

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-Nov-2020  
12-Nov-2020 2:32:57 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  |           | 10/30/2020  | 0.00000 %                     | 8,932,351,488.68              | 0.00                  | 417,181,671.72         | 0.00                             | 8,515,169,816.97           | 417,181,671.72     | 0.00                                  |
| 1M-1  | 30711XQS6 | 11/24/2020  | 0.89925 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 10/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XQT4 | 11/24/2020  | 2.79925 %                     | 23,249,264.69                 | 54,233.75             | 644,817.91             | 0.00                             | 22,604,446.79              | 699,051.66         | 0.00                                  |
| 1M-AH |           | 10/30/2020  | 0.00000 %                     | 1,223,886.55                  | 0.00                  | 33,944.47              | 0.00                             | 1,189,942.08               | 33,944.47          | 0.00                                  |
| 1M-2B | 30711XQU1 | 11/24/2020  | 2.79925 %                     | 93,986,000.00                 | 219,241.93            | 0.00                   | 0.00                             | 93,986,000.00              | 219,241.93         | 0.00                                  |
| 1M-BH |           | 10/30/2020  | 0.00000 %                     | 4,947,606.00                  | 0.00                  | 0.00                   | 0.00                             | 4,947,606.00               | 0.00               | 0.00                                  |
| 1M-2C | 30711XQV9 | 11/24/2020  | 2.79925 %                     | 93,986,000.00                 | 219,241.93            | 0.00                   | 0.00                             | 93,986,000.00              | 219,241.93         | 0.00                                  |
| 1M-CH |           | 10/30/2020  | 0.00000 %                     | 4,947,606.00                  | 0.00                  | 0.00                   | 0.00                             | 4,947,606.00               | 0.00               | 0.00                                  |
| 1M-2  | 30711XQX5 | 11/24/2020  | 2.79925 %                     | 211,221,264.69                | 492,717.60            | 644,817.91             | 0.00                             | 210,576,446.79             | 1,137,535.51       | 0.00                                  |
| 1M-2H |           | 10/30/2020  | 0.00000 %                     | 11,119,098.55                 | 0.00                  | 33,944.47              | 0.00                             | 11,085,154.08              | 33,944.47          | 0.00                                  |
| 1B-1  | 30711XQW7 | 11/24/2020  | 4.29925 %                     | 78,322,000.00                 | 280,604.88            | 0.00                   | 0.00                             | 78,322,000.00              | 280,604.88         | 0.00                                  |
| 1B-1H |           | 10/30/2020  | 0.00000 %                     | 4,122,672.00                  | 0.00                  | 0.00                   | 0.00                             | 4,122,672.00               | 0.00               | 0.00                                  |
| 1B-2H |           | 10/30/2020  | 0.00000 %                     | 81,918,516.14                 | 0.00                  | 0.00                   | (223,004.89)                     | 82,141,521.03              | 0.00               | 303,150.97                            |
| 1A-I1 | 30711XQZ0 | 11/24/2020  | 1.80000 %                     | 0.00                          | 34,873.90             | 0.00                   | 0.00                             | 0.00                       | 34,873.90          | 0.00                                  |
| 1A-I2 | 30711XRB2 | 11/24/2020  | 1.40000 %                     | 0.00                          | 27,124.14             | 0.00                   | 0.00                             | 0.00                       | 27,124.14          | 0.00                                  |
| 1A-I3 | 30711XRD8 | 11/24/2020  | 1.00000 %                     | 0.00                          | 19,374.39             | 0.00                   | 0.00                             | 0.00                       | 19,374.39          | 0.00                                  |
| 1A-I4 | 30711XRF3 | 11/24/2020  | 0.60000 %                     | 0.00                          | 11,624.63             | 0.00                   | 0.00                             | 0.00                       | 11,624.63          | 0.00                                  |
| 1B-I1 | 30711XRH9 | 11/24/2020  | 1.80000 %                     | 0.00                          | 140,979.00            | 0.00                   | 0.00                             | 0.00                       | 140,979.00         | 0.00                                  |
| 1B-I2 | 30711XRK2 | 11/24/2020  | 1.40000 %                     | 0.00                          | 109,650.33            | 0.00                   | 0.00                             | 0.00                       | 109,650.33         | 0.00                                  |
| 1B-I3 | 30711XRM8 | 11/24/2020  | 1.00000 %                     | 0.00                          | 78,321.67             | 0.00                   | 0.00                             | 0.00                       | 78,321.67          | 0.00                                  |
| 1B-I4 | 30711XRP1 | 11/24/2020  | 0.60000 %                     | 0.00                          | 46,993.00             | 0.00                   | 0.00                             | 0.00                       | 46,993.00          | 0.00                                  |
| 1C-I1 | 30711XRR7 | 11/24/2020  | 1.80000 %                     | 0.00                          | 140,979.00            | 0.00                   | 0.00                             | 0.00                       | 140,979.00         | 0.00                                  |
| 1C-I2 | 30711XRT3 | 11/24/2020  | 1.40000 %                     | 0.00                          | 109,650.33            | 0.00                   | 0.00                             | 0.00                       | 109,650.33         | 0.00                                  |
| 1C-I3 | 30711XRV8 | 11/24/2020  | 1.00000 %                     | 0.00                          | 78,321.67             | 0.00                   | 0.00                             | 0.00                       | 78,321.67          | 0.00                                  |
| 1C-I4 | 30711XRX4 | 11/24/2020  | 0.60000 %                     | 0.00                          | 46,993.00             | 0.00                   | 0.00                             | 0.00                       | 46,993.00          | 0.00                                  |
| 1E-A1 | 30711XQY3 | 11/24/2020  | 0.99925 %                     | 23,249,264.69                 | 19,359.86             | 644,817.91             | 0.00                             | 22,604,446.79              | 664,177.77         | 0.00                                  |
| 1E-A2 | 30711XRA4 | 11/24/2020  | 1.39925 %                     | 23,249,264.69                 | 27,109.61             | 644,817.91             | 0.00                             | 22,604,446.79              | 671,927.52         | 0.00                                  |
| 1E-A3 | 30711XRC0 | 11/24/2020  | 1.79925 %                     | 23,249,264.69                 | 34,859.37             | 644,817.91             | 0.00                             | 22,604,446.79              | 679,677.28         | 0.00                                  |
| 1E-A4 | 30711XRE6 | 11/24/2020  | 2.19925 %                     | 23,249,264.69                 | 42,609.12             | 644,817.91             | 0.00                             | 22,604,446.79              | 687,427.03         | 0.00                                  |
| 1E-B1 | 30711XRG1 | 11/24/2020  | 0.99925 %                     | 93,986,000.00                 | 78,262.93             | 0.00                   | 0.00                             | 93,986,000.00              | 78,262.93          | 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-Nov-2020  
12-Nov-2020 2:32:58 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 | 11/24/2020  | 1.39925 %                     | 93,986,000.00                 | 109,591.59            | 0.00                   | 0.00                             | 93,986,000.00              | 109,591.59         | 0.00                                  |
| 1E-B3 | 30711XRL0 | 11/24/2020  | 1.79925 %                     | 93,986,000.00                 | 140,920.26            | 0.00                   | 0.00                             | 93,986,000.00              | 140,920.26         | 0.00                                  |
| 1E-B4 | 30711XRN6 | 11/24/2020  | 2.19925 %                     | 93,986,000.00                 | 172,248.93            | 0.00                   | 0.00                             | 93,986,000.00              | 172,248.93         | 0.00                                  |
| 1E-C1 | 30711XRQ9 | 11/24/2020  | 0.99925 %                     | 93,986,000.00                 | 78,262.93             | 0.00                   | 0.00                             | 93,986,000.00              | 78,262.93          | 0.00                                  |
| 1E-C2 | 30711XRS5 | 11/24/2020  | 1.39925 %                     | 93,986,000.00                 | 109,591.59            | 0.00                   | 0.00                             | 93,986,000.00              | 109,591.59         | 0.00                                  |
| 1E-C3 | 30711XRU0 | 11/24/2020  | 1.79925 %                     | 93,986,000.00                 | 140,920.26            | 0.00                   | 0.00                             | 93,986,000.00              | 140,920.26         | 0.00                                  |
| 1E-C4 | 30711XRW6 | 11/24/2020  | 2.19925 %                     | 93,986,000.00                 | 172,248.93            | 0.00                   | 0.00                             | 93,986,000.00              | 172,248.93         | 0.00                                  |
| 1E-D1 | 30711XRY2 | 11/24/2020  | 0.99925 %                     | 117,235,264.69                | 97,622.78             | 644,817.91             | 0.00                             | 116,590,446.79             | 742,440.69         | 0.00                                  |
| 1E-D2 | 30711XRZ9 | 11/24/2020  | 1.39925 %                     | 117,235,264.69                | 136,701.20            | 644,817.91             | 0.00                             | 116,590,446.79             | 781,519.11         | 0.00                                  |
| 1E-D3 | 30711XSA3 | 11/24/2020  | 1.79925 %                     | 117,235,264.69                | 175,779.63            | 644,817.91             | 0.00                             | 116,590,446.79             | 820,597.54         | 0.00                                  |
| 1E-D4 | 30711XSB1 | 11/24/2020  | 2.19925 %                     | 117,235,264.69                | 214,858.05            | 644,817.91             | 0.00                             | 116,590,446.79             | 859,675.96         | 0.00                                  |
| 1E-D5 | 30711XSC9 | 11/24/2020  | 2.79925 %                     | 117,235,264.69                | 273,475.68            | 644,817.91             | 0.00                             | 116,590,446.79             | 918,293.59         | 0.00                                  |
| 1E-F1 | 30711XSD7 | 11/24/2020  | 0.99925 %                     | 187,972,000.00                | 156,525.85            | 0.00                   | 0.00                             | 187,972,000.00             | 156,525.85         | 0.00                                  |
| 1E-F2 | 30711XSE5 | 11/24/2020  | 1.39925 %                     | 187,972,000.00                | 219,183.18            | 0.00                   | 0.00                             | 187,972,000.00             | 219,183.18         | 0.00                                  |
| 1E-F3 | 30711XSF2 | 11/24/2020  | 1.79925 %                     | 187,972,000.00                | 281,840.52            | 0.00                   | 0.00                             | 187,972,000.00             | 281,840.52         | 0.00                                  |
| 1E-F4 | 30711XSG0 | 11/24/2020  | 2.19925 %                     | 187,972,000.00                | 344,497.85            | 0.00                   | 0.00                             | 187,972,000.00             | 344,497.85         | 0.00                                  |
| 1E-F5 | 30711XSH8 | 11/24/2020  | 2.79925 %                     | 187,972,000.00                | 438,483.85            | 0.00                   | 0.00                             | 187,972,000.00             | 438,483.85         | 0.00                                  |
| 1X-1  | 30711XSJ4 | 11/24/2020  | 1.80000 %                     | 0.00                          | 175,852.90            | 0.00                   | 0.00                             | 0.00                       | 175,852.90         | 0.00                                  |
| 1X-2  | 30711XSK1 | 11/24/2020  | 1.40000 %                     | 0.00                          | 136,774.48            | 0.00                   | 0.00                             | 0.00                       | 136,774.48         | 0.00                                  |
| 1X-3  | 30711XSL9 | 11/24/2020  | 1.00000 %                     | 0.00                          | 97,696.05             | 0.00                   | 0.00                             | 0.00                       | 97,696.05          | 0.00                                  |
| 1X-4  | 30711XSM7 | 11/24/2020  | 0.60000 %                     | 0.00                          | 58,617.63             | 0.00                   | 0.00                             | 0.00                       | 58,617.63          | 0.00                                  |
| 1Y-1  | 30711XSN5 | 11/24/2020  | 1.80000 %                     | 0.00                          | 281,958.00            | 0.00                   | 0.00                             | 0.00                       | 281,958.00         | 0.00                                  |
| 1Y-2  | 30711XSP0 | 11/24/2020  | 1.40000 %                     | 0.00                          | 219,300.67            | 0.00                   | 0.00                             | 0.00                       | 219,300.67         | 0.00                                  |
| 1Y-3  | 30711XSQ8 | 11/24/2020  | 1.00000 %                     | 0.00                          | 156,643.33            | 0.00                   | 0.00                             | 0.00                       | 156,643.33         | 0.00                                  |
| 1Y-4  | 30711XSR6 | 11/24/2020  | 0.60000 %                     | 0.00                          | 93,986.00             | 0.00                   | 0.00                             | 0.00                       | 93,986.00          | 0.00                                  |
| 2A-H  |           | 10/30/2020  | 0.00000 %                     | 7,466,544,416.44              | 0.00                  | 421,417,389.23         | 0.00                             | 7,045,127,027.21           | 421,417,389.23     | 0.00                                  |
| 2M-1  | 30711XSS4 | 11/24/2020  | 0.89925 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 10/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XST2 | 11/24/2020  | 2.94925 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 10/30/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XSU9 | 11/24/2020  | 2.94925 %                     | 104,416,855.04                | 256,626.17            | 600,472.45             | 0.00                             | 103,816,382.58             | 857,098.62         | 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-Nov-2020  
12-Nov-2020 2:32:58 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 |           | 10/30/2020  | 0.00000 %                     | 5,495,898.92                  | 0.00                  | 31,605.39              | 0.00                             | 5,464,293.53               | 31,605.39          | 0.00                                  |
| 2M-2C | 30711XSV7 | 11/24/2020  | 2.94925 %                     | 120,816,000.00                | 296,930.49            | 0.00                   | 0.00                             | 120,816,000.00             | 296,930.49         | 0.00                                  |
| 2M-CH |           | 10/30/2020  | 0.00000 %                     | 6,359,055.00                  | 0.00                  | 0.00                   | 0.00                             | 6,359,055.00               | 0.00               | 0.00                                  |
| 2M-2  | 30711XSX3 | 11/24/2020  | 2.94925 %                     | 225,232,855.04                | 553,556.66            | 600,472.45             | 0.00                             | 224,632,382.58             | 1,154,029.11       | 0.00                                  |
| 2M-2H |           | 10/30/2020  | 0.00000 %                     | 11,854,953.92                 | 0.00                  | 31,605.39              | 0.00                             | 11,823,348.53              | 31,605.39          | 0.00                                  |
| 2B-1  | 30711XSW5 | 11/24/2020  | 4.59925 %                     | 73,668,000.00                 | 282,347.96            | 0.00                   | 0.00                             | 73,668,000.00              | 282,347.96         | 0.00                                  |
| 2B-1H |           | 10/30/2020  | 0.00000 %                     | 3,877,765.00                  | 0.00                  | 0.00                   | 0.00                             | 3,877,765.00               | 0.00               | 0.00                                  |
| 2B-2H |           | 10/30/2020  | 0.00000 %                     | 77,545,765.00                 | 0.00                  | 0.00                   | 0.00                             | 77,545,765.00              | 0.00               | 0.00                                  |
| 2A-I1 | 30711XSZ8 | 11/24/2020  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XTB0 | 11/24/2020  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XTD6 | 11/24/2020  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XTF1 | 11/24/2020  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XTH7 | 11/24/2020  | 1.80000 %                     | 0.00                          | 156,625.28            | 0.00                   | 0.00                             | 0.00                       | 156,625.28         | 0.00                                  |
| 2B-I2 | 30711XTK0 | 11/24/2020  | 1.40000 %                     | 0.00                          | 121,819.66            | 0.00                   | 0.00                             | 0.00                       | 121,819.66         | 0.00                                  |
| 2B-I3 | 30711XTM6 | 11/24/2020  | 1.00000 %                     | 0.00                          | 87,014.05             | 0.00                   | 0.00                             | 0.00                       | 87,014.05          | 0.00                                  |
| 2B-I4 | 30711XTP9 | 11/24/2020  | 0.60000 %                     | 0.00                          | 52,208.43             | 0.00                   | 0.00                             | 0.00                       | 52,208.43          | 0.00                                  |
| 2C-I1 | 30711XTR5 | 11/24/2020  | 1.80000 %                     | 0.00                          | 181,224.00            | 0.00                   | 0.00                             | 0.00                       | 181,224.00         | 0.00                                  |
| 2C-I2 | 30711XTT1 | 11/24/2020  | 1.40000 %                     | 0.00                          | 140,952.00            | 0.00                   | 0.00                             | 0.00                       | 140,952.00         | 0.00                                  |
| 2C-I3 | 30711XTV6 | 11/24/2020  | 1.00000 %                     | 0.00                          | 100,680.00            | 0.00                   | 0.00                             | 0.00                       | 100,680.00         | 0.00                                  |
| 2C-I4 | 30711XTX2 | 11/24/2020  | 0.60000 %                     | 0.00                          | 60,408.00             | 0.00                   | 0.00                             | 0.00                       | 60,408.00          | 0.00                                  |
| 2E-A1 | 30711XSY1 | 11/24/2020  | 1.14925 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XTA2 | 11/24/2020  | 1.54925 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XTC8 | 11/24/2020  | 1.94925 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XTE4 | 11/24/2020  | 2.34925 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XTG9 | 11/24/2020  | 1.14925 %                     | 104,416,855.04                | 100,000.89            | 600,472.45             | 0.00                             | 103,816,382.58             | 700,473.34         | 0.00                                  |
| 2E-B2 | 30711XTJ3 | 11/24/2020  | 1.54925 %                     | 104,416,855.04                | 134,806.51            | 600,472.45             | 0.00                             | 103,816,382.58             | 735,278.96         | 0.00                                  |
| 2E-B3 | 30711XTL8 | 11/24/2020  | 1.94925 %                     | 104,416,855.04                | 169,612.13            | 600,472.45             | 0.00                             | 103,816,382.58             | 770,084.58         | 0.00                                  |
| 2E-B4 | 30711XTN4 | 11/24/2020  | 2.34925 %                     | 104,416,855.04                | 204,417.75            | 600,472.45             | 0.00                             | 103,816,382.58             | 804,890.20         | 0.00                                  |
| 2E-C1 | 30711XTQ7 | 11/24/2020  | 1.14925 %                     | 120,816,000.00                | 115,706.49            | 0.00                   | 0.00                             | 120,816,000.00             | 115,706.49         | 0.00                                  |
| 2E-C2 | 30711XTS3 | 11/24/2020  | 1.54925 %                     | 120,816,000.00                | 155,978.49            | 0.00                   | 0.00                             | 120,816,000.00             | 155,978.49         | 0.00                                  |
| 2E-C3 | 30711XTU8 | 11/24/2020  | 1.94925 %                     | 120,816,000.00                | 196,250.49            | 0.00                   | 0.00                             | 120,816,000.00             | 196,250.49         | 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-Nov-2020  
12-Nov-2020 2:32:58 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 | 11/24/2020  | 2.34925 %                     | 120,816,000.00                | 236,522.49            | 0.00                   | 0.00                             | 120,816,000.00             | 236,522.49         | 0.00                                  |
| 2E-D1  | 30711XTY0 | 11/24/2020  | 1.14925 %                     | 104,416,855.04                | 100,000.89            | 600,472.45             | 0.00                             | 103,816,382.58             | 700,473.34         | 0.00                                  |
| 2E-D2  | 30711XTZ7 | 11/24/2020  | 1.54925 %                     | 104,416,855.04                | 134,806.51            | 600,472.45             | 0.00                             | 103,816,382.58             | 735,278.96         | 0.00                                  |
| 2E-D3  | 30711XUA0 | 11/24/2020  | 1.94925 %                     | 104,416,855.04                | 169,612.13            | 600,472.45             | 0.00                             | 103,816,382.58             | 770,084.58         | 0.00                                  |
| 2E-D4  | 30711XUB8 | 11/24/2020  | 2.34925 %                     | 104,416,855.04                | 204,417.75            | 600,472.45             | 0.00                             | 103,816,382.58             | 804,890.20         | 0.00                                  |
| 2E-D5  | 30711XUC6 | 11/24/2020  | 2.94925 %                     | 104,416,855.04                | 256,626.17            | 600,472.45             | 0.00                             | 103,816,382.58             | 857,098.62         | 0.00                                  |
| 2E-F1  | 30711XUD4 | 11/24/2020  | 1.14925 %                     | 225,232,855.04                | 215,707.38            | 600,472.45             | 0.00                             | 224,632,382.58             | 816,179.83         | 0.00                                  |
| 2E-F2  | 30711XUE2 | 11/24/2020  | 1.54925 %                     | 225,232,855.04                | 290,785.00            | 600,472.45             | 0.00                             | 224,632,382.58             | 891,257.45         | 0.00                                  |
| 2E-F3  | 30711XUF9 | 11/24/2020  | 1.94925 %                     | 225,232,855.04                | 365,862.62            | 600,472.45             | 0.00                             | 224,632,382.58             | 966,335.07         | 0.00                                  |
| 2E-F4  | 30711XUG7 | 11/24/2020  | 2.34925 %                     | 225,232,855.04                | 440,940.24            | 600,472.45             | 0.00                             | 224,632,382.58             | 1,041,412.69       | 0.00                                  |
| 2E-F5  | 30711XUH5 | 11/24/2020  | 2.94925 %                     | 225,232,855.04                | 553,556.66            | 600,472.45             | 0.00                             | 224,632,382.58             | 1,154,029.11       | 0.00                                  |
| 2X-1   | 30711XUJ1 | 11/24/2020  | 1.80000 %                     | 0.00                          | 156,625.28            | 0.00                   | 0.00                             | 0.00                       | 156,625.28         | 0.00                                  |
| 2X-2   | 30711XUK8 | 11/24/2020  | 1.40000 %                     | 0.00                          | 121,819.66            | 0.00                   | 0.00                             | 0.00                       | 121,819.66         | 0.00                                  |
| 2X-3   | 30711XUL6 | 11/24/2020  | 1.00000 %                     | 0.00                          | 87,014.05             | 0.00                   | 0.00                             | 0.00                       | 87,014.05          | 0.00                                  |
| 2X-4   | 30711XUM4 | 11/24/2020  | 0.60000 %                     | 0.00                          | 52,208.43             | 0.00                   | 0.00                             | 0.00                       | 52,208.43          | 0.00                                  |
| 2Y-1   | 30711XUN2 | 11/24/2020  | 1.80000 %                     | 0.00                          | 337,849.28            | 0.00                   | 0.00                             | 0.00                       | 337,849.28         | 0.00                                  |
| 2Y-2   | 30711XUP7 | 11/24/2020  | 1.40000 %                     | 0.00                          | 262,771.66            | 0.00                   | 0.00                             | 0.00                       | 262,771.66         | 0.00                                  |
| 2Y-3   | 30711XUQ5 | 11/24/2020  | 1.00000 %                     | 0.00                          | 187,694.05            | 0.00                   | 0.00                             | 0.00                       | 187,694.05         | 0.00                                  |
| 2Y-4   | 30711XUR3 | 11/24/2020  | 0.60000 %                     | 0.00                          | 112,616.43            | 0.00                   | 0.00                             | 0.00                       | 112,616.43         | 0.00                                  |
| Totals |           |             |                               | 22,557,308,320.43             | 14,451,310.31         | 855,430,716.88         | (223,004.89)                     | 21,702,100,608.40          | 869,882,027.19     | 303,150.97                            |

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-Nov-2020  
12-Nov-2020 2:32:58 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    | 8,932,351,488.68              | 15,678,532.23                    | 401,503,139.49                     | 0.00      | 0.00                     | 417,181,671.72            | 8,515,169,816.97           | 0.53681625                    | 417,181,671.72               |
| 1M-1  | 156,644,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-1H | 8,245,344.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-2A | 93,986,000.00        | 23,249,264.69                 | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 22,604,446.79              | 0.24050866                    | 644,817.91                   |
| 1M-AH | 4,947,606.00         | 1,223,886.55                  | 33,944.47                        | 0.00                               | 0.00      | 0.00                     | 33,944.47                 | 1,189,942.08               | 0.24050866                    | 33,944.47                    |
| 1M-2B | 93,986,000.00        | 93,986,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 93,986,000.00              | 1.00000000                    | 0.00                         |
| 1M-BH | 4,947,606.00         | 4,947,606.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 4,947,606.00               | 1.00000000                    | 0.00                         |
| 1M-2C | 93,986,000.00        | 93,986,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 93,986,000.00              | 1.00000000                    | 0.00                         |
| 1M-CH | 4,947,606.00         | 4,947,606.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 4,947,606.00               | 1.00000000                    | 0.00                         |
| 1M-2  | 281,958,000.00       | 211,221,264.69                | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 210,576,446.79             | 0.74683622                    | 644,817.91                   |
| 1M-2H | 14,842,818.00        | 11,119,098.55                 | 33,944.47                        | 0.00                               | 0.00      | 0.00                     | 33,944.47                 | 11,085,154.08              | 0.74683622                    | 33,944.47                    |
| 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        | 81,918,516.14                 | 0.00                             | 0.00                               | 0.00      | (223,004.89)             | (223,004.89)              | 82,141,521.03              | 0.99632298                    | 0.00                         |
| 1A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A1 | 93,986,000.00        | 23,249,264.69                 | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 22,604,446.79              | 0.24050866                    | 644,817.91                   |
| 1E-A2 | 93,986,000.00        | 23,249,264.69                 | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 22,604,446.79              | 0.24050866                    | 644,817.91                   |
| 1E-A3 | 93,986,000.00        | 23,249,264.69                 | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 22,604,446.79              | 0.24050866                    | 644,817.91                   |
| 1E-A4 | 93,986,000.00        | 23,249,264.69                 | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 22,604,446.79              | 0.24050866                    | 644,817.91                   |
| 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-Nov-2020  
12-Nov-2020 2:32:58 PM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 93,986,000.00        | 93,986,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 93,986,000.00              | 1.00000000                    | 0.00                         |
| 1E-C1 | 93,986,000.00        | 93,986,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 93,986,000.00              | 1.00000000                    | 0.00                         |
| 1E-C2 | 93,986,000.00        | 93,986,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 93,986,000.00              | 1.00000000                    | 0.00                         |
| 1E-C3 | 93,986,000.00        | 93,986,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 93,986,000.00              | 1.00000000                    | 0.00                         |
| 1E-C4 | 93,986,000.00        | 93,986,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 93,986,000.00              | 1.00000000                    | 0.00                         |
| 1E-D1 | 187,972,000.00       | 117,235,264.69                | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 116,590,446.79             | 0.62025433                    | 644,817.91                   |
| 1E-D2 | 187,972,000.00       | 117,235,264.69                | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 116,590,446.79             | 0.62025433                    | 644,817.91                   |
| 1E-D3 | 187,972,000.00       | 117,235,264.69                | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 116,590,446.79             | 0.62025433                    | 644,817.91                   |
| 1E-D4 | 187,972,000.00       | 117,235,264.69                | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 116,590,446.79             | 0.62025433                    | 644,817.91                   |
| 1E-D5 | 187,972,000.00       | 117,235,264.69                | 644,817.91                       | 0.00                               | 0.00      | 0.00                     | 644,817.91                | 116,590,446.79             | 0.62025433                    | 644,817.91                   |
| 1E-F1 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F2 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F3 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F4 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1E-F5 | 187,972,000.00       | 187,972,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 187,972,000.00             | 1.00000000                    | 0.00                         |
| 1X-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-H  | 14,850,014,032.00    | 7,466,544,416.44              | 12,032,360.54                    | 409,385,028.69                     | 0.00      | 0.00                     | 421,417,389.23            | 7,045,127,027.21           | 0.47441888                    | 421,417,389.23               |
| 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       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.85929333                    | 600,472.45                   |
| 2M-BH | 6,359,055.00         | 5,495,898.92                  | 31,605.39                        | 0.00                               | 0.00      | 0.00                     | 31,605.39                 | 5,464,293.53               | 0.85929333                    | 31,605.39                    |
| 2M-2C | 120,816,000.00       | 120,816,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 120,816,000.00             | 1.00000000                    | 0.00                         |
| 2M-CH | 6,359,055.00         | 6,359,055.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 6,359,055.00               | 1.00000000                    | 0.00                         |
| 2M-2  | 360,974,000.00       | 225,232,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 224,632,382.58             | 0.62229519                    | 600,472.45                   |

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-Nov-2020  
12-Nov-2020 2:32:58 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        | 11,854,953.92                 | 31,605.39                        | 0.00                               | 0.00      | 0.00                     | 31,605.39                 | 11,823,348.53              | 0.62227331                    | 31,605.39                    |
| 2B-1  | 73,668,000.00        | 73,668,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 73,668,000.00              | 1.00000000                    | 0.00                         |
| 2B-1H | 3,877,765.00         | 3,877,765.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 3,877,765.00               | 1.00000000                    | 0.00                         |
| 2B-2H | 77,545,765.00        | 77,545,765.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 77,545,765.00              | 1.00000000                    | 0.00                         |
| 2A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A1 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A2 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A3 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A4 | 119,342,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B1 | 120,816,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.85929333                    | 600,472.45                   |
| 2E-B2 | 120,816,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.85929333                    | 600,472.45                   |
| 2E-B3 | 120,816,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.85929333                    | 600,472.45                   |
| 2E-B4 | 120,816,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.85929333                    | 600,472.45                   |
| 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       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.43228367                    | 600,472.45                   |
| 2E-D2 | 240,158,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.43228367                    | 600,472.45                   |
| 2E-D3 | 240,158,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.43228367                    | 600,472.45                   |
| 2E-D4 | 240,158,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.43228367                    | 600,472.45                   |
| 2E-D5 | 240,158,000.00       | 104,416,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 103,816,382.58             | 0.43228367                    | 600,472.45                   |

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-Nov-2020  
 12-Nov-2020 2:32:58 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       | 225,232,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 224,632,382.58             | 0.92964666                    | 600,472.45                   |
| 2E-F2  | 241,632,000.00       | 225,232,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 224,632,382.58             | 0.92964666                    | 600,472.45                   |
| 2E-F3  | 241,632,000.00       | 225,232,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 224,632,382.58             | 0.92964666                    | 600,472.45                   |
| 2E-F4  | 241,632,000.00       | 225,232,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 224,632,382.58             | 0.92964666                    | 600,472.45                   |
| 2E-F5  | 241,632,000.00       | 225,232,855.04                | 600,472.45                       | 0.00                               | 0.00      | 0.00                     | 600,472.45                | 224,632,382.58             | 0.92964666                    | 600,472.45                   |
| 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    | 22,557,308,320.43             | 44,542,548.70                    | 810,888,168.18                     | 0.00      | (223,004.89)             | 855,207,711.99            | 21,702,100,608.40          | 0.54893025                    | 855,430,716.88               |

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-Nov-2020  
12-Nov-2020 2:32:58 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    | 563.11635609                  | 0.98841139                       | 25.31169817                        | 0.00000000 | 0.00000000               | 26.30010956               | 536.81624653               | 0.53681625                    | 26.30010956                  |
| 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        | 247.36944534                  | 6.86078682                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.86078682                | 240.50865863               | 0.24050866                    | 6.86078682                   |
| 1M-AH | 4,947,606.00         | 247.36944494                  | 6.86078681                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.86078681                | 240.50865813               | 0.24050866                    | 6.86078681                   |
| 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       | 749.12314845                  | 2.28692894                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.28692894                | 746.83621954               | 0.74683622                    | 2.28692894                   |
| 1M-2H | 14,842,818.00        | 749.12314831                  | 2.28692894                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.28692894                | 746.83621938               | 0.74683622                    | 2.28692894                   |
| 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        | 993.61807322                  | 0.00000000                       | 0.00000000                         | 0.00000000 | (2.70490360)             | (2.70490360)              | 996.32297682               | 0.99632298                    | 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        | 247.36944534                  | 6.86078682                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.86078682                | 240.50865863               | 0.24050866                    | 6.86078682                   |
| 1E-A2 | 93,986,000.00        | 247.36944534                  | 6.86078682                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.86078682                | 240.50865863               | 0.24050866                    | 6.86078682                   |
| 1E-A3 | 93,986,000.00        | 247.36944534                  | 6.86078682                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.86078682                | 240.50865863               | 0.24050866                    | 6.86078682                   |
| 1E-A4 | 93,986,000.00        | 247.36944534                  | 6.86078682                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.86078682                | 240.50865863               | 0.24050866                    | 6.86078682                   |
| 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-Nov-2020  
12-Nov-2020 2:32:58 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       | 623.68472267                  | 3.43039341                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.43039341                | 620.25432932               | 0.62025433                    | 3.43039341                   |
| 1E-D2 | 187,972,000.00       | 623.68472267                  | 3.43039341                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.43039341                | 620.25432932               | 0.62025433                    | 3.43039341                   |
| 1E-D3 | 187,972,000.00       | 623.68472267                  | 3.43039341                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.43039341                | 620.25432932               | 0.62025433                    | 3.43039341                   |
| 1E-D4 | 187,972,000.00       | 623.68472267                  | 3.43039341                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.43039341                | 620.25432932               | 0.62025433                    | 3.43039341                   |
| 1E-D5 | 187,972,000.00       | 623.68472267                  | 3.43039341                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.43039341                | 620.25432932               | 0.62025433                    | 3.43039341                   |
| 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    | 502.79712870                  | 0.81025920                       | 27.56798935                        | 0.00000000 | 0.00000000               | 28.37824855               | 474.41888015               | 0.47441888                    | 28.37824855                  |
| 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       | 864.26346709                  | 4.97014013                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.97014013                | 859.29332688               | 0.85929333                    | 4.97014013                   |
| 2M-BH | 6,359,055.00         | 864.26346682                  | 4.97013943                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.97013943                | 859.29332739               | 0.85929333                    | 4.97013943                   |
| 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       | 623.95866472                  | 1.66347839                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.66347839                | 622.29518630               | 0.62229519                    | 1.66347839                   |

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-Nov-2020  
12-Nov-2020 2:32:58 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        | 623.93673346                  | 1.66341969                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.66341969                | 622.27331377               | 0.62227331                    | 1.66341969                   |
| 2B-1  | 73,668,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-1H | 3,877,765.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-2H | 77,545,765.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A1 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A2 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A3 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A4 | 119,342,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B1 | 120,816,000.00       | 864.26346709                  | 4.97014013                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.97014013                | 859.29332688               | 0.85929333                    | 4.97014013                   |
| 2E-B2 | 120,816,000.00       | 864.26346709                  | 4.97014013                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.97014013                | 859.29332688               | 0.85929333                    | 4.97014013                   |
| 2E-B3 | 120,816,000.00       | 864.26346709                  | 4.97014013                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.97014013                | 859.29332688               | 0.85929333                    | 4.97014013                   |
| 2E-B4 | 120,816,000.00       | 864.26346709                  | 4.97014013                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.97014013                | 859.29332688               | 0.85929333                    | 4.97014013                   |
| 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       | 434.78399654                  | 2.50032250                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.50032250                | 432.28367400               | 0.43228367                    | 2.50032250                   |
| 2E-D2 | 240,158,000.00       | 434.78399654                  | 2.50032250                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.50032250                | 432.28367400               | 0.43228367                    | 2.50032250                   |
| 2E-D3 | 240,158,000.00       | 434.78399654                  | 2.50032250                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.50032250                | 432.28367400               | 0.43228367                    | 2.50032250                   |
| 2E-D4 | 240,158,000.00       | 434.78399654                  | 2.50032250                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.50032250                | 432.28367400               | 0.43228367                    | 2.50032250                   |
| 2E-D5 | 240,158,000.00       | 434.78399654                  | 2.50032250                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.50032250                | 432.28367400               | 0.43228367                    | 2.50032250                   |

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-Nov-2020  
12-Nov-2020 2:32:58 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       | 932.13173355                  | 2.48507007                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.48507007                | 929.64666344               | 0.92964666                    | 2.48507007                   |
| 2E-F2 | 241,632,000.00       | 932.13173355                  | 2.48507007                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.48507007                | 929.64666344               | 0.92964666                    | 2.48507007                   |
| 2E-F3 | 241,632,000.00       | 932.13173355                  | 2.48507007                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.48507007                | 929.64666344               | 0.92964666                    | 2.48507007                   |
| 2E-F4 | 241,632,000.00       | 932.13173355                  | 2.48507007                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.48507007                | 929.64666344               | 0.92964666                    | 2.48507007                   |
| 2E-F5 | 241,632,000.00       | 932.13173355                  | 2.48507007                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.48507007                | 929.64666344               | 0.92964666                    | 2.48507007                   |
| 2X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |

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

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 25-Nov-2020  
12-Nov-2020 2:32:59 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 %                | 8,932,351,488.68                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 8,515,169,816.97                    |
| 1M-1  | N/A                 | N/A          | 0.89925 %                | 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 | 10/26/20 - 11/24/20 | 30           | 2.79925 %                | 23,249,264.69                          | 54,233.75                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 54,233.75                   | 0.00                                   | 22,604,446.79                       |
| 1M-AH | N/A                 | N/A          | 0.00000 %                | 1,223,886.55                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 1,189,942.08                        |
| 1M-2B | 10/26/20 - 11/24/20 | 30           | 2.79925 %                | 93,986,000.00                          | 219,241.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 219,241.93                  | 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 | 10/26/20 - 11/24/20 | 30           | 2.79925 %                | 93,986,000.00                          | 219,241.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 219,241.93                  | 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  | 10/26/20 - 11/24/20 | 30           | 2.79925 %                | 211,221,264.69                         | 492,717.60               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 492,717.60                  | 0.00                                   | 210,576,446.79                      |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 11,119,098.55                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 11,085,154.08                       |
| 1B-1  | 10/26/20 - 11/24/20 | 30           | 4.29925 %                | 78,322,000.00                          | 280,604.88               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 280,604.88                  | 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 %                | 81,918,516.14                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 82,141,521.03                       |
| 1A-I1 | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 23,249,264.69                          | 34,873.90                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 34,873.90                   | 0.00                                   | 22,604,446.79                       |
| 1A-I2 | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 23,249,264.69                          | 27,124.14                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,124.14                   | 0.00                                   | 22,604,446.79                       |
| 1A-I3 | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 23,249,264.69                          | 19,374.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,374.39                   | 0.00                                   | 22,604,446.79                       |
| 1A-I4 | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 23,249,264.69                          | 11,624.63                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,624.63                   | 0.00                                   | 22,604,446.79                       |
| 1B-I1 | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 93,986,000.00                          | 140,979.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 140,979.00                  | 0.00                                   | 93,986,000.00                       |
| 1B-I2 | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 93,986,000.00                          | 109,650.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 109,650.33                  | 0.00                                   | 93,986,000.00                       |
| 1B-I3 | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 93,986,000.00                          | 78,321.67                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 78,321.67                   | 0.00                                   | 93,986,000.00                       |
| 1B-I4 | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 93,986,000.00                          | 46,993.00                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 46,993.00                   | 0.00                                   | 93,986,000.00                       |
| 1C-I1 | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 93,986,000.00                          | 140,979.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 140,979.00                  | 0.00                                   | 93,986,000.00                       |
| 1C-I2 | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 93,986,000.00                          | 109,650.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 109,650.33                  | 0.00                                   | 93,986,000.00                       |
| 1C-I3 | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 93,986,000.00                          | 78,321.67                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 78,321.67                   | 0.00                                   | 93,986,000.00                       |
| 1C-I4 | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 93,986,000.00                          | 46,993.00                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 46,993.00                   | 0.00                                   | 93,986,000.00                       |
| 1E-A1 | 10/26/20 - 11/24/20 | 30           | 0.99925 %                | 23,249,264.69                          | 19,359.86                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,359.86                   | 0.00                                   | 22,604,446.79                       |
| 1E-A2 | 10/26/20 - 11/24/20 | 30           | 1.39925 %                | 23,249,264.69                          | 27,109.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,109.61                   | 0.00                                   | 22,604,446.79                       |
| 1E-A3 | 10/26/20 - 11/24/20 | 30           | 1.79925 %                | 23,249,264.69                          | 34,859.37                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 34,859.37                   | 0.00                                   | 22,604,446.79                       |
| 1E-A4 | 10/26/20 - 11/24/20 | 30           | 2.19925 %                | 23,249,264.69                          | 42,609.12                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 42,609.12                   | 0.00                                   | 22,604,446.79                       |
| 1E-B1 | 10/26/20 - 11/24/20 | 30           | 0.99925 %                | 93,986,000.00                          | 78,262.93                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 78,262.93                   | 0.00                                   | 93,986,000.00                       |
| 1E-B2 | 10/26/20 - 11/24/20 | 30           | 1.39925 %                | 93,986,000.00                          | 109,591.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 109,591.59                  | 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



Distribution Date: 25-Nov-2020  
12-Nov-2020 2:32:59 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 | 10/26/20 - 11/24/20 | 30           | 1.79925 %                | 93,986,000.00                          | 140,920.26               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 140,920.26                  | 0.00                                   | 93,986,000.00                       |
| 1E-B4 | 10/26/20 - 11/24/20 | 30           | 2.19925 %                | 93,986,000.00                          | 172,248.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 172,248.93                  | 0.00                                   | 93,986,000.00                       |
| 1E-C1 | 10/26/20 - 11/24/20 | 30           | 0.99925 %                | 93,986,000.00                          | 78,262.93                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 78,262.93                   | 0.00                                   | 93,986,000.00                       |
| 1E-C2 | 10/26/20 - 11/24/20 | 30           | 1.39925 %                | 93,986,000.00                          | 109,591.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 109,591.59                  | 0.00                                   | 93,986,000.00                       |
| 1E-C3 | 10/26/20 - 11/24/20 | 30           | 1.79925 %                | 93,986,000.00                          | 140,920.26               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 140,920.26                  | 0.00                                   | 93,986,000.00                       |
| 1E-C4 | 10/26/20 - 11/24/20 | 30           | 2.19925 %                | 93,986,000.00                          | 172,248.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 172,248.93                  | 0.00                                   | 93,986,000.00                       |
| 1E-D1 | 10/26/20 - 11/24/20 | 30           | 0.99925 %                | 117,235,264.69                         | 97,622.78                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 97,622.78                   | 0.00                                   | 116,590,446.79                      |
| 1E-D2 | 10/26/20 - 11/24/20 | 30           | 1.39925 %                | 117,235,264.69                         | 136,701.20               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 136,701.20                  | 0.00                                   | 116,590,446.79                      |
| 1E-D3 | 10/26/20 - 11/24/20 | 30           | 1.79925 %                | 117,235,264.69                         | 175,779.63               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 175,779.63                  | 0.00                                   | 116,590,446.79                      |
| 1E-D4 | 10/26/20 - 11/24/20 | 30           | 2.19925 %                | 117,235,264.69                         | 214,858.05               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 214,858.05                  | 0.00                                   | 116,590,446.79                      |
| 1E-D5 | 10/26/20 - 11/24/20 | 30           | 2.79925 %                | 117,235,264.69                         | 273,475.68               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 273,475.68                  | 0.00                                   | 116,590,446.79                      |
| 1E-F1 | 10/26/20 - 11/24/20 | 30           | 0.99925 %                | 187,972,000.00                         | 156,525.85               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 156,525.85                  | 0.00                                   | 187,972,000.00                      |
| 1E-F2 | 10/26/20 - 11/24/20 | 30           | 1.39925 %                | 187,972,000.00                         | 219,183.18               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 219,183.18                  | 0.00                                   | 187,972,000.00                      |
| 1E-F3 | 10/26/20 - 11/24/20 | 30           | 1.79925 %                | 187,972,000.00                         | 281,840.52               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 281,840.52                  | 0.00                                   | 187,972,000.00                      |
| 1E-F4 | 10/26/20 - 11/24/20 | 30           | 2.19925 %                | 187,972,000.00                         | 344,497.85               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 344,497.85                  | 0.00                                   | 187,972,000.00                      |
| 1E-F5 | 10/26/20 - 11/24/20 | 30           | 2.79925 %                | 187,972,000.00                         | 438,483.85               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 438,483.85                  | 0.00                                   | 187,972,000.00                      |
| 1X-1  | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 117,235,264.69                         | 175,852.90               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 175,852.90                  | 0.00                                   | 116,590,446.79                      |
| 1X-2  | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 117,235,264.69                         | 136,774.48               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 136,774.48                  | 0.00                                   | 116,590,446.79                      |
| 1X-3  | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 117,235,264.69                         | 97,696.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 97,696.05                   | 0.00                                   | 116,590,446.79                      |
| 1X-4  | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 117,235,264.69                         | 58,617.63                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 58,617.63                   | 0.00                                   | 116,590,446.79                      |
| 1Y-1  | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 187,972,000.00                         | 281,958.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 281,958.00                  | 0.00                                   | 187,972,000.00                      |
| 1Y-2  | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 187,972,000.00                         | 219,300.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 219,300.67                  | 0.00                                   | 187,972,000.00                      |
| 1Y-3  | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 187,972,000.00                         | 156,643.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 156,643.33                  | 0.00                                   | 187,972,000.00                      |
| 1Y-4  | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 187,972,000.00                         | 93,986.00                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 93,986.00                   | 0.00                                   | 187,972,000.00                      |
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 7,466,544,416.44                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,045,127,027.21                    |
| 2M-1  | N/A                 | N/A          | 0.89925 %                | 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          | 2.94925 %                | 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 | 10/26/20 - 11/24/20 | 30           | 2.94925 %                | 104,416,855.04                         | 256,626.17               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 256,626.17                  | 0.00                                   | 103,816,382.58                      |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 5,495,898.92                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 5,464,293.53                        |
| 2M-2C | 10/26/20 - 11/24/20 | 30           | 2.94925 %                | 120,816,000.00                         | 296,930.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 296,930.49                  | 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-Nov-2020  
12-Nov-2020 2:32:59 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  | 10/26/20 - 11/24/20 | 30           | 2.94925 %                | 225,232,855.04                         | 553,556.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 553,556.66                  | 0.00                                   | 224,632,382.58                      |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 11,854,953.92                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 11,823,348.53                       |
| 2B-1  | 10/26/20 - 11/24/20 | 30           | 4.59925 %                | 73,668,000.00                          | 282,347.96               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 282,347.96                  | 0.00                                   | 73,668,000.00                       |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 3,877,765.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,877,765.00                        |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 77,545,765.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 77,545,765.00                       |
| 2A-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 104,416,855.04                         | 156,625.28               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 156,625.28                  | 0.00                                   | 103,816,382.58                      |
| 2B-I2 | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 104,416,855.04                         | 121,819.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 121,819.66                  | 0.00                                   | 103,816,382.58                      |
| 2B-I3 | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 104,416,855.04                         | 87,014.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 87,014.05                   | 0.00                                   | 103,816,382.58                      |
| 2B-I4 | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 104,416,855.04                         | 52,208.43                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 52,208.43                   | 0.00                                   | 103,816,382.58                      |
| 2C-I1 | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 120,816,000.00                         | 181,224.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 181,224.00                  | 0.00                                   | 120,816,000.00                      |
| 2C-I2 | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 120,816,000.00                         | 140,952.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 140,952.00                  | 0.00                                   | 120,816,000.00                      |
| 2C-I3 | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 120,816,000.00                         | 100,680.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 100,680.00                  | 0.00                                   | 120,816,000.00                      |
| 2C-I4 | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 120,816,000.00                         | 60,408.00                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 60,408.00                   | 0.00                                   | 120,816,000.00                      |
| 2E-A1 | N/A                 | N/A          | 1.14925 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 1.54925 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 1.94925 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 2.34925 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 10/26/20 - 11/24/20 | 30           | 1.14925 %                | 104,416,855.04                         | 100,000.89               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 100,000.89                  | 0.00                                   | 103,816,382.58                      |
| 2E-B2 | 10/26/20 - 11/24/20 | 30           | 1.54925 %                | 104,416,855.04                         | 134,806.51               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 134,806.51                  | 0.00                                   | 103,816,382.58                      |
| 2E-B3 | 10/26/20 - 11/24/20 | 30           | 1.94925 %                | 104,416,855.04                         | 169,612.13               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 169,612.13                  | 0.00                                   | 103,816,382.58                      |
| 2E-B4 | 10/26/20 - 11/24/20 | 30           | 2.34925 %                | 104,416,855.04                         | 204,417.75               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 204,417.75                  | 0.00                                   | 103,816,382.58                      |
| 2E-C1 | 10/26/20 - 11/24/20 | 30           | 1.14925 %                | 120,816,000.00                         | 115,706.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 115,706.49                  | 0.00                                   | 120,816,000.00                      |
| 2E-C2 | 10/26/20 - 11/24/20 | 30           | 1.54925 %                | 120,816,000.00                         | 155,978.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 155,978.49                  | 0.00                                   | 120,816,000.00                      |
| 2E-C3 | 10/26/20 - 11/24/20 | 30           | 1.94925 %                | 120,816,000.00                         | 196,250.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 196,250.49                  | 0.00                                   | 120,816,000.00                      |
| 2E-C4 | 10/26/20 - 11/24/20 | 30           | 2.34925 %                | 120,816,000.00                         | 236,522.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 236,522.49                  | 0.00                                   | 120,816,000.00                      |
| 2E-D1 | 10/26/20 - 11/24/20 | 30           | 1.14925 %                | 104,416,855.04                         | 100,000.89               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 100,000.89                  | 0.00                                   | 103,816,382.58                      |
| 2E-D2 | 10/26/20 - 11/24/20 | 30           | 1.54925 %                | 104,416,855.04                         | 134,806.51               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 134,806.51                  | 0.00                                   | 103,816,382.58                      |

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-Nov-2020  
12-Nov-2020 2:32:59 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         | 10/26/20 - 11/24/20 | 30           | 1.94925 %                | 104,416,855.04                         | 169,612.13               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 169,612.13                  | 0.00                                   | 103,816,382.58                      |
| 2E-D4         | 10/26/20 - 11/24/20 | 30           | 2.34925 %                | 104,416,855.04                         | 204,417.75               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 204,417.75                  | 0.00                                   | 103,816,382.58                      |
| 2E-D5         | 10/26/20 - 11/24/20 | 30           | 2.94925 %                | 104,416,855.04                         | 256,626.17               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 256,626.17                  | 0.00                                   | 103,816,382.58                      |
| 2E-F1         | 10/26/20 - 11/24/20 | 30           | 1.14925 %                | 225,232,855.04                         | 215,707.38               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 215,707.38                  | 0.00                                   | 224,632,382.58                      |
| 2E-F2         | 10/26/20 - 11/24/20 | 30           | 1.54925 %                | 225,232,855.04                         | 290,785.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 290,785.00                  | 0.00                                   | 224,632,382.58                      |
| 2E-F3         | 10/26/20 - 11/24/20 | 30           | 1.94925 %                | 225,232,855.04                         | 365,862.62               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 365,862.62                  | 0.00                                   | 224,632,382.58                      |
| 2E-F4         | 10/26/20 - 11/24/20 | 30           | 2.34925 %                | 225,232,855.04                         | 440,940.24               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 440,940.24                  | 0.00                                   | 224,632,382.58                      |
| 2E-F5         | 10/26/20 - 11/24/20 | 30           | 2.94925 %                | 225,232,855.04                         | 553,556.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 553,556.66                  | 0.00                                   | 224,632,382.58                      |
| 2X-1          | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 104,416,855.04                         | 156,625.28               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 156,625.28                  | 0.00                                   | 103,816,382.58                      |
| 2X-2          | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 104,416,855.04                         | 121,819.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 121,819.66                  | 0.00                                   | 103,816,382.58                      |
| 2X-3          | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 104,416,855.04                         | 87,014.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 87,014.05                   | 0.00                                   | 103,816,382.58                      |
| 2X-4          | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 104,416,855.04                         | 52,208.43                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 52,208.43                   | 0.00                                   | 103,816,382.58                      |
| 2Y-1          | 10/26/20 - 11/24/20 | 30           | 1.80000 %                | 225,232,855.04                         | 337,849.28               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 337,849.28                  | 0.00                                   | 224,632,382.58                      |
| 2Y-2          | 10/26/20 - 11/24/20 | 30           | 1.40000 %                | 225,232,855.04                         | 262,771.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 262,771.66                  | 0.00                                   | 224,632,382.58                      |
| 2Y-3          | 10/26/20 - 11/24/20 | 30           | 1.00000 %                | 225,232,855.04                         | 187,694.05               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 187,694.05                  | 0.00                                   | 224,632,382.58                      |
| 2Y-4          | 10/26/20 - 11/24/20 | 30           | 0.60000 %                | 225,232,855.04                         | 112,616.43               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 112,616.43                  | 0.00                                   | 224,632,382.58                      |
| <b>Totals</b> |                     |              |                          |                                        | 14,451,310.31            | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 14,451,310.31               | 0.00                                   |                                     |

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06

Distribution Date: 25-Nov-2020  
12-Nov-2020 2:32:59 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 %                | 563.11635609                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 536.81624653                        |
| 1M-1  | 156,644,000.00       | 0.89925 %                | 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        | 2.79925 %                | 247.36944534                           | 0.57704073               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.57704073                  | 0.00000000                             | 240.50865863                        |
| 1M-AH | 4,947,606.00         | 0.00000 %                | 247.36944494                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 240.50865813                        |
| 1M-2B | 93,986,000.00        | 2.79925 %                | 1000.00000000                          | 2.33270838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.33270838                  | 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        | 2.79925 %                | 1000.00000000                          | 2.33270838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.33270838                  | 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       | 2.79925 %                | 749.12314845                           | 1.74748580               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.74748580                  | 0.00000000                             | 746.83621954                        |
| 1M-2H | 14,842,818.00        | 0.00000 %                | 749.12314831                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 746.83621938                        |
| 1B-1  | 78,322,000.00        | 4.29925 %                | 1000.00000000                          | 3.58270831               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.58270831                  | 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 %                | 993.61807322                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 996.32297682                        |
| 1A-I1 | 0.00                 | 1.80000 %                | 247.36944534                           | 0.37105420               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.37105420                  | 0.00000000                             | 240.50865863                        |
| 1A-I2 | 0.00                 | 1.40000 %                | 247.36944534                           | 0.28859766               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.28859766                  | 0.00000000                             | 240.50865863                        |
| 1A-I3 | 0.00                 | 1.00000 %                | 247.36944534                           | 0.20614123               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.20614123                  | 0.00000000                             | 240.50865863                        |
| 1A-I4 | 0.00                 | 0.60000 %                | 247.36944534                           | 0.12368470               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.12368470                  | 0.00000000                             | 240.50865863                        |
| 1B-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666663               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666663                  | 0.00000000                             | 1000.00000000                       |
| 1B-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333337               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333337                  | 0.00000000                             | 1000.00000000                       |
| 1B-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666663               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666663                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333337               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333337                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 93,986,000.00        | 0.99925 %                | 247.36944534                           | 0.20598664               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.20598664                  | 0.00000000                             | 240.50865863                        |
| 1E-A2 | 93,986,000.00        | 1.39925 %                | 247.36944534                           | 0.28844307               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.28844307                  | 0.00000000                             | 240.50865863                        |
| 1E-A3 | 93,986,000.00        | 1.79925 %                | 247.36944534                           | 0.37089960               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.37089960                  | 0.00000000                             | 240.50865863                        |

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-Nov-2020  
12-Nov-2020 2:32:59 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        | 2.19925 %                | 247.36944534                           | 0.45335603               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.45335603                  | 0.00000000                             | 240.50865863                        |
| 1E-B1 | 93,986,000.00        | 0.99925 %                | 1000.00000000                          | 0.83270838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83270838                  | 0.00000000                             | 1000.00000000                       |
| 1E-B2 | 93,986,000.00        | 1.39925 %                | 1000.00000000                          | 1.16604164               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16604164                  | 0.00000000                             | 1000.00000000                       |
| 1E-B3 | 93,986,000.00        | 1.79925 %                | 1000.00000000                          | 1.49937501               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49937501                  | 0.00000000                             | 1000.00000000                       |
| 1E-B4 | 93,986,000.00        | 2.19925 %                | 1000.00000000                          | 1.83270838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.83270838                  | 0.00000000                             | 1000.00000000                       |
| 1E-C1 | 93,986,000.00        | 0.99925 %                | 1000.00000000                          | 0.83270838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83270838                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 93,986,000.00        | 1.39925 %                | 1000.00000000                          | 1.16604164               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16604164                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 93,986,000.00        | 1.79925 %                | 1000.00000000                          | 1.49937501               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49937501                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 93,986,000.00        | 2.19925 %                | 1000.00000000                          | 1.83270838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.83270838                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 187,972,000.00       | 0.99925 %                | 623.68472267                           | 0.51934746               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.51934746                  | 0.00000000                             | 620.25432932                        |
| 1E-D2 | 187,972,000.00       | 1.39925 %                | 623.68472267                           | 0.72724236               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.72724236                  | 0.00000000                             | 620.25432932                        |
| 1E-D3 | 187,972,000.00       | 1.79925 %                | 623.68472267                           | 0.93513731               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.93513731                  | 0.00000000                             | 620.25432932                        |
| 1E-D4 | 187,972,000.00       | 2.19925 %                | 623.68472267                           | 1.14303221               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.14303221                  | 0.00000000                             | 620.25432932                        |
| 1E-D5 | 187,972,000.00       | 2.79925 %                | 623.68472267                           | 1.45487456               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.45487456                  | 0.00000000                             | 620.25432932                        |
| 1E-F1 | 187,972,000.00       | 0.99925 %                | 1000.00000000                          | 0.83270833               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83270833                  | 0.00000000                             | 1000.00000000                       |
| 1E-F2 | 187,972,000.00       | 1.39925 %                | 1000.00000000                          | 1.16604164               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16604164                  | 0.00000000                             | 1000.00000000                       |
| 1E-F3 | 187,972,000.00       | 1.79925 %                | 1000.00000000                          | 1.49937501               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49937501                  | 0.00000000                             | 1000.00000000                       |
| 1E-F4 | 187,972,000.00       | 2.19925 %                | 1000.00000000                          | 1.83270833               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.83270833                  | 0.00000000                             | 1000.00000000                       |
| 1E-F5 | 187,972,000.00       | 2.79925 %                | 1000.00000000                          | 2.33270833               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.33270833                  | 0.00000000                             | 1000.00000000                       |
| 1X-1  | 0.00                 | 1.80000 %                | 623.68472267                           | 0.93552710               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.93552710                  | 0.00000000                             | 620.25432932                        |
| 1X-2  | 0.00                 | 1.40000 %                | 623.68472267                           | 0.72763220               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.72763220                  | 0.00000000                             | 620.25432932                        |
| 1X-3  | 0.00                 | 1.00000 %                | 623.68472267                           | 0.51973725               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.51973725                  | 0.00000000                             | 620.25432932                        |
| 1X-4  | 0.00                 | 0.60000 %                | 623.68472267                           | 0.31184235               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.31184235                  | 0.00000000                             | 620.25432932                        |
| 1Y-1  | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1Y-2  | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666668               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666668                  | 0.00000000                             | 1000.00000000                       |
| 1Y-3  | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333332               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333332                  | 0.00000000                             | 1000.00000000                       |
| 1Y-4  | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50000000                  | 0.00000000                             | 1000.00000000                       |
| 2A-H  | 14,850,014,032.00    | 0.00000 %                | 502.79712870                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 474.41888015                        |
| 2M-1  | 117,869,000.00       | 0.89925 %                | 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



Distribution Date: 25-Nov-2020  
12-Nov-2020 2:32:59 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       | 2.94925 %                | 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       | 2.94925 %                | 864.26346709                           | 2.12410749               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.12410749                  | 0.00000000                             | 859.29332688                        |
| 2M-BH | 6,359,055.00         | 0.0000 %                 | 864.26346682                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 859.29332739                        |
| 2M-2C | 120,816,000.00       | 2.94925 %                | 1000.00000000                          | 2.45770833               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.45770833                  | 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       | 2.94925 %                | 623.95866472                           | 1.53350840               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.53350840                  | 0.00000000                             | 622.29518630                        |
| 2M-2H | 19,000,250.00        | 0.0000 %                 | 623.93673346                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 622.27331377                        |
| 2B-1  | 73,668,000.00        | 4.59925 %                | 1000.00000000                          | 3.83270837               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.83270837                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 3,877,765.00         | 0.0000 %                 | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-2H | 77,545,765.00        | 0.0000 %                 | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2A-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I1 | 0.00                 | 1.80000 %                | 864.26346709                           | 1.29639518               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.29639518                  | 0.00000000                             | 859.29332688                        |
| 2B-I2 | 0.00                 | 1.40000 %                | 864.26346709                           | 1.00830734               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.00830734                  | 0.00000000                             | 859.29332688                        |
| 2B-I3 | 0.00                 | 1.00000 %                | 864.26346709                           | 0.72021959               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.72021959                  | 0.00000000                             | 859.29332688                        |
| 2B-I4 | 0.00                 | 0.60000 %                | 864.26346709                           | 0.43213175               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.43213175                  | 0.00000000                             | 859.29332688                        |
| 2C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000000                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666667               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666667                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333333                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50000000                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 119,342,000.00       | 1.14925 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 119,342,000.00       | 1.54925 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 119,342,000.00       | 1.94925 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A4 | 119,342,000.00       | 2.34925 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 120,816,000.00       | 1.14925 %                | 864.26346709                           | 0.82771231               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.82771231                  | 0.00000000                             | 859.29332688                        |

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-Nov-2020  
12-Nov-2020 2:32:59 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       | 1.54925 %                | 864.26346709                           | 1.11580014               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11580014                  | 0.00000000                             | 859.29332688                        |
| 2E-B3 | 120,816,000.00       | 1.94925 %                | 864.26346709                           | 1.40388798               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.40388798                  | 0.00000000                             | 859.29332688                        |
| 2E-B4 | 120,816,000.00       | 2.34925 %                | 864.26346709                           | 1.69197581               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.69197581                  | 0.00000000                             | 859.29332688                        |
| 2E-C1 | 120,816,000.00       | 1.14925 %                | 1000.00000000                          | 0.95770833               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.95770833                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 120,816,000.00       | 1.54925 %                | 1000.00000000                          | 1.29104167               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.29104167                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 120,816,000.00       | 1.94925 %                | 1000.00000000                          | 1.62437500               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.62437500                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 120,816,000.00       | 2.34925 %                | 1000.00000000                          | 1.95770833               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.95770833                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 240,158,000.00       | 1.14925 %                | 434.78399654                           | 0.41639625               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41639625                  | 0.00000000                             | 432.28367400                        |
| 2E-D2 | 240,158,000.00       | 1.54925 %                | 434.78399654                           | 0.56132425               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.56132425                  | 0.00000000                             | 432.28367400                        |
| 2E-D3 | 240,158,000.00       | 1.94925 %                | 434.78399654                           | 0.70625226               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.70625226                  | 0.00000000                             | 432.28367400                        |
| 2E-D4 | 240,158,000.00       | 2.34925 %                | 434.78399654                           | 0.85118026               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.85118026                  | 0.00000000                             | 432.28367400                        |
| 2E-D5 | 240,158,000.00       | 2.94925 %                | 434.78399654                           | 1.06857223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.06857223                  | 0.00000000                             | 432.28367400                        |
| 2E-F1 | 241,632,000.00       | 1.14925 %                | 932.13173355                           | 0.89271032               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.89271032                  | 0.00000000                             | 929.64666344                        |
| 2E-F2 | 241,632,000.00       | 1.54925 %                | 932.13173355                           | 1.20342090               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20342090                  | 0.00000000                             | 929.64666344                        |
| 2E-F3 | 241,632,000.00       | 1.94925 %                | 932.13173355                           | 1.51413149               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51413149                  | 0.00000000                             | 929.64666344                        |
| 2E-F4 | 241,632,000.00       | 2.34925 %                | 932.13173355                           | 1.82484207               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.82484207                  | 0.00000000                             | 929.64666344                        |
| 2E-F5 | 241,632,000.00       | 2.94925 %                | 932.13173355                           | 2.29090791               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.29090791                  | 0.00000000                             | 929.64666344                        |
| 2X-1  | 0.00                 | 1.80000 %                | 434.78399654                           | 0.65217598               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.65217598                  | 0.00000000                             | 432.28367400                        |
| 2X-2  | 0.00                 | 1.40000 %                | 434.78399654                           | 0.50724798               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50724798                  | 0.00000000                             | 432.28367400                        |
| 2X-3  | 0.00                 | 1.00000 %                | 434.78399654                           | 0.36232001               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.36232001                  | 0.00000000                             | 432.28367400                        |
| 2X-4  | 0.00                 | 0.60000 %                | 434.78399654                           | 0.21739201               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21739201                  | 0.00000000                             | 432.28367400                        |
| 2Y-1  | 0.00                 | 1.80000 %                | 932.13173355                           | 1.39819759               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.39819759                  | 0.00000000                             | 929.64666344                        |
| 2Y-2  | 0.00                 | 1.40000 %                | 932.13173355                           | 1.08748701               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08748701                  | 0.00000000                             | 929.64666344                        |
| 2Y-3  | 0.00                 | 1.00000 %                | 932.13173355                           | 0.77677646               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77677646                  | 0.00000000                             | 929.64666344                        |
| 2Y-4  | 0.00                 | 0.60000 %                | 932.13173355                           | 0.46606588               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.46606588                  | 0.00000000                             | 929.64666344                        |

(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-Nov-2020  
 12-Nov-2020 2:32:59 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              | 2,648,322.53 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | 225,361.59   |
| Total Deposits                                  | 2,873,684.12 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,854,517.46 |
| Total Withdrawals (Pool Distribution Amount)    | 2,873,684.12 |
| 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-Nov-2020  
12-Nov-2020 2:32:59 PM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



## Additional Reporting - Deal Level

| Informational Reporting |           |
|-------------------------|-----------|
| Libor Rate              | 0.149250% |

## Additional Reporting - Group Level

| Cash Reporting                                              |                  |
|-------------------------------------------------------------|------------------|
| <b>Group 1</b>                                              |                  |
| Total Principal Reduction Current                           | 417,637,429.21   |
| Total Principal Reduction Cumulative                        | 7,587,516,792.11 |
| Scheduled Principal Current                                 | 16,357,294.61    |
| Scheduled Principal Cumulative                              | 870,682,553.88   |
| Unscheduled Principal Current                               | 401,503,139.49   |
| Unscheduled Principal Cumulative                            | 6,716,531,087.26 |
| Senior Reduction Amount                                     | 417,181,671.72   |
| Subordinate Reduction Amount                                | 678,762.38       |
| Calculated Tranche Write-Down Amount                        | 0.00             |
| Calculated Tranche Write-Up Amount                          | 223,004.89       |
| Modification Loss Amount                                    | 3,838.39         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00             |
| Recovery Principal on Previously Liquidated Loan Cumulative | 19,090.63        |
| <b>Group 2</b>                                              |                  |
| Total Principal Reduction Current                           | 422,047,110.38   |
| Total Principal Reduction Cumulative                        | 8,072,427,014.08 |
| Scheduled Principal Current                                 | 12,664,438.39    |
| Scheduled Principal Cumulative                              | 771,513,988.83   |
| Unscheduled Principal Current                               | 409,385,028.69   |
| Unscheduled Principal Cumulative                            | 7,300,967,329.34 |
| Senior Reduction Amount                                     | 421,417,389.23   |
| Subordinate Reduction Amount                                | 632,077.85       |
| Calculated Tranche Write-Down Amount                        | 0.00             |
| Calculated Tranche Write-Up Amount                          | 0                |
| Modification Loss Amount                                    | 33,777.63        |
| 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-Nov-2020  
12-Nov-2020 2:32:59 PM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



## Additional Reporting - Group Level

| Informational Reporting                  |                   |
|------------------------------------------|-------------------|
| <b>Group 1</b>                           |                   |
| At Issuance Loan Count                   | 69367             |
| Period Beginning Loan Count              | 44203             |
| Period Reference Pool Removal Loan Count | 1580              |
| Period Ending Loan Count                 | 42624             |
| UPB at Origination                       | 16,688,002,000.00 |
| UPB at Issuance                          | 16,488,934,404.66 |
| UPB Actual Current                       | 8,901,417,612.55  |
| Period PIF Loan Count Current            | 1579              |
| PIF Loan Count Cumulative                | 26626             |
| Period PIF Loan UPB Current              | 397,078,507.17    |
| PIF Loan UPB Cumulative                  | 6,437,280,403.17  |
| Period Partial Prepayment Amount         | 5,280,097.31      |
| 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              | 77,028.97         |
| Credit Event Amount Cumulative           | 1,964,336.76      |
| Total Active Modified Loan Count         | 267               |
| Total Active Modified Loan UPB           | 58,561,309.07     |
| <b>Group 2</b>                           |                   |
| At Issuance Loan Count                   | 66489             |
| Period Beginning Loan Count              | 39034             |
| Period Reference Pool Removal Loan Count | 1724              |
| Period Ending Loan Count                 | 37310             |
| UPB at Origination                       | 15,660,726,000.00 |
| UPB at Issuance                          | 15,509,153,036.28 |
| UPB Actual Current                       | 7,436,726,022.20  |
| Period PIF Loan Count Current            | 1724              |
| PIF Loan Count Cumulative                | 29051             |
| Period PIF Loan UPB Current              | 407,667,097.12    |
| PIF Loan UPB Cumulative                  | 7,115,809,647.68  |
| Period Partial Prepayment Amount         | 2,796,351.28      |
| 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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 25-Nov-2020  
 12-Nov-2020 2:32:59 PM

## Additional Reporting - Group Level

| Informational Reporting               |                |
|---------------------------------------|----------------|
| <b>Group 2</b>                        |                |
| Repurchase Prior Credit Event UPB Cum | 14,861,730.45  |
| Credit Event Amount Current           | 0.00           |
| Credit Event Amount Cumulative        | 7,960,845.38   |
| Total Active Modified Loan Count      | 493            |
| Total Active Modified Loan UPB        | 115,803,779.58 |
| Structural Reporting                  |                |
| <b>Group 1</b>                        |                |
| Senior Percentage                     | 95.850400%     |
| Subordinate Percentage                | 4.149600%      |
| Minimum Credit Enhancement Test Pass? | YES            |
| Delinquency Test Pass?                | NO             |
| Overcollateralization                 | 0.00           |
| <b>Group 2</b>                        |                |
| Senior Percentage                     | 95.009034%     |
| Subordinate Percentage                | 4.990966%      |
| Minimum Credit Enhancement Test Pass? | YES            |
| Delinquency Test Pass?                | NO             |
| Overcollateralization                 | 51,733.61      |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 25-Nov-2020  
12-Nov-2020 2:32:59 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 %     | 4.150000 %       | 4.340000 %    |
| 1M-1  | 0.00                         | 0.00                       | 2.800000 %     | 4.150000 %       | 4.340000 %    |
| 1M-1H | 0.00                         | 0.00                       | 2.800000 %     | 4.150000 %       | 4.340000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.200000 %     | 3.890000 %       | 4.070000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.600000 %     | 2.830000 %       | 2.960000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 1.760000 %       | 1.850000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 1.760000 %       | 1.850000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 1.760000 %       | 1.850000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 0.880000 %       | 0.920000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 0.880000 %       | 0.920000 %    |
| 1B-2H | 0.00                         | 223,004.89                 | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 4.250000 %     | 4.990000 %       | 5.270000 %    |
| 2M-1  | 0.00                         | 0.00                       | 3.450000 %     | 4.990000 %       | 5.270000 %    |
| 2M-1H | 0.00                         | 0.00                       | 3.450000 %     | 4.990000 %       | 5.270000 %    |
| 2M-2A | 0.00                         | 0.00                       | 2.640000 %     | 4.990000 %       | 5.270000 %    |
| 2M-2B | 0.00                         | 0.00                       | 1.820000 %     | 3.590000 %       | 3.800000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 1.970000 %       | 2.090000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 1.970000 %       | 2.090000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 1.970000 %       | 2.090000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 0.990000 %       | 1.040000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 0.990000 %       | 1.040000 %    |
| 2B-2H | 0.00                         | 0.00                       | 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

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



Distribution Date: 25-Nov-2020  
 12-Nov-2020 2:32:59 PM

## 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

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



Distribution Date: 25-Nov-2020  
 12-Nov-2020 2:32:59 PM

## Delinquency Status

| DELINQUENCY |              |                  |            |            |
|-------------|--------------|------------------|------------|------------|
| No. of Days | No. of Loans | UPB              | % of Loans | UPB %      |
| 30 Days     | 922          | 196,054,453.94   | 1.153452 % | 1.199980 % |
| 60 Days     | 552          | 119,996,077.07   | 0.690570 % | 0.734454 % |
| 90 Days     | 445          | 100,707,945.75   | 0.556709 % | 0.616398 % |
| 120 Days    | 471          | 108,155,301.93   | 0.589236 % | 0.661980 % |
| 150 Days    | 871          | 211,095,657.07   | 1.089649 % | 1.292042 % |
| 180+ Days   | 1673         | 412,273,895.57   | 2.092977 % | 2.523383 % |
| Totals      | 4934         | 1,148,283,331.33 | 6.172592 % | 7.028236 % |

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-Nov-2020  
 12-Nov-2020 2:32:59 PM

## Delinquency Status By Group

| Delinquency Group 1 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 409          | 88,358,776.24  | 0.959553 % | 0.992637 % |
| 60 Days             | 250          | 55,354,923.69  | 0.586524 % | 0.621866 % |
| 90 Days             | 216          | 50,529,360.30  | 0.506757 % | 0.567655 % |
| 120 Days            | 225          | 52,710,308.73  | 0.527872 % | 0.592156 % |
| 150 Days            | 413          | 103,710,019.52 | 0.968938 % | 1.165096 % |
| 180+ Days           | 760          | 192,878,680.66 | 1.783033 % | 2.166831 % |
| Totals              | 2273         | 543,542,069.14 | 5.332676 % | 6.106242 % |

| Delinquency Group 2 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 513          | 107,695,677.70 | 1.374966 % | 1.448160 % |
| 60 Days             | 302          | 64,641,153.38  | 0.809434 % | 0.869215 % |
| 90 Days             | 229          | 50,178,585.45  | 0.613776 % | 0.674740 % |
| 120 Days            | 246          | 55,444,993.20  | 0.659341 % | 0.745556 % |
| 150 Days            | 458          | 107,385,637.55 | 1.227553 % | 1.443991 % |
| 180+ Days           | 913          | 219,395,214.91 | 2.447065 % | 2.950159 % |
| Totals              | 2661         | 604,741,262.19 | 7.132136 % | 8.131821 % |

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-Nov-2020  
12-Nov-2020 2:32:59 PM

## Modification Loss Summary

| Group   | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|----------------|---------------|------------------------|-----------------|
| Group 1 | 28             | 6,718,608.48  | 3,838.39               | 0.057131        |
| Group 2 | 273            | 67,208,642.94 | 33,777.63              | 0.050258        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043743840  | 152,541.77  | 161.95                 | 0.106168        |
| Group 1 | 0043747774  | 201,514.14  | 8.11                   | 0.004025        |
| Group 1 | 0043750423  | 275,477.25  | 267.50                 | 0.097104        |
| Group 1 | 0043762430  | 230,058.39  | 76.43                  | 0.033222        |
| Group 1 | 0043763807  | 298,483.24  | 93.28                  | 0.031251        |
| Group 1 | 0043764167  | 181,396.18  | 60.30                  | 0.033242        |
| Group 1 | 0043765536  | 249,188.73  | 77.87                  | 0.031249        |
| Group 1 | 0043766893  | 478,220.40  | 254.82                 | 0.053285        |
| Group 1 | 0043773899  | 198,890.02  | 32.37                  | 0.016275        |
| Group 1 | 0043774094  | 185,829.03  | 319.54                 | 0.171954        |
| Group 1 | 0043775080  | 214,788.99  | 152.16                 | 0.070842        |
| Group 1 | 0043780989  | 88,102.32   | 72.68                  | 0.082495        |
| Group 1 | 0043781034  | 121,808.76  | 63.22                  | 0.051901        |
| Group 1 | 0043783003  | 418,641.09  | 4.70                   | 0.001123        |
| Group 1 | 0043784458  | 200,373.26  | 133.31                 | 0.066531        |
| Group 1 | 0043793126  | 165,719.36  | 51.48                  | 0.031065        |
| Group 1 | 0043793300  | 233,671.66  | 121.70                 | 0.052082        |
| Group 1 | 0043793312  | 462,874.38  | 312.02                 | 0.067409        |
| Group 1 | 0043794105  | 398,969.62  | 166.24                 | 0.041667        |
| Group 1 | 0043797152  | 112,378.48  | 35.12                  | 0.031252        |
| Group 1 | 0043797346  | 367,237.64  | 76.51                  | 0.020834        |
| Group 1 | 0043798911  | 91,766.86   | 95.59                  | 0.104166        |
| Group 1 | 0043801646  | 131,700.52  | 96.03                  | 0.072915        |
| Group 1 | 0043802890  | 287,131.18  | 153.85                 | 0.053582        |

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-Nov-2020  
12-Nov-2020 2:32:59 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0043806483  | 87,936.00   | 72.55                  | 0.082503        |
| Group 1 | 0043807625  | 355,028.27  | 430.81                 | 0.121345        |
| Group 1 | 0043808863  | 142,921.87  | 6.01                   | 0.004205        |
| Group 1 | 0043809028  | 385,959.07  | 442.24                 | 0.114582        |
| Group 2 | 0043810156  | 209,276.45  | 87.20                  | 0.041667        |
| Group 2 | 0043810281  | 372,890.37  | 254.24                 | 0.068181        |
| Group 2 | 0043810574  | 329,121.88  | 137.13                 | 0.041665        |
| Group 2 | 0043810627  | 408,802.31  | 143.84                 | 0.035186        |
| Group 2 | 0043810652  | 309,658.79  | 3.24                   | 0.001046        |
| Group 2 | 0043811359  | 385,736.23  | 168.56                 | 0.043698        |
| Group 2 | 0043811403  | 221,687.80  | 56.85                  | 0.025644        |
| Group 2 | 0043811806  | 59,563.45   | 30.35                  | 0.050954        |
| Group 2 | 0043811815  | 74,116.47   | 71.77                  | 0.096834        |
| Group 2 | 0043812212  | 202,782.66  | 27.32                  | 0.013473        |
| Group 2 | 0043812860  | 105,146.03  | 1.50                   | 0.001427        |
| Group 2 | 0043813782  | 125,834.69  | 139.54                 | 0.110892        |
| Group 2 | 0043813892  | 267,024.68  | 31.64                  | 0.011849        |
| Group 2 | 0043814490  | 321,046.30  | 59.53                  | 0.018542        |
| Group 2 | 0043814648  | 67,047.09   | 48.39                  | 0.072173        |
| Group 2 | 0043814923  | 320,123.02  | 23.29                  | 0.007275        |
| Group 2 | 0043815407  | 317,763.06  | 99.30                  | 0.031250        |
| Group 2 | 0043816083  | 234,875.43  | 108.52                 | 0.046203        |
| Group 2 | 0043816866  | 104,566.13  | 108.92                 | 0.104164        |
| Group 2 | 0043816926  | 279,022.90  | 107.22                 | 0.038427        |
| Group 2 | 0043817462  | 204,651.48  | 62.31                  | 0.030447        |
| Group 2 | 0043818031  | 136,030.61  | 27.79                  | 0.020429        |
| Group 2 | 0043818038  | 145,313.11  | 52.82                  | 0.036349        |
| Group 2 | 0043818151  | 135,286.75  | 64.00                  | 0.047307        |
| Group 2 | 0043818399  | 218,986.85  | 205.98                 | 0.094060        |
| Group 2 | 0043818443  | 34,282.24   | 18.48                  | 0.053905        |
| Group 2 | 0043818584  | 181,697.17  | 92.79                  | 0.051068        |
| Group 2 | 0043818673  | 162,002.84  | 16.88                  | 0.010420        |
| Group 2 | 0043818784  | 315,930.76  | 155.36                 | 0.049175        |
| Group 2 | 0043819333  | 258,133.15  | 138.16                 | 0.053523        |

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-Nov-2020  
 12-Nov-2020 2:32:59 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043819360  | 118,849.96  | 136.18                 | 0.114581        |
| Group 2 | 0043819757  | 191,772.10  | 170.20                 | 0.088751        |
| Group 2 | 0043820331  | 161,121.99  | 83.92                  | 0.052085        |
| Group 2 | 0043820337  | 159,657.56  | 69.91                  | 0.043787        |
| Group 2 | 0043820601  | 138,918.01  | 93.32                  | 0.067176        |
| Group 2 | 0043820673  | 171,268.13  | 97.62                  | 0.056998        |
| Group 2 | 0043820684  | 224,706.84  | 163.66                 | 0.072833        |
| Group 2 | 0043821562  | 314,158.17  | 84.52                  | 0.026904        |
| Group 2 | 0043821855  | 174,374.57  | 18.16                  | 0.010414        |
| Group 2 | 0043822060  | 335,750.22  | 114.68                 | 0.034156        |
| Group 2 | 0043822161  | 421,591.47  | 87.83                  | 0.020833        |
| Group 2 | 0043822458  | 328,124.79  | 61.34                  | 0.018694        |
| Group 2 | 0043822741  | 154,518.04  | 43.48                  | 0.028139        |
| Group 2 | 0043823119  | 332,388.49  | 469.06                 | 0.141118        |
| Group 2 | 0043823305  | 316,636.90  | 125.81                 | 0.039733        |
| Group 2 | 0043823409  | 241,244.53  | 154.24                 | 0.063935        |
| Group 2 | 0043823412  | 258,549.20  | 113.36                 | 0.043845        |
| Group 2 | 0043823460  | 347,694.54  | 181.09                 | 0.052083        |
| Group 2 | 0043823780  | 134,439.10  | 13.27                  | 0.009871        |
| Group 2 | 0043824039  | 159,479.04  | 199.35                 | 0.125001        |
| Group 2 | 0043824052  | 169,797.13  | 64.26                  | 0.037845        |
| Group 2 | 0043824656  | 135,916.25  | 84.95                  | 0.062502        |
| Group 2 | 0043825279  | 229,319.31  | 23.87                  | 0.010409        |
| Group 2 | 0043825287  | 351,694.62  | 83.72                  | 0.023805        |
| Group 2 | 0043825485  | 125,930.29  | 15.76                  | 0.012515        |
| Group 2 | 0043825510  | 212,213.04  | 88.42                  | 0.041666        |
| Group 2 | 0043825634  | 203,323.31  | 48.80                  | 0.024001        |
| Group 2 | 0043825809  | 425,586.12  | 354.66                 | 0.083334        |
| Group 2 | 0043826233  | 216,769.28  | 50.03                  | 0.023080        |
| Group 2 | 0043826271  | 335,179.31  | 92.47                  | 0.027588        |
| Group 2 | 0043826301  | 203,163.72  | 52.94                  | 0.026058        |
| Group 2 | 0043826535  | 316,451.45  | 159.54                 | 0.050415        |
| Group 2 | 0043826571  | 273,053.07  | 284.43                 | 0.104167        |
| Group 2 | 0043826576  | 232,354.35  | 144.05                 | 0.061996        |

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-Nov-2020  
 12-Nov-2020 2:32:59 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043826648  | 92,733.27   | 40.35                  | 0.043512        |
| Group 2 | 0043827209  | 467,681.02  | 137.45                 | 0.029390        |
| Group 2 | 0043827268  | 241,980.95  | 27.93                  | 0.011542        |
| Group 2 | 0043827505  | 245,461.74  | 45.50                  | 0.018536        |
| Group 2 | 0043827520  | 208,322.01  | 76.21                  | 0.036583        |
| Group 2 | 0043827637  | 275,999.82  | 28.75                  | 0.010417        |
| Group 2 | 0043828096  | 105,094.91  | 89.06                  | 0.084742        |
| Group 2 | 0043828322  | 134,173.57  | 55.91                  | 0.041670        |
| Group 2 | 0043828742  | 335,341.41  | 114.02                 | 0.034001        |
| Group 2 | 0043828856  | 73,503.58   | 27.75                  | 0.037753        |
| Group 2 | 0043828910  | 424,576.73  | 313.50                 | 0.073838        |
| Group 2 | 0043829022  | 187,641.47  | 104.95                 | 0.055931        |
| Group 2 | 0043829795  | 216,990.82  | 312.64                 | 0.144080        |
| Group 2 | 0043829899  | 153,170.05  | 26.53                  | 0.017321        |
| Group 2 | 0043830309  | 117,246.85  | 64.63                  | 0.055123        |
| Group 2 | 0043830443  | 370,750.69  | 149.33                 | 0.040278        |
| Group 2 | 0043830477  | 251,198.57  | 130.83                 | 0.052082        |
| Group 2 | 0043830677  | 90,556.39   | 47.16                  | 0.052078        |
| Group 2 | 0043830697  | 408,491.07  | 179.50                 | 0.043942        |
| Group 2 | 0043830892  | 385,281.42  | 69.73                  | 0.018098        |
| Group 2 | 0043831199  | 220,450.80  | 141.51                 | 0.064191        |
| Group 2 | 0043831210  | 223,250.74  | 21.33                  | 0.009554        |
| Group 2 | 0043831472  | 207,371.08  | 198.42                 | 0.095684        |
| Group 2 | 0043831606  | 360,652.69  | 93.65                  | 0.025967        |
| Group 2 | 0043832066  | 159,266.75  | 97.22                  | 0.061042        |
| Group 2 | 0043832276  | 321,792.16  | 100.56                 | 0.031250        |
| Group 2 | 0043832303  | 225,506.63  | 140.94                 | 0.062499        |
| Group 2 | 0043832701  | 217,923.70  | 158.90                 | 0.072915        |
| Group 2 | 0043832708  | 236,798.92  | 98.67                  | 0.041668        |
| Group 2 | 0043833586  | 168,670.21  | 109.07                 | 0.064665        |
| Group 2 | 0043833611  | 86,808.44   | 45.21                  | 0.052080        |
| Group 2 | 0043833703  | 287,080.27  | 131.91                 | 0.045949        |
| Group 2 | 0043834118  | 138,909.92  | 57.13                  | 0.041127        |
| Group 2 | 0043834160  | 125,337.04  | 27.25                  | 0.021741        |

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-Nov-2020  
 12-Nov-2020 2:32:59 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  | 201,098.45  | 149.23                 | 0.074207        |
| Group 2 | 0043834924  | 216,565.64  | 168.66                 | 0.077879        |
| Group 2 | 0043835128  | 290,957.84  | 120.64                 | 0.041463        |
| Group 2 | 0043835145  | 313,957.07  | 116.99                 | 0.037263        |
| Group 2 | 0043835181  | 307,729.63  | 192.33                 | 0.062500        |
| Group 2 | 0043835530  | 216,496.15  | 45.10                  | 0.020832        |
| Group 2 | 0043835927  | 346,112.18  | 180.85                 | 0.052252        |
| Group 2 | 0043836074  | 78,840.13   | 117.05                 | 0.148465        |
| Group 2 | 0043836090  | 70,009.77   | 44.82                  | 0.064020        |
| Group 2 | 0043836131  | 632,892.32  | 516.99                 | 0.081687        |
| Group 2 | 0043836143  | 413,637.83  | 527.70                 | 0.127575        |
| Group 2 | 0043836349  | 157,181.88  | 65.01                  | 0.041360        |
| Group 2 | 0043836517  | 173,705.54  | 52.00                  | 0.029936        |
| Group 2 | 0043836552  | 156,294.96  | 32.56                  | 0.020832        |
| Group 2 | 0043836588  | 92,316.04   | 56.10                  | 0.060770        |
| Group 2 | 0043836979  | 135,304.91  | 112.75                 | 0.083330        |
| Group 2 | 0043837118  | 134,913.42  | 64.19                  | 0.047579        |
| Group 2 | 0043837138  | 146,326.76  | 194.72                 | 0.133072        |
| Group 2 | 0043837149  | 209,236.29  | 109.96                 | 0.052553        |
| Group 2 | 0043837183  | 287,773.42  | 78.65                  | 0.027331        |
| Group 2 | 0043837415  | 419,632.37  | 111.53                 | 0.026578        |
| Group 2 | 0043837815  | 266,819.89  | 222.35                 | 0.083333        |
| Group 2 | 0043837876  | 180,788.91  | 5.99                   | 0.003313        |
| Group 2 | 0043838114  | 502,341.85  | 470.95                 | 0.093751        |
| Group 2 | 0043838891  | 336,520.91  | 314.24                 | 0.093379        |
| Group 2 | 0043838945  | 197,316.81  | 254.94                 | 0.129203        |
| Group 2 | 0043839771  | 300,232.24  | 85.53                  | 0.028488        |
| Group 2 | 0043840171  | 363,457.26  | 150.68                 | 0.041457        |
| Group 2 | 0043840199  | 395,887.75  | 231.53                 | 0.058484        |
| Group 2 | 0043840550  | 306,241.44  | 223.30                 | 0.072916        |
| Group 2 | 0043840843  | 184,578.97  | 152.10                 | 0.082404        |
| Group 2 | 0043840986  | 309,377.77  | 386.72                 | 0.124999        |
| Group 2 | 0043841064  | 114,667.00  | 53.95                  | 0.047049        |

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-Nov-2020  
 12-Nov-2020 2:32:59 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043841361  | 364,999.96  | 50.95                  | 0.013959        |
| Group 2 | 0043841387  | 146,864.39  | 66.01                  | 0.044946        |
| Group 2 | 0043841424  | 378,488.74  | 95.15                  | 0.025139        |
| Group 2 | 0043841754  | 261,970.37  | 152.26                 | 0.058121        |
| Group 2 | 0043841923  | 143,812.86  | 89.88                  | 0.062498        |
| Group 2 | 0043841961  | 142,501.59  | 103.91                 | 0.072918        |
| Group 2 | 0043841995  | 112,868.49  | 15.91                  | 0.014096        |
| Group 2 | 0043842399  | 372,754.53  | 113.90                 | 0.030556        |
| Group 2 | 0043842666  | 402,384.06  | 41.92                  | 0.010418        |
| Group 2 | 0043842682  | 285,763.84  | 119.07                 | 0.041667        |
| Group 2 | 0043842691  | 302,219.23  | 158.86                 | 0.052564        |
| Group 2 | 0043842714  | 139,416.72  | 116.18                 | 0.083333        |
| Group 2 | 0043842734  | 279,447.28  | 156.28                 | 0.055925        |
| Group 2 | 0043842906  | 206,908.40  | 280.19                 | 0.135417        |
| Group 2 | 0043843236  | 111,622.99  | 40.76                  | 0.036516        |
| Group 2 | 0043843296  | 372,478.48  | 232.80                 | 0.062500        |
| Group 2 | 0043843418  | 230,609.01  | 158.82                 | 0.068870        |
| Group 2 | 0043843470  | 193,234.13  | 90.80                  | 0.046990        |
| Group 2 | 0043843491  | 163,803.69  | 18.15                  | 0.011080        |
| Group 2 | 0043843495  | 268,543.75  | 4.77                   | 0.001776        |
| Group 2 | 0043843644  | 342,123.74  | 184.40                 | 0.053899        |
| Group 2 | 0043843910  | 216,598.19  | 101.04                 | 0.046649        |
| Group 2 | 0043844350  | 343,178.58  | 285.98                 | 0.083333        |
| Group 2 | 0043844351  | 379,587.04  | 474.48                 | 0.124999        |
| Group 2 | 0043844621  | 373,682.35  | 272.48                 | 0.072918        |
| Group 2 | 0043844664  | 137,110.42  | 38.10                  | 0.027788        |
| Group 2 | 0043844687  | 128,895.51  | 96.93                  | 0.075200        |
| Group 2 | 0043844880  | 363,720.94  | 265.21                 | 0.072916        |
| Group 2 | 0043844901  | 306,389.89  | 145.02                 | 0.047332        |
| Group 2 | 0043844996  | 190,449.72  | 72.05                  | 0.037832        |
| Group 2 | 0043845034  | 246,094.96  | 300.58                 | 0.122140        |
| Group 2 | 0043845163  | 231,705.77  | 39.39                  | 0.017000        |
| Group 2 | 0043845191  | 382,041.24  | 517.35                 | 0.135417        |
| Group 2 | 0043845319  | 286,508.17  | 84.34                  | 0.029437        |

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-Nov-2020  
 12-Nov-2020 2:32:59 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043845340  | 253,839.54  | 80.83                  | 0.031843        |
| Group 2 | 0043845780  | 227,779.26  | 94.91                  | 0.041668        |
| Group 2 | 0043845908  | 583,917.82  | 31.75                  | 0.005437        |
| Group 2 | 0043846042  | 242,999.21  | 50.01                  | 0.020580        |
| Group 2 | 0043846554  | 115,729.27  | 4.45                   | 0.003845        |
| Group 2 | 0043846610  | 329,425.74  | 205.89                 | 0.062500        |
| Group 2 | 0043846764  | 418,854.87  | 34.05                  | 0.008129        |
| Group 2 | 0043846856  | 103,508.44  | 18.43                  | 0.017805        |
| Group 2 | 0043846913  | 187,010.44  | 40.63                  | 0.021726        |
| Group 2 | 0043846973  | 310,800.65  | 150.45                 | 0.048407        |
| Group 2 | 0043847434  | 207,045.14  | 93.34                  | 0.045082        |
| Group 2 | 0043848445  | 245,145.33  | 76.61                  | 0.031251        |
| Group 2 | 0043848608  | 412,272.27  | 186.02                 | 0.045121        |
| Group 2 | 0043848927  | 191,003.63  | 47.04                  | 0.024628        |
| Group 2 | 0043848946  | 297,318.62  | 216.79                 | 0.072915        |
| Group 2 | 0043849270  | 238,733.03  | 54.25                  | 0.022724        |
| Group 2 | 0043849330  | 217,778.13  | 45.37                  | 0.020833        |
| Group 2 | 0043849415  | 409,418.09  | 95.26                  | 0.023267        |
| Group 2 | 0043849696  | 152,814.93  | 45.74                  | 0.029932        |
| Group 2 | 0043849854  | 170,745.66  | 167.30                 | 0.097982        |
| Group 2 | 0043849984  | 57,535.21   | 14.01                  | 0.024350        |
| Group 2 | 0043849990  | 195,275.21  | 17.13                  | 0.008772        |
| Group 2 | 0043850625  | 150,241.09  | 109.55                 | 0.072916        |
| Group 2 | 0043850738  | 155,242.31  | 80.86                  | 0.052086        |
| Group 2 | 0043850765  | 295,243.50  | 152.89                 | 0.051784        |
| Group 2 | 0043851263  | 401,459.10  | 113.08                 | 0.028167        |
| Group 2 | 0043851792  | 101,463.83  | 76.46                  | 0.075357        |
| Group 2 | 0043852439  | 311,859.47  | 259.88                 | 0.083332        |
| Group 2 | 0043852465  | 108,684.85  | 67.46                  | 0.062069        |
| Group 2 | 0043852701  | 247,339.87  | 180.35                 | 0.072916        |
| Group 2 | 0043853072  | 366,216.24  | 251.04                 | 0.068550        |
| Group 2 | 0043853250  | 142,660.37  | 208.05                 | 0.145836        |
| Group 2 | 0043853380  | 344,040.75  | 42.40                  | 0.012324        |
| Group 2 | 0043854538  | 372,495.29  | 66.16                  | 0.017761        |

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-Nov-2020  
 12-Nov-2020 2:33:00 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043854594  | 408,118.51  | 155.67                 | 0.038143        |
| Group 2 | 0043854633  | 255,533.12  | 79.85                  | 0.031248        |
| Group 2 | 0043855005  | 295,184.12  | 32.21                  | 0.010912        |
| Group 2 | 0043855199  | 324,099.68  | 168.80                 | 0.052083        |
| Group 2 | 0043855514  | 64,241.84   | 33.46                  | 0.052084        |
| Group 2 | 0043855655  | 181,574.05  | 40.40                  | 0.022250        |
| Group 2 | 0043855733  | 143,754.51  | 54.64                  | 0.038009        |
| Group 2 | 0043856088  | 193,231.81  | 141.89                 | 0.073430        |
| Group 2 | 0043856237  | 417,025.62  | 263.21                 | 0.063116        |
| Group 2 | 0043856292  | 194,039.12  | 40.42                  | 0.020831        |
| Group 2 | 0043856910  | 358,086.32  | 114.85                 | 0.032073        |
| Group 2 | 0043857123  | 248,380.49  | 25.87                  | 0.010415        |
| Group 2 | 0043857612  | 127,157.13  | 145.70                 | 0.114583        |
| Group 2 | 0043858295  | 174,232.83  | 23.71                  | 0.013608        |
| Group 2 | 0043858379  | 253,940.98  | 259.39                 | 0.102146        |
| Group 2 | 0043858827  | 159,439.13  | 66.43                  | 0.041665        |
| Group 2 | 0043859413  | 356,941.15  | 191.98                 | 0.053785        |
| Group 2 | 0043860139  | 330,749.49  | 315.40                 | 0.095359        |
| Group 2 | 0043860503  | 435,407.87  | 204.20                 | 0.046899        |
| Group 2 | 0043860712  | 168,218.23  | 93.72                  | 0.055713        |
| Group 2 | 0043860909  | 145,507.32  | 136.41                 | 0.093748        |
| Group 2 | 0043861008  | 396,137.55  | 201.49                 | 0.050864        |
| Group 2 | 0043861739  | 353,198.80  | 58.06                  | 0.016438        |
| Group 2 | 0043861777  | 237,842.11  | 179.44                 | 0.075445        |
| Group 2 | 0043862024  | 123,592.21  | 64.37                  | 0.052083        |
| Group 2 | 0043862041  | 347,491.83  | 10.71                  | 0.003082        |
| Group 2 | 0043862125  | 316,791.34  | 203.03                 | 0.064090        |
| Group 2 | 0043862164  | 371,360.21  | 234.24                 | 0.063076        |
| Group 2 | 0043862302  | 231,942.25  | 241.61                 | 0.104168        |
| Group 2 | 0043862402  | 160,433.00  | 86.12                  | 0.053680        |
| Group 2 | 0043862745  | 290,452.76  | 197.12                 | 0.067866        |
| Group 2 | 0043863440  | 418,015.68  | 241.22                 | 0.057706        |
| Group 2 | 0043863485  | 514,320.01  | 128.52                 | 0.024988        |
| Group 2 | 0043863569  | 245,686.39  | 88.76                  | 0.036127        |

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-Nov-2020  
 12-Nov-2020 2:33:00 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0043864325  | 47,197.25   | 20.56                  | 0.043562        |
| Group 2 | 0043864328  | 199,785.50  | 260.76                 | 0.130520        |
| Group 2 | 0043865091  | 175,710.75  | 146.43                 | 0.083336        |
| Group 2 | 0043865251  | 111,875.01  | 9.53                   | 0.008518        |
| Group 2 | 0043865301  | 284,200.66  | 175.40                 | 0.061717        |
| Group 2 | 0043865594  | 151,637.80  | 63.18                  | 0.041665        |
| Group 2 | 0043865894  | 100,663.99  | 50.80                  | 0.050465        |
| Group 2 | 0043866196  | 116,204.93  | 25.66                  | 0.022082        |
| Group 2 | 0043866686  | 213,248.39  | 111.07                 | 0.052085        |
| Group 2 | 0043866786  | 201,733.07  | 131.36                 | 0.065116        |
| Group 2 | 0043867128  | 366,722.13  | 152.80                 | 0.041666        |
| Group 2 | 0043867274  | 379,025.74  | 118.45                 | 0.031251        |
| Group 2 | 0043868265  | 141,756.12  | 147.66                 | 0.104165        |
| Group 2 | 0043868595  | 186,080.19  | 243.94                 | 0.131094        |
| Group 2 | 0043868873  | 222,773.83  | 92.82                  | 0.041666        |
| Group 2 | 0043869417  | 149,210.94  | 77.71                  | 0.052081        |
| Group 2 | 0043869592  | 423,482.95  | 176.45                 | 0.041666        |
| Group 2 | 0043870369  | 236,649.40  | 18.89                  | 0.007982        |
| Group 2 | 0043870820  | 364,794.22  | 76.00                  | 0.020834        |
| Group 2 | 0043871081  | 93,642.24   | 60.69                  | 0.064810        |
| Group 2 | 0043871090  | 424,147.81  | 267.60                 | 0.063091        |
| Group 2 | 0043871300  | 403,745.93  | 141.11                 | 0.034950        |
| Group 2 | 0043871515  | 269,781.92  | 196.72                 | 0.072918        |
| Group 2 | 0043871516  | 412,764.21  | 231.06                 | 0.055979        |
| Group 2 | 0043872042  | 89,185.61   | 42.70                  | 0.047878        |
| Group 2 | 0043872136  | 144,374.75  | 83.03                  | 0.057510        |
| Group 2 | 0043872834  | 605,999.92  | 441.87                 | 0.072916        |
| Group 2 | 0043873145  | 89,283.91   | 37.62                  | 0.042135        |
| Group 2 | 0043873365  | 182,337.08  | 89.01                  | 0.048816        |
| Group 2 | 0043873542  | 337,661.47  | 126.55                 | 0.037478        |
| Group 2 | 0043874498  | 242,935.60  | 61.92                  | 0.025488        |
| Group 2 | 0043874656  | 385,937.35  | 184.82                 | 0.047889        |
| Group 2 | 0043874891  | 200,923.07  | 73.74                  | 0.036701        |
| Group 2 | 0043874901  | 310,473.16  | 294.22                 | 0.094765        |

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-Nov-2020  
12-Nov-2020 2:33:00 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 | 0043875350  | 282,350.94  | 88.23                  | 0.031248        |
| Group 2 | 0043875397  | 120,309.21  | 56.90                  | 0.047295        |
| Group 2 | 0043875511  | 368,193.65  | 230.12                 | 0.062500        |
| Group 2 | 0043876004  | 161,946.87  | 93.04                  | 0.057451        |
| Group 2 | 0043876485  | 340,374.24  | 177.28                 | 0.052084        |

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-Nov-2020  
12-Nov-2020 2:33:00 PM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 1          | 77,028.97         | 16,851.77             | 21.877             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043765090     | 77,028.97         | 16,851.77             | 21.877             |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 5          | 1,164,677.54      | (242,213.36)          | (140.16)                    | (0.012)            |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0043773268     | 258,768.31        | (234,485.49)          | 35,118.70                   | 13.571             |
| 0043803566     | 145,823.61        | (5,371.17)            | (5,939.51)                  | (4.073)            |
| 0043829382     | 399,655.56        | (2,593.90)            | (38,659.99)                 | (9.673)            |
| 0043855231     | 107,436.24        | 4.52                  | 6,172.31                    | 5.745              |
| 0043876076     | 252,993.82        | 232.68                | 3,168.33                    | 1.252              |

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-Nov-2020  
 12-Nov-2020 2:33:00 PM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 64             | 9,925,182.14      | 251,417.39            | 2.533              |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043742158     | 155,812.77        | 4,761.59              | 3.056              |
| 0043749376     | 55,211.78         | 6,320.26              | 11.447             |
| 0043759014     | 98,571.71         | (1,499.80)            | (1.522)            |
| 0043760735     | 80,853.98         | 33,057.27             | 40.885             |
| 0043765027     | 58,833.71         | 16,851.37             | 28.642             |
| 0043765090     | 77,028.97         | 16,851.77             | 21.877             |
| 0043773268     | 258,768.31        | 35,118.70             | 13.571             |
| 0043775162     | 164,527.69        | 60,609.89             | 36.839             |
| 0043780901     | 93,911.13         | 2,829.85              | 3.013              |
| 0043785720     | 104,145.84        | 6,503.21              | 6.244              |
| 0043792192     | 86,209.79         | 37,112.43             | 43.049             |
| 0043795728     | 91,391.47         | 10,646.77             | 11.650             |
| 0043797868     | 56,621.88         | 2,875.28              | 5.078              |
| 0043799828     | 93,226.72         | (3,468.18)            | (3.720)            |
| 0043800102     | 61,550.35         | 23,699.59             | 38.504             |
| 0043801094     | 152,182.02        | 21,497.92             | 14.126             |
| 0043802446     | 129,665.03        | 35,322.56             | 27.241             |
| 0043803566     | 145,823.61        | (5,939.51)            | (4.073)            |
| 0043810171     | 131,109.15        | 310.03                | 0.236              |
| 0043811262     | 195,074.13        | (28,937.01)           | (14.834)           |
| 0043812998     | 79,566.22         | 5,197.81              | 6.533              |
| 0043815152     | 149,482.30        | (41,519.79)           | (27.776)           |

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-Nov-2020  
 12-Nov-2020 2:33:00 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043816447  | 299,058.66     | (84,097.67)        | (28.121)        |
| 0043816703  | 86,281.14      | 69,501.01          | 80.552          |
| 0043816865  | 101,708.79     | 5,310.29           | 5.221           |
| 0043818201  | 107,383.96     | 2,472.40           | 2.302           |
| 0043819652  | 101,992.82     | 39,632.35          | 38.858          |
| 0043819782  | 185,301.51     | (26,055.08)        | (14.061)        |
| 0043819872  | 187,610.26     | 2,614.00           | 1.393           |
| 0043823106  | 276,246.76     | (11,493.29)        | (4.161)         |
| 0043823769  | 117,851.46     | 1,438.89           | 1.221           |
| 0043824792  | 88,515.53      | (13,390.19)        | (15.128)        |
| 0043828564  | 106,221.21     | 12,775.61          | 12.027          |
| 0043829382  | 399,655.56     | (38,659.99)        | (9.673)         |
| 0043829607  | 298,382.23     | (13,747.14)        | (4.607)         |
| 0043832426  | 294,057.73     | 7,900.87           | 2.687           |
| 0043833880  | 316,948.69     | (2,549.26)         | (0.804)         |
| 0043836281  | 93,290.55      | (29,051.74)        | (31.141)        |
| 0043837129  | 111,440.08     | 1,709.45           | 1.534           |
| 0043837301  | 211,696.42     | 1,052.30           | 0.497           |
| 0043838337  | 231,374.80     | 5,419.21           | 2.342           |
| 0043845254  | 181,908.35     | 4,116.72           | 2.263           |
| 0043846870  | 96,883.67      | (1,556.05)         | (1.606)         |
| 0043847626  | 105,137.55     | (7,933.61)         | (7.546)         |
| 0043848554  | 302,025.92     | 2,840.93           | 0.941           |
| 0043848996  | 178,541.99     | 14,728.80          | 8.249           |
| 0043851226  | 104,043.59     | 12,679.42          | 12.187          |
| 0043854079  | 154,005.35     | 2,623.59           | 1.704           |
| 0043855231  | 107,436.24     | 6,172.31           | 5.745           |
| 0043855235  | 116,303.15     | 20,752.39          | 17.843          |
| 0043857400  | 67,047.91      | 2,320.41           | 3.461           |

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-Nov-2020  
 12-Nov-2020 2:33:00 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043858303  | 72,625.77      | 1,957.96           | 2.696           |
| 0043860297  | 46,453.96      | 4,510.78           | 9.710           |
| 0043863422  | 43,409.14      | (2,710.96)         | (6.245)         |
| 0043864192  | 374,485.77     | 49,060.17          | 13.101          |
| 0043864797  | 176,066.71     | 16,684.19          | 9.476           |
| 0043865707  | 383,506.53     | 13,303.46          | 3.469           |
| 0043867771  | 134,773.57     | 12,999.64          | 9.646           |
| 0043868926  | 155,670.18     | 1,618.18           | 1.039           |
| 0043869608  | 74,917.39      | 4,085.38           | 5.453           |
| 0043870841  | 365,641.22     | (28,885.22)        | (7.900)         |
| 0043872601  | 122,196.42     | 5,468.57           | 4.475           |
| 0043876076  | 252,993.82     | 3,168.33           | 1.252           |
| 0043876272  | 174,521.22     | (55,572.03)        | (31.843)        |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



Distribution Date: 25-Nov-2020  
12-Nov-2020 2:33:00 PM

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

|         | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|---------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group   | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group 1 | 3                   | 481,620.89                | (223,004.89)                | (0.003 %)               | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 3                   | 481,620.89                          | (223,004.89)                | (0.003 %)               |
| Group 2 | 3                   | 760,085.62                | (2,356.70)                  | (0.000 %)               | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 3                   | 760,085.62                          | (2,356.70)                  | (0.000 %)               |
| Total   | 6                   | 1,241,706.51              | (225,361.59)                | (0.001 %)               | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 6                   | 1,241,706.51                        | (225,361.59)                | (0.001 %)               |

## 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                 | 16,851.77            | 16,851.77                       |
| Group 1 | 0043773268  | 268,000.00                   | 4.500 %           | PA    | 80.00              | 360           | 258,768.31                          | 09/30/2020                 | (234,485.49)         | 35,118.70                       |
| Group 1 | 0043803566  | 150,000.00                   | 3.750 %           | WI    | 67.00              | 360           | 145,823.61                          | 06/30/2020                 | (5,371.17)           | (5,939.51)                      |
| Group 2 | 0043829382  | 409,000.00                   | 4.125 %           | FL    | 95.00              | 360           | 399,655.56                          | 09/30/2020                 | (2,593.90)           | (38,659.99)                     |
| Group 2 | 0043855231  | 108,000.00                   | 4.500 %           | IN    | 95.00              | 360           | 107,436.24                          | 09/30/2020                 | 4.52                 | 6,172.31                        |
| Group 2 | 0043876076  | 261,000.00                   | 4.500 %           | AL    | 95.00              | 360           | 252,993.82                          | 08/31/2020                 | 232.68               | 3,168.33                        |

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

\* This data is currently not provided for reporting.

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

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



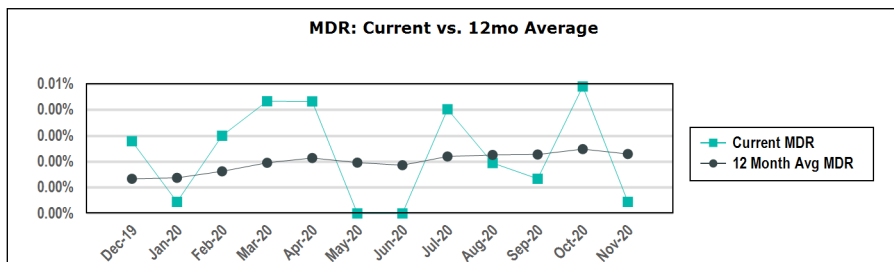
Distribution Date: 25-Nov-2020  
12-Nov-2020 2:33:00 PM

## Realized Loss Report - Collateral

### Summary

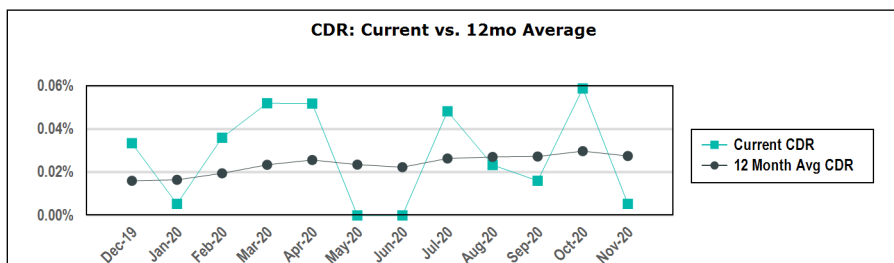
#### MDR

Current Month 0.000 %  
3 Month Average 0.002 %  
12 Month Average 0.002 %



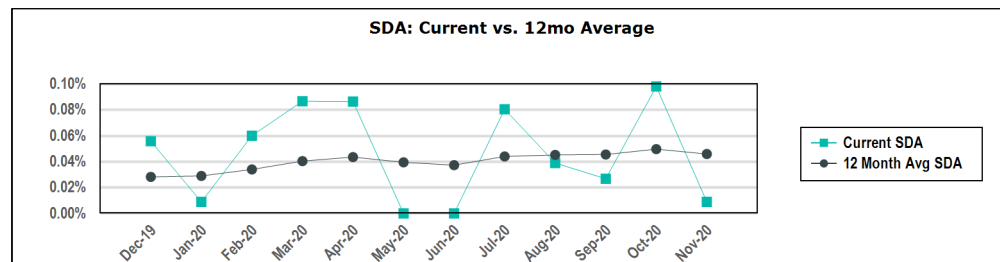
#### CDR

Current Month 0.005 %  
3 Month Average 0.027 %  
12 Month Average 0.028 %



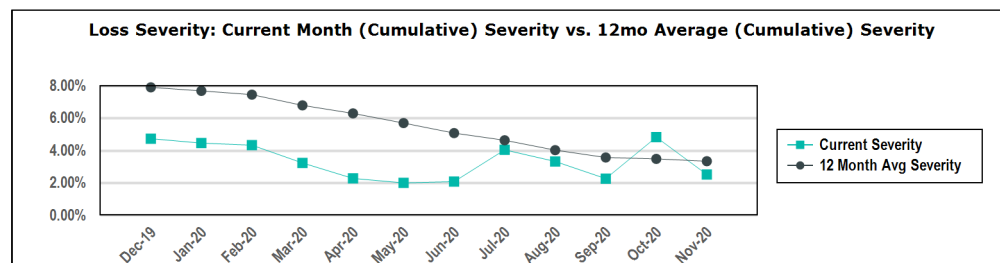
#### SDA

Current Month 0.009 %  
3 Month Average 0.045 %  
12 Month Average 0.046 %



#### Loss Severity

Current Month (Cumulative) 2.533 %  
3 Month Average (Cumulative) 3.217 %  
12 Month Average (Cumulative) 3.356 %



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



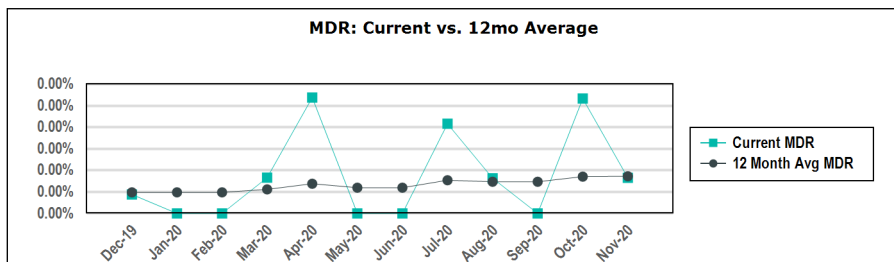
Distribution Date: 25-Nov-2020  
12-Nov-2020 2:33:01 PM

## Realized Loss Report - Collateral

### Group 1

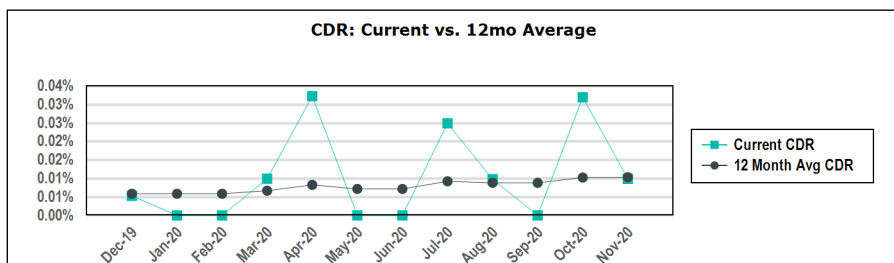
#### MDR

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



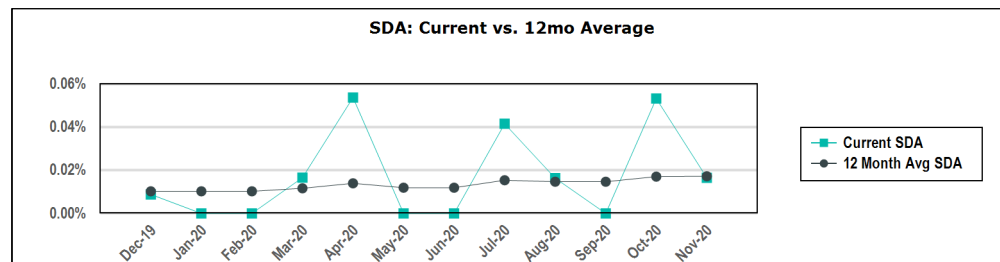
#### CDR

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



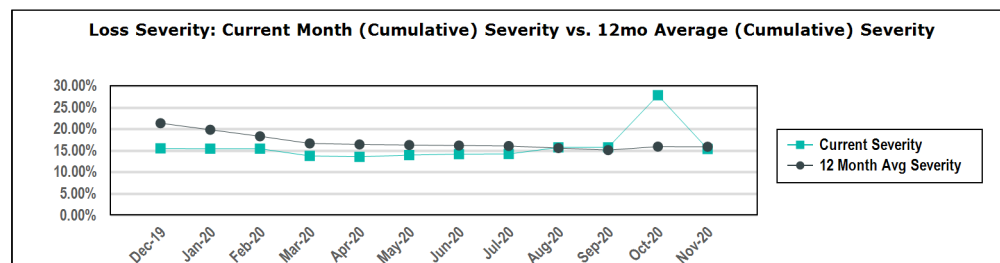
#### SDA

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



#### Loss Severity

Current Month (Cumulative) 15.433 %  
3 Month Average (Cumulative) 19.696 %  
12 Month Average (Cumulative) 15.939 %



# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C06



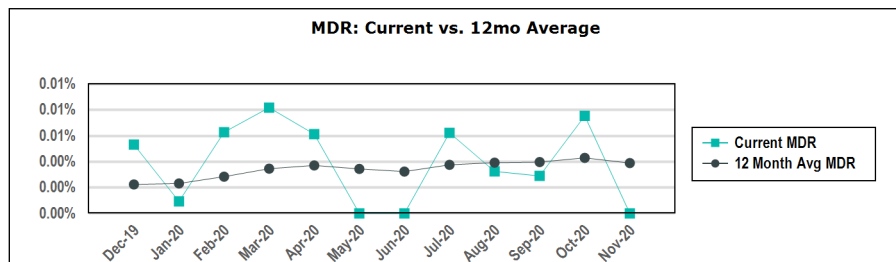
Distribution Date: 25-Nov-2020  
12-Nov-2020 2:33:02 PM

## Realized Loss Report - Collateral

### Group 2

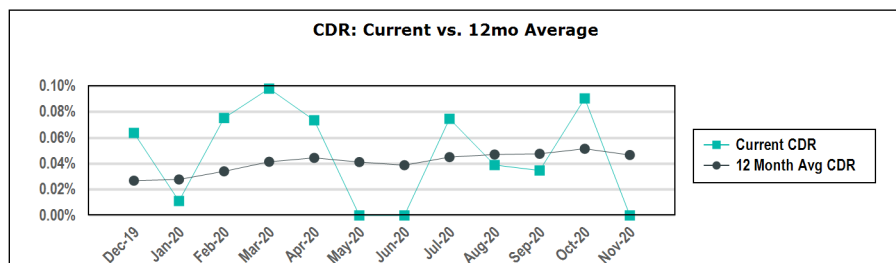
#### MDR

Current Month 0.000 %  
3 Month Average 0.003 %  
12 Month Average 0.004 %



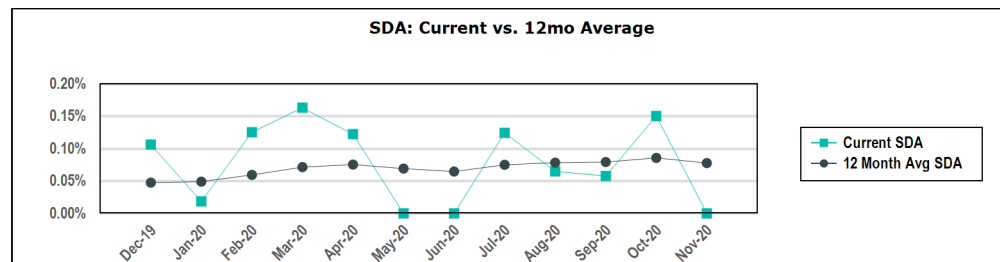
#### CDR

Current Month 0.000 %  
3 Month Average 0.042 %  
12 Month Average 0.047 %



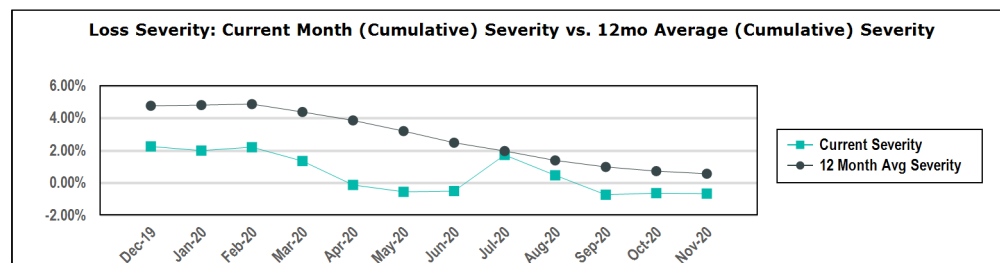
#### SDA

Current Month 0.000 %  
3 Month Average 0.070 %  
12 Month Average 0.078 %



#### Loss Severity

Current Month (Cumulative) (0.650) %  
3 Month Average (Cumulative) (0.663) %  
12 Month Average (Cumulative) 0.579 %



#### 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-Nov-2020  
12-Nov-2020 2:33:02 PM

## Prepayment Rates

### Summary

#### SMM

Current Month 4.727 %  
3 Month Average 4.527 %  
12 Month Average 3.047 %

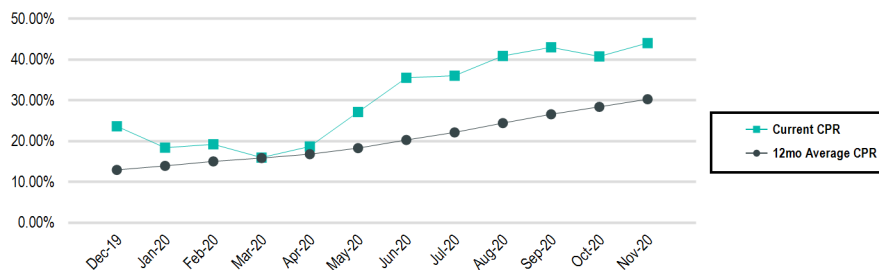
#### CPR

Current Month 44.072 %  
3 Month Average 42.631 %  
12 Month Average 30.307 %

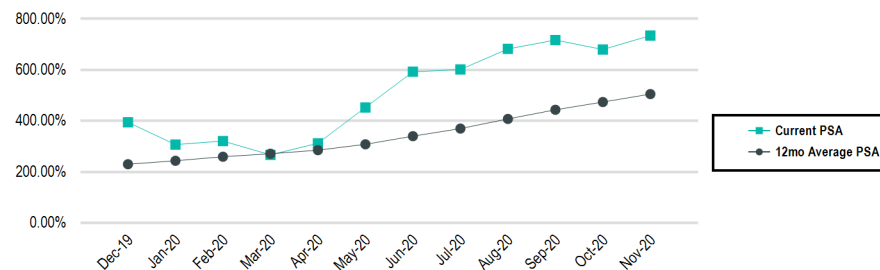
#### PSA

Current Month 734.541 %  
3 Month Average 710.523 %  
12 Month Average 505.116 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Group 1

#### SMM

Current Month 4.314 %  
3 Month Average 4.079 %  
12 Month Average 2.637 %

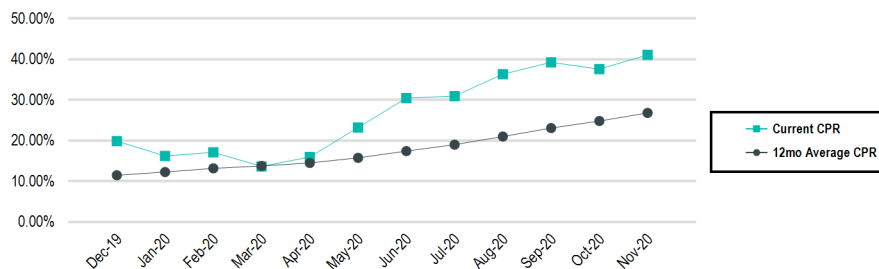
#### CPR

Current Month 41.088 %  
3 Month Average 39.319 %  
12 Month Average 26.827 %

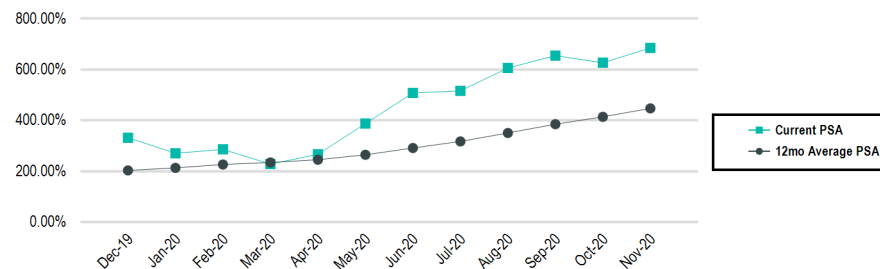
#### PSA

Current Month 684.801 %  
3 Month Average 655.322 %  
12 Month Average 447.116 %

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-Nov-2020  
12-Nov-2020 2:33:03 PM

## Prepayment Rates

### Group 2

#### SMM

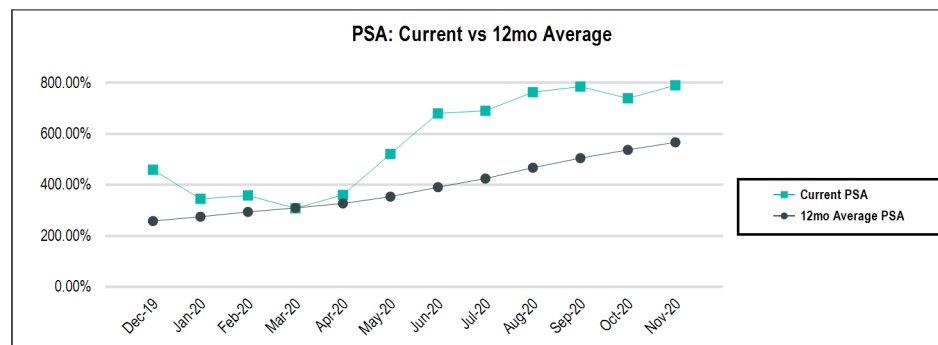
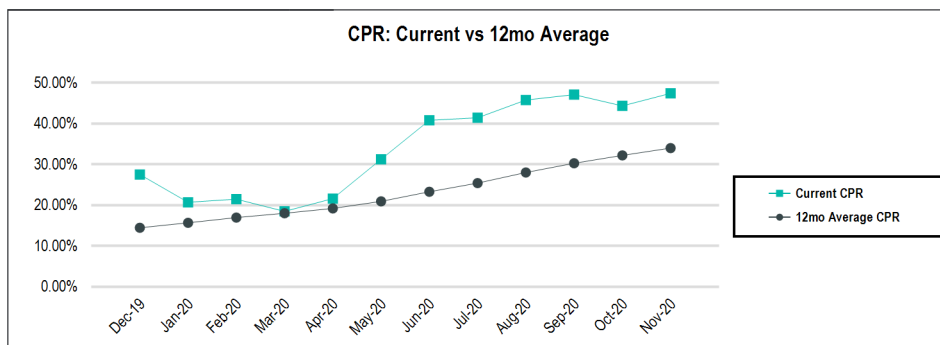
|                  |         |
|------------------|---------|
| Current Month    | 5.218 % |
| 3 Month Average  | 5.052 % |
| 12 Month Average | 3.509 % |

#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 47.431 % |
| 3 Month Average  | 46.303 % |
| 12 Month Average | 34.011 % |

#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 790.517 % |
| 3 Month Average  | 771.712 % |
| 12 Month Average | 566.855 % |



### 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-Nov-2020  
 12-Nov-2020 2:33:04 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-Nov-2020  
12-Nov-2020 2:33:04 PM

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



## Current Repurchases Due To Other

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

## Cumulative Repurchases Due To Other

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

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-Nov-2020  
12-Nov-2020 2:33:04 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.

### Exchange History

Effective Exchange Date: 10/22/2020

Incoming Certificates:

| Class | Prior Value   | Issued Value  |
|-------|---------------|---------------|
| 2M-2B | 8,013,510.00  | 0.00          |
| 2M-2C | 33,836,861.00 | 25,823,351.00 |

Outgoing Certificates:

| Class | Prior Value    | Issued Value   |
|-------|----------------|----------------|
| 2M-2  | 259,876,237.00 | 283,818,999.00 |