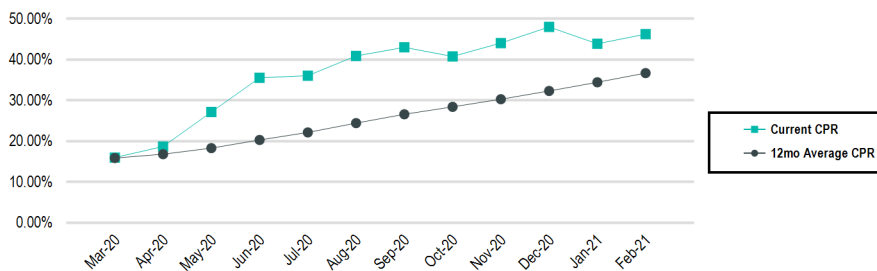
CPR

Current Month 46.260 %
3 Month Average 46.058 %
12 Month Average 36.710 %

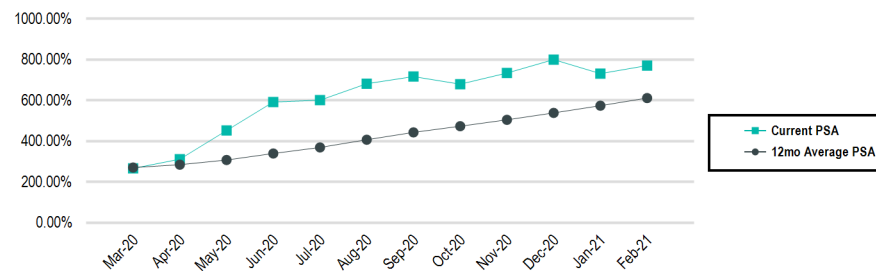
PSA

Current Month 770.993 %
3 Month Average 767.632 %
12 Month Average 611.828 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.842 %
3 Month Average 4.750 %
12 Month Average 3.420 %

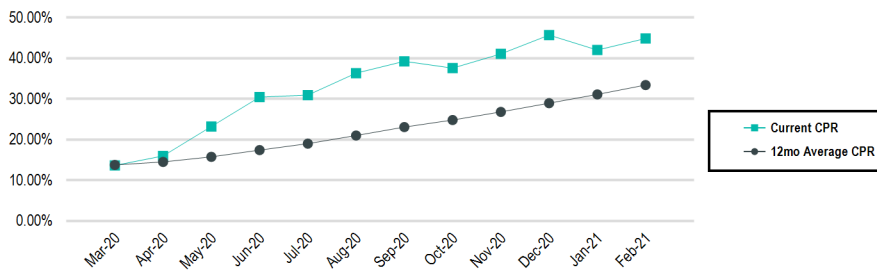
CPR

Current Month 44.876 %
3 Month Average 44.212 %
12 Month Average 33.440 %

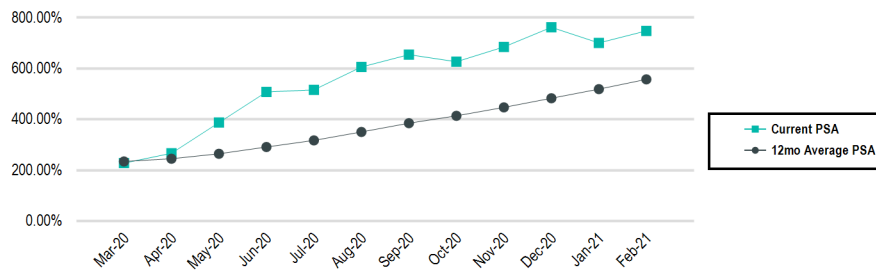
PSA

Current Month 747.936 %
3 Month Average 736.863 %
12 Month Average 557.332 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:17 PM

Prepayment Rates

Group 2

SMM

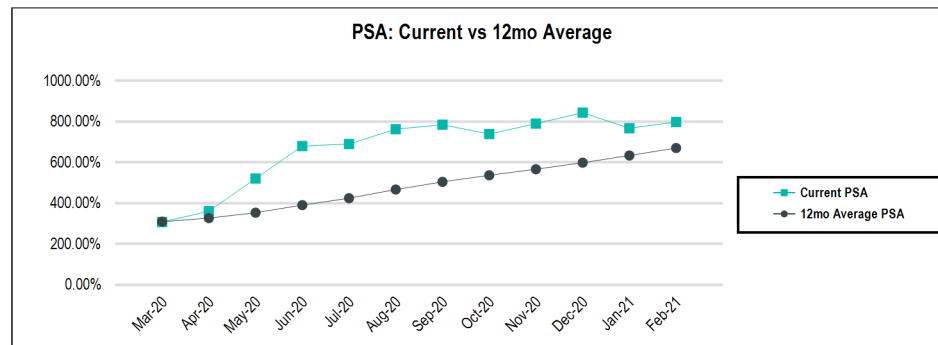
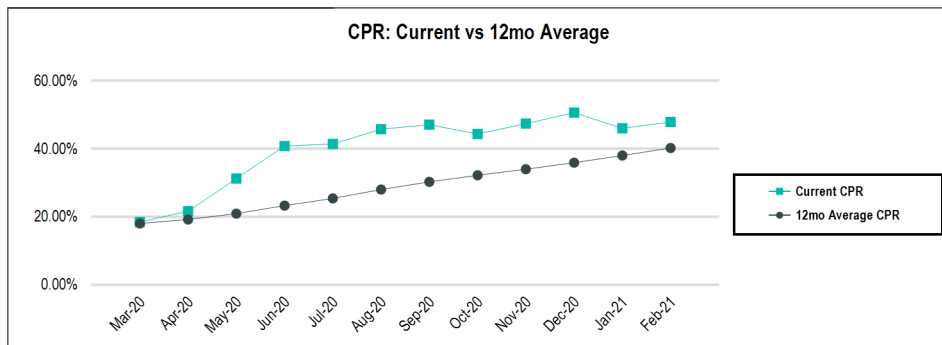
Current Month	5.288 %
3 Month Average	5.339 %
12 Month Average	4.297 %

CPR

Current Month	47.895 %
3 Month Average	48.203 %
12 Month Average	40.249 %

PSA

Current Month	798.251 %
3 Month Average	803.383 %
12 Month Average	670.811 %



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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Distribution Date: 25-Feb-2021
 05-Feb-2021 4:14:17 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

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

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:17 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 25-Feb-2021
05-Feb-2021 4:14:17 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.