

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-Jun-2021
04-Jun-2021 2:20:39 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		05/28/2021	0.00000 %	6,223,637,134.56	0.00	291,389,660.86	0.00	5,932,247,473.70	291,389,660.86	0.00
1M-1	30711XQS6	06/24/2021	0.84163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	06/24/2021	2.74163 %	18,628,361.51	43,978.73	627,688.26	0.00	18,000,673.25	671,666.99	0.00
1M-AH		05/28/2021	0.00000 %	980,633.21	0.00	33,042.73	0.00	947,590.48	33,042.73	0.00
1M-2B	30711XQU1	06/24/2021	2.74163 %	93,986,000.00	221,886.67	0.00	0.00	93,986,000.00	221,886.67	0.00
1M-BH		05/28/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	06/24/2021	2.74163 %	93,986,000.00	221,886.67	0.00	0.00	93,986,000.00	221,886.67	0.00
1M-CH		05/28/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	06/24/2021	2.74163 %	206,600,361.51	487,752.06	627,688.26	0.00	205,972,673.25	1,115,440.32	0.00
1M-2H		05/28/2021	0.00000 %	10,875,845.21	0.00	33,042.73	0.00	10,842,802.48	33,042.73	0.00
1B-1	30711XQW7	06/24/2021	4.24163 %	78,322,000.00	286,072.26	0.00	0.00	78,322,000.00	286,072.26	0.00
1B-1H		05/28/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		05/28/2021	0.00000 %	81,973,152.50	0.00	0.00	126,639.85	81,846,512.65	0.00	598,159.35
1A-I1	30711XQZ0	06/24/2021	1.80000 %	0.00	28,873.96	0.00	0.00	0.00	28,873.96	0.00
1A-I2	30711XRB2	06/24/2021	1.40000 %	0.00	22,457.52	0.00	0.00	0.00	22,457.52	0.00
1A-I3	30711XRD8	06/24/2021	1.00000 %	0.00	16,041.09	0.00	0.00	0.00	16,041.09	0.00
1A-I4	30711XRF3	06/24/2021	0.60000 %	0.00	9,624.65	0.00	0.00	0.00	9,624.65	0.00
1B-I1	30711XRH9	06/24/2021	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	06/24/2021	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	06/24/2021	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	06/24/2021	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	06/24/2021	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	06/24/2021	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	06/24/2021	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	06/24/2021	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	06/24/2021	0.94163 %	18,628,361.51	15,104.77	627,688.26	0.00	18,000,673.25	642,793.03	0.00
1E-A2	30711XRA4	06/24/2021	1.34163 %	18,628,361.51	21,521.21	627,688.26	0.00	18,000,673.25	649,209.47	0.00
1E-A3	30711XRC0	06/24/2021	1.74163 %	18,628,361.51	27,937.64	627,688.26	0.00	18,000,673.25	655,625.90	0.00
1E-A4	30711XRE6	06/24/2021	2.14163 %	18,628,361.51	34,354.08	627,688.26	0.00	18,000,673.25	662,042.34	0.00
1E-B1	30711XRG1	06/24/2021	0.94163 %	93,986,000.00	76,208.37	0.00	0.00	93,986,000.00	76,208.37	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-Jun-2021
04-Jun-2021 2:20:39 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	06/24/2021	1.34163 %	93,986,000.00	108,581.32	0.00	0.00	93,986,000.00	108,581.32	0.00
1E-B3	30711XRL0	06/24/2021	1.74163 %	93,986,000.00	140,954.28	0.00	0.00	93,986,000.00	140,954.28	0.00
1E-B4	30711XRN6	06/24/2021	2.14163 %	93,986,000.00	173,327.23	0.00	0.00	93,986,000.00	173,327.23	0.00
1E-C1	30711XRQ9	06/24/2021	0.94163 %	93,986,000.00	76,208.37	0.00	0.00	93,986,000.00	76,208.37	0.00
1E-C2	30711XRS5	06/24/2021	1.34163 %	93,986,000.00	108,581.32	0.00	0.00	93,986,000.00	108,581.32	0.00
1E-C3	30711XRU0	06/24/2021	1.74163 %	93,986,000.00	140,954.28	0.00	0.00	93,986,000.00	140,954.28	0.00
1E-C4	30711XRW6	06/24/2021	2.14163 %	93,986,000.00	173,327.23	0.00	0.00	93,986,000.00	173,327.23	0.00
1E-D1	30711XRY2	06/24/2021	0.94163 %	112,614,361.51	91,313.14	627,688.26	0.00	111,986,673.25	719,001.40	0.00
1E-D2	30711XRZ9	06/24/2021	1.34163 %	112,614,361.51	130,102.53	627,688.26	0.00	111,986,673.25	757,790.79	0.00
1E-D3	30711XSA3	06/24/2021	1.74163 %	112,614,361.51	168,891.92	627,688.26	0.00	111,986,673.25	796,580.18	0.00
1E-D4	30711XSB1	06/24/2021	2.14163 %	112,614,361.51	207,681.31	627,688.26	0.00	111,986,673.25	835,369.57	0.00
1E-D5	30711XSC9	06/24/2021	2.74163 %	112,614,361.51	265,865.40	627,688.26	0.00	111,986,673.25	893,553.66	0.00
1E-F1	30711XSD7	06/24/2021	0.94163 %	187,972,000.00	152,416.73	0.00	0.00	187,972,000.00	152,416.73	0.00
1E-F2	30711XSE5	06/24/2021	1.34163 %	187,972,000.00	217,162.64	0.00	0.00	187,972,000.00	217,162.64	0.00
1E-F3	30711XSF2	06/24/2021	1.74163 %	187,972,000.00	281,908.55	0.00	0.00	187,972,000.00	281,908.55	0.00
1E-F4	30711XSG0	06/24/2021	2.14163 %	187,972,000.00	346,654.46	0.00	0.00	187,972,000.00	346,654.46	0.00
1E-F5	30711XSH8	06/24/2021	2.74163 %	187,972,000.00	443,773.33	0.00	0.00	187,972,000.00	443,773.33	0.00
1X-1	30711XSJ4	06/24/2021	1.80000 %	0.00	174,552.26	0.00	0.00	0.00	174,552.26	0.00
1X-2	30711XSK1	06/24/2021	1.40000 %	0.00	135,762.87	0.00	0.00	0.00	135,762.87	0.00
1X-3	30711XSL9	06/24/2021	1.00000 %	0.00	96,973.48	0.00	0.00	0.00	96,973.48	0.00
1X-4	30711XSM7	06/24/2021	0.60000 %	0.00	58,184.09	0.00	0.00	0.00	58,184.09	0.00
1Y-1	30711XSN5	06/24/2021	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	06/24/2021	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	06/24/2021	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	06/24/2021	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		05/28/2021	0.00000 %	4,951,449,163.32	0.00	265,904,808.38	0.00	4,685,544,354.95	265,904,808.38	0.00
2M-1	30711XSS4	06/24/2021	0.84163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	06/24/2021	2.89163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	06/24/2021	2.89163 %	100,175,159.05	249,437.62	564,638.33	0.00	99,610,520.72	814,075.95	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-Jun-2021
04-Jun-2021 2:20:39 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		05/28/2021	0.00000 %	5,272,640.59	0.00	29,719.29	0.00	5,242,921.30	29,719.29	0.00
2M-2C	30711XSV7	06/24/2021	2.89163 %	120,816,000.00	300,833.62	0.00	0.00	120,816,000.00	300,833.62	0.00
2M-CH		05/28/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	06/24/2021	2.89163 %	220,991,159.05	550,271.24	564,638.33	0.00	220,426,520.72	1,114,909.57	0.00
2M-2H		05/28/2021	0.00000 %	11,631,695.59	0.00	29,719.29	0.00	11,601,976.30	29,719.29	0.00
2B-1	30711XSW5	06/24/2021	4.54163 %	73,668,000.00	288,104.35	0.00	0.00	73,668,000.00	288,104.35	0.00
2B-1H		05/28/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		05/28/2021	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	06/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	06/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	06/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	06/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	06/24/2021	1.80000 %	0.00	155,271.50	0.00	0.00	0.00	155,271.50	0.00
2B-I2	30711XTK0	06/24/2021	1.40000 %	0.00	120,766.72	0.00	0.00	0.00	120,766.72	0.00
2B-I3	30711XTM6	06/24/2021	1.00000 %	0.00	86,261.94	0.00	0.00	0.00	86,261.94	0.00
2B-I4	30711XTP9	06/24/2021	0.60000 %	0.00	51,757.17	0.00	0.00	0.00	51,757.17	0.00
2C-I1	30711XTR5	06/24/2021	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	06/24/2021	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	06/24/2021	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	06/24/2021	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	06/24/2021	1.09163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	06/24/2021	1.49163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	06/24/2021	1.89163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	06/24/2021	2.29163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	06/24/2021	1.09163 %	100,175,159.05	94,166.12	564,638.33	0.00	99,610,520.72	658,804.45	0.00
2E-B2	30711XTJ3	06/24/2021	1.49163 %	100,175,159.05	128,670.90	564,638.33	0.00	99,610,520.72	693,309.23	0.00
2E-B3	30711XTL8	06/24/2021	1.89163 %	100,175,159.05	163,175.68	564,638.33	0.00	99,610,520.72	727,814.01	0.00
2E-B4	30711XTN4	06/24/2021	2.29163 %	100,175,159.05	197,680.46	564,638.33	0.00	99,610,520.72	762,318.79	0.00
2E-C1	30711XTQ7	06/24/2021	1.09163 %	120,816,000.00	113,568.82	0.00	0.00	120,816,000.00	113,568.82	0.00
2E-C2	30711XTS3	06/24/2021	1.49163 %	120,816,000.00	155,183.22	0.00	0.00	120,816,000.00	155,183.22	0.00
2E-C3	30711XTU8	06/24/2021	1.89163 %	120,816,000.00	196,797.62	0.00	0.00	120,816,000.00	196,797.62	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-Jun-2021
04-Jun-2021 2:20:39 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	06/24/2021	2.29163 %	120,816,000.00	238,412.02	0.00	0.00	120,816,000.00	238,412.02	0.00
2E-D1	30711XTY0	06/24/2021	1.09163 %	100,175,159.05	94,166.12	564,638.33	0.00	99,610,520.72	658,804.45	0.00
2E-D2	30711XTZ7	06/24/2021	1.49163 %	100,175,159.05	128,670.90	564,638.33	0.00	99,610,520.72	693,309.23	0.00
2E-D3	30711XUA0	06/24/2021	1.89163 %	100,175,159.05	163,175.68	564,638.33	0.00	99,610,520.72	727,814.01	0.00
2E-D4	30711XUB8	06/24/2021	2.29163 %	100,175,159.05	197,680.46	564,638.33	0.00	99,610,520.72	762,318.79	0.00
2E-D5	30711XUC6	06/24/2021	2.89163 %	100,175,159.05	249,437.62	564,638.33	0.00	99,610,520.72	814,075.95	0.00
2E-F1	30711XUD4	06/24/2021	1.09163 %	220,991,159.05	207,734.94	564,638.33	0.00	220,426,520.72	772,373.27	0.00
2E-F2	30711XUE2	06/24/2021	1.49163 %	220,991,159.05	283,854.12	564,638.33	0.00	220,426,520.72	848,492.45	0.00
2E-F3	30711XUF9	06/24/2021	1.89163 %	220,991,159.05	359,973.30	564,638.33	0.00	220,426,520.72	924,611.63	0.00
2E-F4	30711XUG7	06/24/2021	2.29163 %	220,991,159.05	436,092.47	564,638.33	0.00	220,426,520.72	1,000,730.80	0.00
2E-F5	30711XUH5	06/24/2021	2.89163 %	220,991,159.05	550,271.24	564,638.33	0.00	220,426,520.72	1,114,909.57	0.00
2X-1	30711XUJ1	06/24/2021	1.80000 %	0.00	155,271.50	0.00	0.00	0.00	155,271.50	0.00
2X-2	30711XUK8	06/24/2021	1.40000 %	0.00	120,766.72	0.00	0.00	0.00	120,766.72	0.00
2X-3	30711XUL6	06/24/2021	1.00000 %	0.00	86,261.94	0.00	0.00	0.00	86,261.94	0.00
2X-4	30711XUM4	06/24/2021	0.60000 %	0.00	51,757.17	0.00	0.00	0.00	51,757.17	0.00
2Y-1	30711XUN2	06/24/2021	1.80000 %	0.00	342,536.30	0.00	0.00	0.00	342,536.30	0.00
2Y-2	30711XUP7	06/24/2021	1.40000 %	0.00	266,417.12	0.00	0.00	0.00	266,417.12	0.00
2Y-3	30711XUQ5	06/24/2021	1.00000 %	0.00	190,297.94	0.00	0.00	0.00	190,297.94	0.00
2Y-4	30711XUR3	06/24/2021	0.60000 %	0.00	114,178.77	0.00	0.00	0.00	114,178.77	0.00
Totals				17,213,923,255.39	14,349,054.39	573,358,777.42	126,639.85	16,640,437,838.13	587,707,831.81	598,159.35

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

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

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

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-Jun-2021
04-Jun-2021 2:20:39 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	6,223,637,134.56	10,767,777.34	280,621,883.52	0.00	0.00	291,389,660.86	5,932,247,473.70	0.37398277	291,389,660.86
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	18,628,361.51	627,688.26	0.00	0.00	0.00	627,688.26	18,000,673.25	0.19152505	627,688.26
1M-AH	4,947,606.00	980,633.21	33,042.73	0.00	0.00	0.00	33,042.73	947,590.48	0.19152505	33,042.73
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	206,600,361.51	627,688.26	0.00	0.00	0.00	627,688.26	205,972,673.25	0.73050835	627,688.26
1M-2H	14,842,818.00	10,875,845.21	33,042.73	0.00	0.00	0.00	33,042.73	10,842,802.48	0.73050835	33,042.73
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	81,973,152.50	0.00	0.00	0.00	126,639.85	126,639.85	81,846,512.65	0.99274472	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	18,628,361.51	627,688.26	0.00	0.00	0.00	627,688.26	18,000,673.25	0.19152505	627,688.26
1E-A2	93,986,000.00	18,628,361.51	627,688.26	0.00	0.00	0.00	627,688.26	18,000,673.25	0.19152505	627,688.26
1E-A3	93,986,000.00	18,628,361.51	627,688.26	0.00	0.00	0.00	627,688.26	18,000,673.25	0.19152505	627,688.26
1E-A4	93,986,000.00	18,628,361.51	627,688.26	0.00	0.00	0.00	627,688.26	18,000,673.25	0.19152505	627,688.26
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-Jun-2021
04-Jun-2021 2:20:39 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	112,614,361.51	627,688.26	0.00	0.00	0.00	627,688.26	111,986,673.25	0.59576252	627,688.26
1E-D2	187,972,000.00	112,614,361.51	627,688.26	0.00	0.00	0.00	627,688.26	111,986,673.25	0.59576252	627,688.26
1E-D3	187,972,000.00	112,614,361.51	627,688.26	0.00	0.00	0.00	627,688.26	111,986,673.25	0.59576252	627,688.26
1E-D4	187,972,000.00	112,614,361.51	627,688.26	0.00	0.00	0.00	627,688.26	111,986,673.25	0.59576252	627,688.26
1E-D5	187,972,000.00	112,614,361.51	627,688.26	0.00	0.00	0.00	627,688.26	111,986,673.25	0.59576252	627,688.26
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	4,951,449,163.32	7,587,175.71	258,317,632.67	0.00	0.00	265,904,808.38	4,685,544,354.95	0.31552457	265,904,808.38
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	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.82448120	564,638.33
2M-BH	6,359,055.00	5,272,640.59	29,719.29	0.00	0.00	0.00	29,719.29	5,242,921.30	0.82448120	29,719.29
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	220,991,159.05	564,638.33	0.00	0.00	0.00	564,638.33	220,426,520.72	0.61064376	564,638.33

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-Jun-2021
04-Jun-2021 2:20:39 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	11,631,695.59	29,719.29	0.00	0.00	0.00	29,719.29	11,601,976.30	0.61062230	29,719.29
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	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.82448120	564,638.33
2E-B2	120,816,000.00	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.82448120	564,638.33
2E-B3	120,816,000.00	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.82448120	564,638.33
2E-B4	120,816,000.00	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.82448120	564,638.33
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	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.41477078	564,638.33
2E-D2	240,158,000.00	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.41477078	564,638.33
2E-D3	240,158,000.00	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.41477078	564,638.33
2E-D4	240,158,000.00	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.41477078	564,638.33
2E-D5	240,158,000.00	100,175,159.05	564,638.33	0.00	0.00	0.00	564,638.33	99,610,520.72	0.41477078	564,638.33

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-Jun-2021
04-Jun-2021 2:20:39 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	220,991,159.05	564,638.33	0.00	0.00	0.00	564,638.33	220,426,520.72	0.91224060	564,638.33
2E-F2	241,632,000.00	220,991,159.05	564,638.33	0.00	0.00	0.00	564,638.33	220,426,520.72	0.91224060	564,638.33
2E-F3	241,632,000.00	220,991,159.05	564,638.33	0.00	0.00	0.00	564,638.33	220,426,520.72	0.91224060	564,638.33
2E-F4	241,632,000.00	220,991,159.05	564,638.33	0.00	0.00	0.00	564,638.33	220,426,520.72	0.91224060	564,638.33
2E-F5	241,632,000.00	220,991,159.05	564,638.33	0.00	0.00	0.00	564,638.33	220,426,520.72	0.91224060	564,638.33
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	17,213,923,255.39	34,419,261.23	538,939,516.19	0.00	126,639.85	573,485,417.27	16,640,437,838.13	0.42090118	573,358,777.42

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-Jun-2021
04-Jun-2021 2:20:39 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	392.35265980	0.67882590	17.69106071	0.00000000	0.00000000	18.36988661	373.98277319	0.37398277	18.36988661
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	198.20357830	6.67852936	0.00000000	0.00000000	0.00000000	6.67852936	191.52504894	0.19152505	6.67852936
1M-AH	4,947,606.00	198.20357765	6.67852897	0.00000000	0.00000000	0.00000000	6.67852897	191.52504868	0.19152505	6.67852897
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	732.73452610	2.22617645	0.00000000	0.00000000	0.00000000	2.22617645	730.50834965	0.73050835	2.22617645
1M-2H	14,842,818.00	732.73452588	2.22617632	0.00000000	0.00000000	0.00000000	2.22617632	730.50834956	0.73050835	2.22617632
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	994.28077657	0.00000000	0.00000000	0.00000000	1.53605863	1.53605863	992.74471794	0.99274472	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	198.20357830	6.67852936	0.00000000	0.00000000	0.00000000	6.67852936	191.52504894	0.19152505	6.67852936
1E-A2	93,986,000.00	198.20357830	6.67852936	0.00000000	0.00000000	0.00000000	6.67852936	191.52504894	0.19152505	6.67852936
1E-A3	93,986,000.00	198.20357830	6.67852936	0.00000000	0.00000000	0.00000000	6.67852936	191.52504894	0.19152505	6.67852936
1E-A4	93,986,000.00	198.20357830	6.67852936	0.00000000	0.00000000	0.00000000	6.67852936	191.52504894	0.19152505	6.67852936
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-Jun-2021
04-Jun-2021 2:20:39 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	599.10178915	3.33926468	0.00000000	0.00000000	0.00000000	3.33926468	595.76252447	0.59576252	3.33926468
1E-D2	187,972,000.00	599.10178915	3.33926468	0.00000000	0.00000000	0.00000000	3.33926468	595.76252447	0.59576252	3.33926468
1E-D3	187,972,000.00	599.10178915	3.33926468	0.00000000	0.00000000	0.00000000	3.33926468	595.76252447	0.59576252	3.33926468
1E-D4	187,972,000.00	599.10178915	3.33926468	0.00000000	0.00000000	0.00000000	3.33926468	595.76252447	0.59576252	3.33926468
1E-D5	187,972,000.00	599.10178915	3.33926468	0.00000000	0.00000000	0.00000000	3.33926468	595.76252447	0.59576252	3.33926468
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	333.43060503	0.51092044	17.39511034	0.00000000	0.00000000	17.90603078	315.52457424	0.31552457	17.90603078
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	829.15473985	4.67353935	0.00000000	0.00000000	0.00000000	4.67353935	824.48120050	0.82448120	4.67353935
2M-BH	6,359,055.00	829.15473919	4.67353876	0.00000000	0.00000000	0.00000000	4.67353876	824.48120043	0.82448120	4.67353876
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	612.20796803	1.56420775	0.00000000	0.00000000	0.00000000	1.56420775	610.64376027	0.61064376	1.56420775

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-Jun-2021
04-Jun-2021 2:20:40 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	612.18644965	1.56415258	0.00000000	0.00000000	0.00000000	1.56415258	610.62229708	0.61062230	1.56415258
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	829.15473985	4.67353935	0.00000000	0.00000000	0.00000000	4.67353935	824.48120050	0.82448120	4.67353935
2E-B2	120,816,000.00	829.15473985	4.67353935	0.00000000	0.00000000	0.00000000	4.67353935	824.48120050	0.82448120	4.67353935
2E-B3	120,816,000.00	829.15473985	4.67353935	0.00000000	0.00000000	0.00000000	4.67353935	824.48120050	0.82448120	4.67353935
2E-B4	120,816,000.00	829.15473985	4.67353935	0.00000000	0.00000000	0.00000000	4.67353935	824.48120050	0.82448120	4.67353935
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	417.12189080	2.35111189	0.00000000	0.00000000	0.00000000	2.35111189	414.77077890	0.41477078	2.35111189
2E-D2	240,158,000.00	417.12189080	2.35111189	0.00000000	0.00000000	0.00000000	2.35111189	414.77077890	0.41477078	2.35111189
2E-D3	240,158,000.00	417.12189080	2.35111189	0.00000000	0.00000000	0.00000000	2.35111189	414.77077890	0.41477078	2.35111189
2E-D4	240,158,000.00	417.12189080	2.35111189	0.00000000	0.00000000	0.00000000	2.35111189	414.77077890	0.41477078	2.35111189
2E-D5	240,158,000.00	417.12189080	2.35111189	0.00000000	0.00000000	0.00000000	2.35111189	414.77077890	0.41477078	2.35111189

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-Jun-2021
04-Jun-2021 2:20:40 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	914.57736993	2.33676967	0.00000000	0.00000000	0.00000000	2.33676967	912.24060025	0.91224060	2.33676967
2E-F2	241,632,000.00	914.57736993	2.33676967	0.00000000	0.00000000	0.00000000	2.33676967	912.24060025	0.91224060	2.33676967
2E-F3	241,632,000.00	914.57736993	2.33676967	0.00000000	0.00000000	0.00000000	2.33676967	912.24060025	0.91224060	2.33676967
2E-F4	241,632,000.00	914.57736993	2.33676967	0.00000000	0.00000000	0.00000000	2.33676967	912.24060025	0.91224060	2.33676967
2E-F5	241,632,000.00	914.57736993	2.33676967	0.00000000	0.00000000	0.00000000	2.33676967	912.24060025	0.91224060	2.33676967
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

**WELLS
FARGO**

Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:40 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 %	6,223,637,134.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,932,247,473.70
1M-1	N/A	N/A	0.84163 %	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	05/25/21 - 06/24/21	31	2.74163 %	18,628,361.51	43,978.73	0.00	0.00	0.00	0.00	43,978.73	0.00	18,000,673.25
1M-AH	N/A	N/A	0.00000 %	980,633.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	947,590.48
1M-2B	05/25/21 - 06/24/21	31	2.74163 %	93,986,000.00	221,886.67	0.00	0.00	0.00	0.00	221,886.67	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	05/25/21 - 06/24/21	31	2.74163 %	93,986,000.00	221,886.67	0.00	0.00	0.00	0.00	221,886.67	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	05/25/21 - 06/24/21	31	2.74163 %	206,600,361.51	487,752.06	0.00	0.00	0.00	0.00	487,752.06	0.00	205,972,673.25
1M-2H	N/A	N/A	0.00000 %	10,875,845.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,842,802.48
1B-1	05/25/21 - 06/24/21	31	4.24163 %	78,322,000.00	286,072.26	0.00	0.00	0.00	0.00	286,072.26	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 %	81,973,152.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,846,512.65
1A-I1	05/25/21 - 06/24/21	31	1.80000 %	18,628,361.51	28,873.96	0.00	0.00	0.00	0.00	28,873.96	0.00	18,000,673.25
1A-I2	05/25/21 - 06/24/21	31	1.40000 %	18,628,361.51	22,457.52	0.00	0.00	0.00	0.00	22,457.52	0.00	18,000,673.25
1A-I3	05/25/21 - 06/24/21	31	1.00000 %	18,628,361.51	16,041.09	0.00	0.00	0.00	0.00	16,041.09	0.00	18,000,673.25
1A-I4	05/25/21 - 06/24/21	31	0.60000 %	18,628,361.51	9,624.65	0.00	0.00	0.00	0.00	9,624.65	0.00	18,000,673.25
1B-I1	05/25/21 - 06/24/21	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1B-I2	05/25/21 - 06/24/21	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1B-I3	05/25/21 - 06/24/21	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1B-I4	05/25/21 - 06/24/21	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1C-I1	05/25/21 - 06/24/21	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1C-I2	05/25/21 - 06/24/21	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1C-I3	05/25/21 - 06/24/21	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1C-I4	05/25/21 - 06/24/21	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1E-A1	05/25/21 - 06/24/21	31	0.94163 %	18,628,361.51	15,104.77	0.00	0.00	0.00	0.00	15,104.77	0.00	18,000,673.25
1E-A2	05/25/21 - 06/24/21	31	1.34163 %	18,628,361.51	21,521.21	0.00	0.00	0.00	0.00	21,521.21	0.00	18,000,673.25
1E-A3	05/25/21 - 06/24/21	31	1.74163 %	18,628,361.51	27,937.64	0.00	0.00	0.00	0.00	27,937.64	0.00	18,000,673.25
1E-A4	05/25/21 - 06/24/21	31	2.14163 %	18,628,361.51	34,354.08	0.00	0.00	0.00	0.00	34,354.08	0.00	18,000,673.25
1E-B1	05/25/21 - 06/24/21	31	0.94163 %	93,986,000.00	76,208.37	0.00	0.00	0.00	0.00	76,208.37	0.00	93,986,000.00
1E-B2	05/25/21 - 06/24/21	31	1.34163 %	93,986,000.00	108,581.32	0.00	0.00	0.00	0.00	108,581.32	0.00	93,986,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

**WELLS
FARGO**

Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:40 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	05/25/21 - 06/24/21	31	1.74163 %	93,986,000.00	140,954.28	0.00	0.00	0.00	0.00	140,954.28	0.00	93,986,000.00
1E-B4	05/25/21 - 06/24/21	31	2.14163 %	93,986,000.00	173,327.23	0.00	0.00	0.00	0.00	173,327.23	0.00	93,986,000.00
1E-C1	05/25/21 - 06/24/21	31	0.94163 %	93,986,000.00	76,208.37	0.00	0.00	0.00	0.00	76,208.37	0.00	93,986,000.00
1E-C2	05/25/21 - 06/24/21	31	1.34163 %	93,986,000.00	108,581.32	0.00	0.00	0.00	0.00	108,581.32	0.00	93,986,000.00
1E-C3	05/25/21 - 06/24/21	31	1.74163 %	93,986,000.00	140,954.28	0.00	0.00	0.00	0.00	140,954.28	0.00	93,986,000.00
1E-C4	05/25/21 - 06/24/21	31	2.14163 %	93,986,000.00	173,327.23	0.00	0.00	0.00	0.00	173,327.23	0.00	93,986,000.00
1E-D1	05/25/21 - 06/24/21	31	0.94163 %	112,614,361.51	91,313.14	0.00	0.00	0.00	0.00	91,313.14	0.00	111,986,673.25
1E-D2	05/25/21 - 06/24/21	31	1.34163 %	112,614,361.51	130,102.53	0.00	0.00	0.00	0.00	130,102.53	0.00	111,986,673.25
1E-D3	05/25/21 - 06/24/21	31	1.74163 %	112,614,361.51	168,891.92	0.00	0.00	0.00	0.00	168,891.92	0.00	111,986,673.25
1E-D4	05/25/21 - 06/24/21	31	2.14163 %	112,614,361.51	207,681.31	0.00	0.00	0.00	0.00	207,681.31	0.00	111,986,673.25
1E-D5	05/25/21 - 06/24/21	31	2.74163 %	112,614,361.51	265,865.40	0.00	0.00	0.00	0.00	265,865.40	0.00	111,986,673.25
1E-F1	05/25/21 - 06/24/21	31	0.94163 %	187,972,000.00	152,416.73	0.00	0.00	0.00	0.00	152,416.73	0.00	187,972,000.00
1E-F2	05/25/21 - 06/24/21	31	1.34163 %	187,972,000.00	217,162.64	0.00	0.00	0.00	0.00	217,162.64	0.00	187,972,000.00
1E-F3	05/25/21 - 06/24/21	31	1.74163 %	187,972,000.00	281,908.55	0.00	0.00	0.00	0.00	281,908.55	0.00	187,972,000.00
1E-F4	05/25/21 - 06/24/21	31	2.14163 %	187,972,000.00	346,654.46	0.00	0.00	0.00	0.00	346,654.46	0.00	187,972,000.00
1E-F5	05/25/21 - 06/24/21	31	2.74163 %	187,972,000.00	443,773.33	0.00	0.00	0.00	0.00	443,773.33	0.00	187,972,000.00
1X-1	05/25/21 - 06/24/21	31	1.80000 %	112,614,361.51	174,552.26	0.00	0.00	0.00	0.00	174,552.26	0.00	111,986,673.25
1X-2	05/25/21 - 06/24/21	31	1.40000 %	112,614,361.51	135,762.87	0.00	0.00	0.00	0.00	135,762.87	0.00	111,986,673.25
1X-3	05/25/21 - 06/24/21	31	1.00000 %	112,614,361.51	96,973.48	0.00	0.00	0.00	0.00	96,973.48	0.00	111,986,673.25
1X-4	05/25/21 - 06/24/21	31	0.60000 %	112,614,361.51	58,184.09	0.00	0.00	0.00	0.00	58,184.09	0.00	111,986,673.25
1Y-1	05/25/21 - 06/24/21	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1Y-2	05/25/21 - 06/24/21	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1Y-3	05/25/21 - 06/24/21	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1Y-4	05/25/21 - 06/24/21	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	4,951,449,163.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,685,544,354.95
2M-1	N/A	N/A	0.84163 %	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	2.89163 %	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	05/25/21 - 06/24/21	31	2.89163 %	100,175,159.05	249,437.62	0.00	0.00	0.00	0.00	249,437.62	0.00	99,610,520.72
2M-BH	N/A	N/A	0.00000 %	5,272,640.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,242,921.30
2M-2C	05/25/21 - 06/24/21	31	2.89163 %	120,816,000.00	300,833.62	0.00	0.00	0.00	0.00	300,833.62	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-Jun-2021
04-Jun-2021 2:20:40 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	05/25/21 - 06/24/21	31	2.89163 %	220,991,159.05	550,271.24	0.00	0.00	0.00	0.00	550,271.24	0.00	220,426,520.72
2M-2H	N/A	N/A	0.00000 %	11,631,695.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,601,976.30
2B-1	05/25/21 - 06/24/21	31	4.54163 %	73,668,000.00	288,104.35	0.00	0.00	0.00	0.00	288,104.35	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	05/25/21 - 06/24/21	31	1.80000 %	100,175,159.05	155,271.50	0.00	0.00	0.00	0.00	155,271.50	0.00	99,610,520.72
2B-I2	05/25/21 - 06/24/21	31	1.40000 %	100,175,159.05	120,766.72	0.00	0.00	0.00	0.00	120,766.72	0.00	99,610,520.72
2B-I3	05/25/21 - 06/24/21	31	1.00000 %	100,175,159.05	86,261.94	0.00	0.00	0.00	0.00	86,261.94	0.00	99,610,520.72
2B-I4	05/25/21 - 06/24/21	31	0.60000 %	100,175,159.05	51,757.17	0.00	0.00	0.00	0.00	51,757.17	0.00	99,610,520.72
2C-I1	05/25/21 - 06/24/21	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	05/25/21 - 06/24/21	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	05/25/21 - 06/24/21	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	05/25/21 - 06/24/21	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	N/A	N/A	1.09163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.49163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.89163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.29163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/21 - 06/24/21	31	1.09163 %	100,175,159.05	94,166.12	0.00	0.00	0.00	0.00	94,166.12	0.00	99,610,520.72
2E-B2	05/25/21 - 06/24/21	31	1.49163 %	100,175,159.05	128,670.90	0.00	0.00	0.00	0.00	128,670.90	0.00	99,610,520.72
2E-B3	05/25/21 - 06/24/21	31	1.89163 %	100,175,159.05	163,175.68	0.00	0.00	0.00	0.00	163,175.68	0.00	99,610,520.72
2E-B4	05/25/21 - 06/24/21	31	2.29163 %	100,175,159.05	197,680.46	0.00	0.00	0.00	0.00	197,680.46	0.00	99,610,520.72
2E-C1	05/25/21 - 06/24/21	31	1.09163 %	120,816,000.00	113,568.82	0.00	0.00	0.00	0.00	113,568.82	0.00	120,816,000.00
2E-C2	05/25/21 - 06/24/21	31	1.49163 %	120,816,000.00	155,183.22	0.00	0.00	0.00	0.00	155,183.22	0.00	120,816,000.00
2E-C3	05/25/21 - 06/24/21	31	1.89163 %	120,816,000.00	196,797.62	0.00	0.00	0.00	0.00	196,797.62	0.00	120,816,000.00
2E-C4	05/25/21 - 06/24/21	31	2.29163 %	120,816,000.00	238,412.02	0.00	0.00	0.00	0.00	238,412.02	0.00	120,816,000.00
2E-D1	05/25/21 - 06/24/21	31	1.09163 %	100,175,159.05	94,166.12	0.00	0.00	0.00	0.00	94,166.12	0.00	99,610,520.72
2E-D2	05/25/21 - 06/24/21	31	1.49163 %	100,175,159.05	128,670.90	0.00	0.00	0.00	0.00	128,670.90	0.00	99,610,520.72

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-Jun-2021
04-Jun-2021 2:20:40 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	05/25/21 - 06/24/21	31	1.89163 %	100,175,159.05	163,175.68	0.00	0.00	0.00	0.00	163,175.68	0.00	99,610,520.72
2E-D4	05/25/21 - 06/24/21	31	2.29163 %	100,175,159.05	197,680.46	0.00	0.00	0.00	0.00	197,680.46	0.00	99,610,520.72
2E-D5	05/25/21 - 06/24/21	31	2.89163 %	100,175,159.05	249,437.62	0.00	0.00	0.00	0.00	249,437.62	0.00	99,610,520.72
2E-F1	05/25/21 - 06/24/21	31	1.09163 %	220,991,159.05	207,734.94	0.00	0.00	0.00	0.00	207,734.94	0.00	220,426,520.72
2E-F2	05/25/21 - 06/24/21	31	1.49163 %	220,991,159.05	283,854.12	0.00	0.00	0.00	0.00	283,854.12	0.00	220,426,520.72
2E-F3	05/25/21 - 06/24/21	31	1.89163 %	220,991,159.05	359,973.30	0.00	0.00	0.00	0.00	359,973.30	0.00	220,426,520.72
2E-F4	05/25/21 - 06/24/21	31	2.29163 %	220,991,159.05	436,092.47	0.00	0.00	0.00	0.00	436,092.47	0.00	220,426,520.72
2E-F5	05/25/21 - 06/24/21	31	2.89163 %	220,991,159.05	550,271.24	0.00	0.00	0.00	0.00	550,271.24	0.00	220,426,520.72
2X-1	05/25/21 - 06/24/21	31	1.80000 %	100,175,159.05	155,271.50	0.00	0.00	0.00	0.00	155,271.50	0.00	99,610,520.72
2X-2	05/25/21 - 06/24/21	31	1.40000 %	100,175,159.05	120,766.72	0.00	0.00	0.00	0.00	120,766.72	0.00	99,610,520.72
2X-3	05/25/21 - 06/24/21	31	1.00000 %	100,175,159.05	86,261.94	0.00	0.00	0.00	0.00	86,261.94	0.00	99,610,520.72
2X-4	05/25/21 - 06/24/21	31	0.60000 %	100,175,159.05	51,757.17	0.00	0.00	0.00	0.00	51,757.17	0.00	99,610,520.72
2Y-1	05/25/21 - 06/24/21	31	1.80000 %	220,991,159.05	342,536.30	0.00	0.00	0.00	0.00	342,536.30	0.00	220,426,520.72
2Y-2	05/25/21 - 06/24/21	31	1.40000 %	220,991,159.05	266,417.12	0.00	0.00	0.00	0.00	266,417.12	0.00	220,426,520.72
2Y-3	05/25/21 - 06/24/21	31	1.00000 %	220,991,159.05	190,297.94	0.00	0.00	0.00	0.00	190,297.94	0.00	220,426,520.72
2Y-4	05/25/21 - 06/24/21	31	0.60000 %	220,991,159.05	114,178.77	0.00	0.00	0.00	0.00	114,178.77	0.00	220,426,520.72
Totals					14,349,054.39	0.00	0.00	0.00	0.00	14,349,054.39	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:40 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 %	392.35265980	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	373.98277319
1M-1	156,644,000.00	0.84163 %	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	2.74163 %	198.20357830	0.46792852	0.00000000	0.00000000	0.00000000	0.00000000	0.46792852	0.00000000	191.52504894
1M-AH	4,947,606.00	0.00000 %	198.20357765	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	191.52504868
1M-2B	93,986,000.00	2.74163 %	1000.00000000	2.36084811	0.00000000	0.00000000	0.00000000	0.00000000	2.36084811	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	2.74163 %	1000.00000000	2.36084811	0.00000000	0.00000000	0.00000000	0.00000000	2.36084811	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	2.74163 %	732.73452610	1.72987487	0.00000000	0.00000000	0.00000000	0.00000000	1.72987487	0.00000000	730.50834965
1M-2H	14,842,818.00	0.00000 %	732.73452588	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	730.50834956
1B-1	78,322,000.00	4.24163 %	1000.00000000	3.65251475	0.00000000	0.00000000	0.00000000	0.00000000	3.65251475	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 %	994.28077657	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.74471794
1A-I1	0.00	1.80000 %	198.20357830	0.30721554	0.00000000	0.00000000	0.00000000	0.00000000	0.30721554	0.00000000	191.52504894
1A-I2	0.00	1.40000 %	198.20357830	0.23894537	0.00000000	0.00000000	0.00000000	0.00000000	0.23894537	0.00000000	191.52504894
1A-I3	0.00	1.00000 %	198.20357830	0.17067531	0.00000000	0.00000000	0.00000000	0.00000000	0.17067531	0.00000000	191.52504894
1A-I4	0.00	0.60000 %	198.20357830	0.10240515	0.00000000	0.00000000	0.00000000	0.00000000	0.10240515	0.00000000	191.52504894
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	0.94163 %	198.20357830	0.16071298	0.00000000	0.00000000	0.00000000	0.00000000	0.16071298	0.00000000	191.52504894
1E-A2	93,986,000.00	1.34163 %	198.20357830	0.22898315	0.00000000	0.00000000	0.00000000	0.00000000	0.22898315	0.00000000	191.52504894
1E-A3	93,986,000.00	1.74163 %	198.20357830	0.29725321	0.00000000	0.00000000	0.00000000	0.00000000	0.29725321	0.00000000	191.52504894

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-Jun-2021
04-Jun-2021 2:20:40 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	2.14163 %	198.20357830	0.36552338	0.00000000	0.00000000	0.00000000	0.00000000	0.36552338	0.00000000	191.52504894
1E-B1	93,986,000.00	0.94163 %	1000.00000000	0.81084811	0.00000000	0.00000000	0.00000000	0.00000000	0.81084811	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.34163 %	1000.00000000	1.15529249	0.00000000	0.00000000	0.00000000	0.00000000	1.15529249	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.74163 %	1000.00000000	1.49973698	0.00000000	0.00000000	0.00000000	0.00000000	1.49973698	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.14163 %	1000.00000000	1.84418137	0.00000000	0.00000000	0.00000000	0.00000000	1.84418137	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.94163 %	1000.00000000	0.81084811	0.00000000	0.00000000	0.00000000	0.00000000	0.81084811	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.34163 %	1000.00000000	1.15529249	0.00000000	0.00000000	0.00000000	0.00000000	1.15529249	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.74163 %	1000.00000000	1.49973698	0.00000000	0.00000000	0.00000000	0.00000000	1.49973698	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.14163 %	1000.00000000	1.84418137	0.00000000	0.00000000	0.00000000	0.00000000	1.84418137	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.94163 %	599.10178915	0.48578054	0.00000000	0.00000000	0.00000000	0.00000000	0.48578054	0.00000000	595.76252447
1E-D2	187,972,000.00	1.34163 %	599.10178915	0.69213782	0.00000000	0.00000000	0.00000000	0.00000000	0.69213782	0.00000000	595.76252447
1E-D3	187,972,000.00	1.74163 %	599.10178915	0.89849510	0.00000000	0.00000000	0.00000000	0.00000000	0.89849510	0.00000000	595.76252447
1E-D4	187,972,000.00	2.14163 %	599.10178915	1.10485237	0.00000000	0.00000000	0.00000000	0.00000000	1.10485237	0.00000000	595.76252447
1E-D5	187,972,000.00	2.74163 %	599.10178915	1.41438831	0.00000000	0.00000000	0.00000000	0.00000000	1.41438831	0.00000000	595.76252447
1E-F1	187,972,000.00	0.94163 %	1000.00000000	0.81084805	0.00000000	0.00000000	0.00000000	0.00000000	0.81084805	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.34163 %	1000.00000000	1.15529249	0.00000000	0.00000000	0.00000000	0.00000000	1.15529249	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.74163 %	1000.00000000	1.49973693	0.00000000	0.00000000	0.00000000	0.00000000	1.49973693	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.14163 %	1000.00000000	1.84418137	0.00000000	0.00000000	0.00000000	0.00000000	1.84418137	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.74163 %	1000.00000000	2.36084805	0.00000000	0.00000000	0.00000000	0.00000000	2.36084805	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	599.10178915	0.92860777	0.00000000	0.00000000	0.00000000	0.00000000	0.92860777	0.00000000	595.76252447
1X-2	0.00	1.40000 %	599.10178915	0.72225049	0.00000000	0.00000000	0.00000000	0.00000000	0.72225049	0.00000000	595.76252447
1X-3	0.00	1.00000 %	599.10178915	0.51589322	0.00000000	0.00000000	0.00000000	0.00000000	0.51589322	0.00000000	595.76252447
1X-4	0.00	0.60000 %	599.10178915	0.30953594	0.00000000	0.00000000	0.00000000	0.00000000	0.30953594	0.00000000	595.76252447
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	333.43060503	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	315.52457424
2M-1	117,869,000.00	0.84163 %	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-Jun-2021
04-Jun-2021 2:20:40 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	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.89163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.89163 %	829.15473985	2.06460750	0.00000000	0.00000000	0.00000000	0.00000000	2.06460750	0.00000000	824.48120050
2M-BH	6,359,055.00	0.00000 %	829.15473919	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	824.48120043
2M-2C	120,816,000.00	2.89163 %	1000.00000000	2.49001473	0.00000000	0.00000000	0.00000000	0.00000000	2.49001473	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.89163 %	612.20796803	1.52440685	0.00000000	0.00000000	0.00000000	0.00000000	1.52440685	0.00000000	610.64376027
2M-2H	19,000,250.00	0.00000 %	612.18644965	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	610.62229708
2B-1	73,668,000.00	4.54163 %	1000.00000000	3.91084799	0.00000000	0.00000000	0.00000000	0.00000000	3.91084799	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	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 %	829.15473985	1.28518988	0.00000000	0.00000000	0.00000000	0.00000000	1.28518988	0.00000000	824.48120050
2B-I2	0.00	1.40000 %	829.15473985	0.99959211	0.00000000	0.00000000	0.00000000	0.00000000	0.99959211	0.00000000	824.48120050
2B-I3	0.00	1.00000 %	829.15473985	0.71399434	0.00000000	0.00000000	0.00000000	0.00000000	0.71399434	0.00000000	824.48120050
2B-I4	0.00	0.60000 %	829.15473985	0.42839665	0.00000000	0.00000000	0.00000000	0.00000000	0.42839665	0.00000000	824.48120050
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.09163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.49163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.89163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.29163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.09163 %	829.15473985	0.77941763	0.00000000	0.00000000	0.00000000	0.00000000	0.77941763	0.00000000	824.48120050

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-Jun-2021
04-Jun-2021 2:20:40 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	1.49163 %	829.15473985	1.06501540	0.00000000	0.00000000	0.00000000	0.00000000	1.06501540	0.00000000	824.48120050
2E-B3	120,816,000.00	1.89163 %	829.15473985	1.35061316	0.00000000	0.00000000	0.00000000	0.00000000	1.35061316	0.00000000	824.48120050
2E-B4	120,816,000.00	2.29163 %	829.15473985	1.63621093	0.00000000	0.00000000	0.00000000	0.00000000	1.63621093	0.00000000	824.48120050
2E-C1	120,816,000.00	1.09163 %	1000.00000000	0.94001473	0.00000000	0.00000000	0.00000000	0.00000000	0.94001473	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.49163 %	1000.00000000	1.28445918	0.00000000	0.00000000	0.00000000	0.00000000	1.28445918	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.89163 %	1000.00000000	1.62890362	0.00000000	0.00000000	0.00000000	0.00000000	1.62890362	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.29163 %	1000.00000000	1.97334807	0.00000000	0.00000000	0.00000000	0.00000000	1.97334807	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.09163 %	417.12189080	0.39210070	0.00000000	0.00000000	0.00000000	0.00000000	0.39210070	0.00000000	414.77077890
2E-D2	240,158,000.00	1.49163 %	417.12189080	0.53577603	0.00000000	0.00000000	0.00000000	0.00000000	0.53577603	0.00000000	414.77077890
2E-D3	240,158,000.00	1.89163 %	417.12189080	0.67945136	0.00000000	0.00000000	0.00000000	0.00000000	0.67945136	0.00000000	414.77077890
2E-D4	240,158,000.00	2.29163 %	417.12189080	0.82312669	0.00000000	0.00000000	0.00000000	0.00000000	0.82312669	0.00000000	414.77077890
2E-D5	240,158,000.00	2.89163 %	417.12189080	1.03863965	0.00000000	0.00000000	0.00000000	0.00000000	1.03863965	0.00000000	414.77077890
2E-F1	241,632,000.00	1.09163 %	914.57736993	0.85971618	0.00000000	0.00000000	0.00000000	0.00000000	0.85971618	0.00000000	912.24060025
2E-F2	241,632,000.00	1.49163 %	914.57736993	1.17473729	0.00000000	0.00000000	0.00000000	0.00000000	1.17473729	0.00000000	912.24060025
2E-F3	241,632,000.00	1.89163 %	914.57736993	1.48975839	0.00000000	0.00000000	0.00000000	0.00000000	1.48975839	0.00000000	912.24060025
2E-F4	241,632,000.00	2.29163 %	914.57736993	1.80477946	0.00000000	0.00000000	0.00000000	0.00000000	1.80477946	0.00000000	912.24060025
2E-F5	241,632,000.00	2.89163 %	914.57736993	2.27731112	0.00000000	0.00000000	0.00000000	0.00000000	2.27731112	0.00000000	912.24060025
2X-1	0.00	1.80000 %	417.12189080	0.64653895	0.00000000	0.00000000	0.00000000	0.00000000	0.64653895	0.00000000	414.77077890
2X-2	0.00	1.40000 %	417.12189080	0.50286361	0.00000000	0.00000000	0.00000000	0.00000000	0.50286361	0.00000000	414.77077890
2X-3	0.00	1.00000 %	417.12189080	0.35918828	0.00000000	0.00000000	0.00000000	0.00000000	0.35918828	0.00000000	414.77077890
2X-4	0.00	0.60000 %	417.12189080	0.21551300	0.00000000	0.00000000	0.00000000	0.00000000	0.21551300	0.00000000	414.77077890
2Y-1	0.00	1.80000 %	914.57736993	1.41759494	0.00000000	0.00000000	0.00000000	0.00000000	1.41759494	0.00000000	912.24060025
2Y-2	0.00	1.40000 %	914.57736993	1.10257383	0.00000000	0.00000000	0.00000000	0.00000000	1.10257383	0.00000000	912.24060025
2Y-3	0.00	1.00000 %	914.57736993	0.78755272	0.00000000	0.00000000	0.00000000	0.00000000	0.78755272	0.00000000	912.24060025
2Y-4	0.00	0.60000 %	914.57736993	0.47253166	0.00000000	0.00000000	0.00000000	0.00000000	0.47253166	0.00000000	912.24060025

(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-Jun-2021
 04-Jun-2021 2:20:40 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	2,973,191.77
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(149,498.61)
Total Deposits	2,823,693.16
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,804,526.50
Total Withdrawals (Pool Distribution Amount)	2,823,693.16
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-Jun-2021
04-Jun-2021 2:20:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.091630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	292,177,031.70
Total Principal Reduction Cumulative	10,175,580,268.91
Scheduled Principal Current	11,428,508.33
Scheduled Principal Cumulative	967,971,994.16
Unscheduled Principal Current	280,621,883.52
Unscheduled Principal Cumulative	9,207,010,115.40
Senior Reduction Amount	291,389,660.86
Subordinate Reduction Amount	660,730.99
Calculated Tranche Write-Down Amount	126,639.85
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	5,224.29
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,175.58
Group 2	
Total Principal Reduction Current	266,522,024.76
Total Principal Reduction Cumulative	10,436,343,545.35
Scheduled Principal Current	8,181,533.33
Scheduled Principal Cumulative	843,601,733.34
Unscheduled Principal Current	258,317,632.67
Unscheduled Principal Cumulative	9,592,889,491.20
Senior Reduction Amount	265,904,808.38
Subordinate Reduction Amount	594,357.62
Calculated Tranche Write-Down Amount	22,858.76
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	35,533.07
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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:40 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	33478
Period Reference Pool Removal Loan Count	1217
Period Ending Loan Count	32261
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	6,313,354,135.75
Period PIF Loan Count Current	1215
PIF Loan Count Cumulative	36982
Period PIF Loan UPB Current	275,903,691.68
PIF Loan UPB Cumulative	8,893,027,671.35
Period Partial Prepayment Amount	5,226,046.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	454,235.65
Credit Event Amount Cumulative	3,013,562.09
Total Active Modified Loan Count	274
Total Active Modified Loan UPB	62,239,828.14
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	28346
Period Reference Pool Removal Loan Count	1188
Period Ending Loan Count	27158
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	5,072,809,490.93
Period PIF Loan Count Current	1187
PIF Loan Count Cumulative	39187
Period PIF Loan UPB Current	255,260,243.36
PIF Loan UPB Cumulative	9,386,514,599.50
Period Partial Prepayment Amount	3,704,934.14
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-Jun-2021
 04-Jun-2021 2:20:40 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	54,746.89
Credit Event Amount Cumulative	11,052,549.63
Total Active Modified Loan Count	501
Total Active Modified Loan UPB	117,140,803.43
Structural Reporting	
Group 1	
Senior Percentage	94.218572%
Subordinate Percentage	5.781428%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	92.735376%
Subordinate Percentage	7.264624%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	145,108.97

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-Jun-2021
04-Jun-2021 2:20:40 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 %	5.780000 %	6.040000 %
1M-1	0.00	0.00	2.800000 %	5.780000 %	6.040000 %
1M-1H	0.00	0.00	2.800000 %	5.780000 %	6.040000 %
1M-2A	0.00	0.00	2.200000 %	5.480000 %	5.740000 %
1M-2B	0.00	0.00	1.600000 %	3.990000 %	4.170000 %
1M-2C	0.00	0.00	1.000000 %	2.490000 %	2.600000 %
1M-2	0.00	0.00	1.000000 %	2.490000 %	2.600000 %
1M-2H	0.00	0.00	1.000000 %	2.490000 %	2.600000 %
1B-1	0.00	0.00	0.500000 %	1.240000 %	1.300000 %
1B-1H	0.00	0.00	0.500000 %	1.240000 %	1.300000 %
1B-2H	126,639.85	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	7.260000 %	7.630000 %
2M-1	0.00	0.00	3.450000 %	7.260000 %	7.630000 %
2M-1H	0.00	0.00	3.450000 %	7.260000 %	7.630000 %
2M-2A	0.00	0.00	2.640000 %	7.260000 %	7.630000 %
2M-2B	0.00	0.00	1.820000 %	5.290000 %	5.560000 %
2M-2C	0.00	0.00	1.000000 %	2.900000 %	3.060000 %
2M-2	0.00	0.00	1.000000 %	2.900000 %	3.060000 %
2M-2H	0.00	0.00	1.000000 %	2.900000 %	3.060000 %
2B-1	0.00	0.00	0.500000 %	1.450000 %	1.530000 %
2B-1H	0.00	0.00	0.500000 %	1.450000 %	1.530000 %
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

Distribution Date: 25-Jun-2021
 04-Jun-2021 2:20:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Distribution Date: 25-Jun-2021
 04-Jun-2021 2:20:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	498	91,490,367.20	0.838116 %	0.803522 %
60 Days	182	38,451,836.59	0.306299 %	0.337707 %
90 Days	151	32,649,654.82	0.254127 %	0.286749 %
120 Days	130	28,511,071.63	0.218785 %	0.250401 %
150 Days	144	30,406,868.58	0.242347 %	0.267051 %
180+ Days	2022	479,389,188.59	3.402952 %	4.210278 %
Totals	3127	700,898,987.41	5.262626 %	6.155708 %

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-Jun-2021
 04-Jun-2021 2:20:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	227	42,801,690.16	0.703636 %	0.677955 %
60 Days	83	17,618,460.03	0.257277 %	0.279067 %
90 Days	73	16,904,041.97	0.226279 %	0.267751 %
120 Days	64	15,418,197.41	0.198382 %	0.244216 %
150 Days	64	13,672,220.98	0.198382 %	0.216560 %
180+ Days	943	230,366,121.97	2.923034 %	3.648871 %
Totals	1454	336,780,732.52	4.506990 %	5.334419 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	271	48,688,677.04	0.997864 %	0.959797 %
60 Days	99	20,833,376.56	0.364533 %	0.410687 %
90 Days	78	15,745,612.85	0.287208 %	0.310392 %
120 Days	66	13,092,874.22	0.243022 %	0.258099 %
150 Days	80	16,734,647.60	0.294573 %	0.329889 %
180+ Days	1079	249,023,066.62	3.973047 %	4.908977 %
Totals	1673	364,118,254.89	6.160247 %	7.177842 %

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-Jun-2021
04-Jun-2021 2:20:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	31	8,219,556.79	5,224.29	0.063559
Group 2	265	64,645,377.89	35,533.07	0.054966

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043744717	324,481.08	236.60	0.072916
Group 1	0043747774	199,264.93	8.11	0.004070
Group 1	0043750423	273,822.47	266.46	0.097311
Group 1	0043750574	485,097.05	505.87	0.104282
Group 1	0043762430	235,488.01	76.43	0.032456
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	180,219.59	60.05	0.033320
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	473,813.90	253.91	0.053589
Group 1	0043773055	283,086.71	232.21	0.082028
Group 1	0043773899	197,648.40	32.37	0.016378
Group 1	0043774094	184,594.37	318.51	0.172546
Group 1	0043775080	213,759.53	151.52	0.070883
Group 1	0043780989	87,506.60	72.19	0.082497
Group 1	0043781034	120,540.43	62.70	0.052016
Group 1	0043781268	250,171.15	52.40	0.020946
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	609,320.00	583.22	0.095717
Group 1	0043793126	163,997.48	51.12	0.031171
Group 1	0043793300	232,079.86	120.87	0.052081
Group 1	0043793312	470,891.29	315.36	0.066971
Group 1	0043794105	421,470.49	175.61	0.041666
Group 1	0043797144	70,559.31	179.04	0.253744

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-Jun-2021
 04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043797152	111,829.80	35.12	0.031405
Group 1	0043797346	362,964.68	75.62	0.020834
Group 1	0043801646	129,246.12	94.24	0.072915
Group 1	0043806483	86,455.04	71.33	0.082505
Group 1	0043807625	353,638.01	430.67	0.121783
Group 1	0043808863	142,583.94	6.01	0.004215
Group 1	0043809028	391,548.45	448.65	0.114584
Group 2	0043810281	372,596.98	254.06	0.068186
Group 2	0043810574	327,286.33	136.37	0.041667
Group 2	0043810627	406,139.15	143.01	0.035212
Group 2	0043810652	307,520.85	3.24	0.001054
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	58,813.78	30.19	0.051332
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812134	174,300.10	181.56	0.104165
Group 2	0043812212	201,534.14	27.32	0.013556
Group 2	0043812860	103,662.54	1.50	0.001447
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	318,984.89	59.53	0.018662
Group 2	0043814648	66,556.32	48.39	0.072705
Group 2	0043814923	317,932.94	23.29	0.007325
Group 2	0043815407	312,864.56	97.77	0.031250
Group 2	0043815617	280,047.21	260.21	0.092916
Group 2	0043816083	233,592.10	108.39	0.046401
Group 2	0043816866	103,851.04	108.18	0.104168
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	298,294.12	331.49	0.111129
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	216,445.04	203.60	0.094065

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-Jun-2021
 04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818443	34,116.04	18.48	0.054168
Group 2	0043818584	200,801.94	96.77	0.048192
Group 2	0043818673	174,025.68	18.13	0.010418
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	256,580.96	137.67	0.053656
Group 2	0043819360	118,048.68	135.26	0.114580
Group 2	0043819757	190,256.02	168.94	0.088796
Group 2	0043820331	160,035.67	83.35	0.052082
Group 2	0043820337	158,693.56	69.71	0.043927
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	229,066.63	165.48	0.072241
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821580	216,373.60	225.39	0.104167
Group 2	0043821855	186,149.78	19.39	0.010416
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	333,857.19	61.94	0.018553
Group 2	0043822741	154,518.04	43.48	0.028139
Group 2	0043823119	330,488.91	467.08	0.141330
Group 2	0043823305	312,700.49	125.81	0.040233
Group 2	0043823409	240,303.49	154.24	0.064186
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	339,012.01	176.57	0.052084
Group 2	0043823780	133,672.95	13.27	0.009927
Group 2	0043824039	158,408.10	198.01	0.125000
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	135,427.82	84.64	0.062498
Group 2	0043825279	227,805.05	23.87	0.010478
Group 2	0043825287	349,123.94	83.45	0.023903
Group 2	0043825485	124,062.23	15.76	0.012703
Group 2	0043825510	209,540.90	87.31	0.041667
Group 2	0043825634	203,156.67	48.80	0.024021
Group 2	0043825809	425,586.12	354.66	0.083334

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-Jun-2021
04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826233	224,256.09	50.03	0.022309
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	0043826576	231,211.94	143.69	0.062146
Group 2	0043826648	96,593.97	100.05	0.103578
Group 2	0043827209	464,749.00	136.84	0.029444
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	243,970.88	45.50	0.018650
Group 2	0043827520	207,712.74	76.21	0.036690
Group 2	0043827637	272,577.26	28.39	0.010415
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	132,207.48	55.09	0.041669
Group 2	0043828742	333,571.37	114.02	0.034182
Group 2	0043828910	421,024.92	312.42	0.074205
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	152,295.22	26.53	0.017420
Group 2	0043830309	120,923.01	65.78	0.054398
Group 2	0043830477	275,799.09	402.43	0.145914
Group 2	0043830677	89,352.41	46.54	0.052086
Group 2	0043830697	408,152.95	179.43	0.043961
Group 2	0043831199	219,162.43	140.84	0.064263
Group 2	0043831210	222,838.86	21.33	0.009572
Group 2	0043831472	217,294.03	198.42	0.091314
Group 2	0043831606	358,715.44	93.65	0.026107
Group 2	0043832066	158,221.20	96.68	0.061104
Group 2	0043832276	342,006.88	391.88	0.114582
Group 2	0043832303	225,041.75	140.65	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	216,460.25	157.84	0.072919
Group 2	0043832708	235,115.46	97.96	0.041665
Group 2	0043833586	167,809.80	108.89	0.064889
Group 2	0043833611	85,621.12	44.59	0.052078
Group 2	0043833703	285,656.54	131.32	0.045971

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-Jun-2021
 04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834118	138,205.42	57.06	0.041286
Group 2	0043834123	153,233.29	159.62	0.104168
Group 2	0043834160	124,736.55	27.25	0.021846
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	199,417.76	148.18	0.074306
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	289,610.95	120.64	0.041656
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	305,465.20	190.92	0.062501
Group 2	0043835927	345,565.09	180.63	0.052271
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,603.33	44.56	0.064020
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	134,485.27	112.07	0.083333
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,353.91	194.11	0.133543
Group 2	0043837149	208,119.27	109.61	0.052667
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	265,536.11	221.28	0.083333
Group 2	0043837876	179,483.77	5.99	0.003337
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	196,142.68	253.84	0.129416
Group 2	0043839538	239,989.31	174.99	0.072916
Group 2	0043839771	298,932.49	85.53	0.028612
Group 2	0043840171	361,211.36	149.98	0.041521
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	304,259.62	221.86	0.072918
Group 2	0043840843	183,477.17	151.52	0.082582
Group 2	0043840986	306,924.08	383.66	0.125002

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-Jun-2021
 04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841361	362,915.57	50.95	0.014039
Group 2	0043841424	376,066.93	94.67	0.025174
Group 2	0043841923	142,833.17	89.27	0.062499
Group 2	0043841961	141,540.80	103.21	0.072919
Group 2	0043841995	112,609.55	15.91	0.014128
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	397,938.11	41.45	0.010416
Group 2	0043842682	282,265.97	117.61	0.041666
Group 2	0043842691	300,071.89	157.74	0.052567
Group 2	0043842714	138,463.28	115.39	0.083336
Group 2	0043842734	277,897.42	155.47	0.055945
Group 2	0043842784	251,229.98	377.17	0.150129
Group 2	0043842906	205,371.15	278.11	0.135418
Group 2	0043843236	111,015.81	40.60	0.036571
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	229,672.66	158.82	0.069151
Group 2	0043843470	191,989.74	90.41	0.047091
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844351	377,077.99	471.35	0.125001
Group 2	0043844621	371,290.13	270.73	0.072916
Group 2	0043844664	139,853.49	38.10	0.027243
Group 2	0043844687	128,162.50	96.55	0.075334
Group 2	0043844901	304,688.44	144.49	0.047422
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845034	243,922.46	298.09	0.122207
Group 2	0043845163	230,340.89	39.39	0.017101
Group 2	0043845191	379,448.80	513.84	0.135417
Group 2	0043845908	580,719.58	31.75	0.005467
Group 2	0043846042	241,588.18	49.86	0.020638
Group 2	0043846554	114,614.77	4.45	0.003883
Group 2	0043846610	323,385.27	202.12	0.062501
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	102,876.88	18.43	0.017915

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-Jun-2021
 04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846913	186,324.73	40.63	0.021806
Group 2	0043846973	309,276.23	150.45	0.048646
Group 2	0043847345	168,345.17	80.82	0.048009
Group 2	0043847434	205,764.44	93.07	0.045231
Group 2	0043848445	241,703.47	75.53	0.031249
Group 2	0043848608	409,787.83	184.99	0.045143
Group 2	0043848927	189,462.37	47.04	0.024828
Group 2	0043848946	295,396.60	215.39	0.072916
Group 2	0043849270	237,386.73	54.25	0.022853
Group 2	0043849330	215,215.62	44.84	0.020835
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	150,312.06	45.74	0.030430
Group 2	0043849854	169,758.92	166.78	0.098245
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	193,959.67	17.13	0.008832
Group 2	0043850625	149,283.03	108.85	0.072915
Group 2	0043850738	151,490.73	78.90	0.052082
Group 2	0043850765	293,493.24	152.70	0.052028
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	107,151.16	78.83	0.073569
Group 2	0043852465	108,592.53	67.43	0.062095
Group 2	0043852701	243,824.82	177.79	0.072917
Group 2	0043853072	370,736.06	253.39	0.068348
Group 2	0043853250	141,666.30	206.60	0.145836
Group 2	0043853380	341,475.43	42.40	0.012417
Group 2	0043854538	371,924.05	66.16	0.017789
Group 2	0043854594	407,045.20	155.67	0.038244
Group 2	0043854633	251,250.46	78.52	0.031252
Group 2	0043855005	294,689.29	32.21	0.010930
Group 2	0043855199	322,196.93	167.81	0.052083
Group 2	0043855514	63,749.38	33.20	0.052079
Group 2	0043855655	180,074.76	40.40	0.022435
Group 2	0043855733	143,031.79	54.64	0.038201
Group 2	0043855776	292,814.26	244.01	0.083333

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-Jun-2021
04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	355,689.90	114.10	0.032079
Group 2	0043857123	245,171.46	25.54	0.010417
Group 2	0043857612	126,307.36	144.73	0.114586
Group 2	0043858295	173,023.49	23.58	0.013628
Group 2	0043858379	252,395.95	258.11	0.102264
Group 2	0043858827	157,246.48	65.52	0.041667
Group 2	0043859262	299,788.78	4.67	0.001558
Group 2	0043859413	354,914.93	191.14	0.053855
Group 2	0043860139	329,170.82	313.92	0.095367
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	167,358.41	93.72	0.056000
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	394,393.85	201.12	0.050995
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	315,766.13	203.03	0.064298
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	230,421.52	240.02	0.104166
Group 2	0043862332	176,568.15	183.93	0.104169
Group 2	0043862402	159,655.47	86.12	0.053941
Group 2	0043862745	288,861.59	196.13	0.067898
Group 2	0043863009	397,355.76	165.56	0.041665
Group 2	0043863219	406,039.46	465.25	0.114582
Group 2	0043863440	453,835.18	256.15	0.056441
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	244,284.69	88.76	0.036335
Group 2	0043864325	47,112.52	20.53	0.043577
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	324,985.35	135.41	0.041666
Group 2	0043865091	174,410.57	145.34	0.083332
Group 2	0043865251	111,875.01	9.53	0.008518

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-Jun-2021
04-Jun-2021 2:20:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043865301	282,352.99	174.43	0.061777
Group 2	0043865594	149,473.56	62.28	0.041666
Group 2	0043865894	99,968.87	50.58	0.050596
Group 2	0043866196	115,482.88	25.66	0.022220
Group 2	0043866415	248,643.80	256.93	0.103333
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043867128	361,500.60	150.63	0.041668
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	139,311.89	145.12	0.104169
Group 2	0043868595	185,209.17	243.49	0.131468
Group 2	0043868873	219,682.42	91.53	0.041665
Group 2	0043869417	146,447.21	76.27	0.052080
Group 2	0043870369	235,238.57	18.89	0.008030
Group 2	0043870820	355,213.26	74.00	0.020833
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	401,391.02	140.62	0.035033
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,749.59	42.70	0.048113
Group 2	0043872136	143,593.23	82.79	0.057656
Group 2	0043872770	67,625.08	105.66	0.156244
Group 2	0043872834	602,082.48	439.02	0.072917
Group 2	0043873126	205,992.11	150.20	0.072915
Group 2	0043873145	88,798.10	37.62	0.042366
Group 2	0043873365	182,337.08	89.01	0.048816
Group 2	0043873542	335,763.24	126.16	0.037574
Group 2	0043874656	384,056.04	184.43	0.048022
Group 2	0043874891	199,787.29	73.62	0.036849
Group 2	0043874901	308,501.13	292.58	0.094839
Group 2	0043875397	119,772.37	56.73	0.047365
Group 2	0043875453	384,060.87	640.10	0.166666
Group 2	0043875511	388,584.73	242.87	0.062501
Group 2	0043876004	161,081.09	92.77	0.057592
Group 2	0043876485	336,010.46	175.01	0.052085

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

Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:41 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	508,982.54	151,179.20	29.702

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043763585	270,612.35	106,537.04	39.369
0043808127	183,623.30	22,297.81	12.143
0043867141	54,746.89	22,344.35	40.814

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	689,897.90	(1,680.59)	12,611.27	1.828

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043806937	190,963.35	(2,195.00)	(5,364.37)	(2.809)
0043818105	80,915.32	2.20	2,299.17	2.841
0043865707	383,506.53	32.21	13,335.67	3.477
0043870336	34,512.70	480.00	2,340.80	6.782

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-Jun-2021
 04-Jun-2021 2:20:41 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
87	14,066,111.72	453,050.67	3.221

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	61,336.31	37.280
0043780618	93,354.75	24,833.29	26.601
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)

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-Jun-2021
 04-Jun-2021 2:20:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	22,297.81	12.143
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,299.17	2.841
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,622.79	48.307
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,190.26)	(9.556)
0043829607	298,382.23	(13,747.14)	(4.607)
0043832277	387,247.82	24,576.39	6.346
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)

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-Jun-2021
 04-Jun-2021 2:20:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,414.63)	(29.309)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043862978	87,852.36	(1,397.87)	(1.591)
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	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453

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-Jun-2021
04-Jun-2021 2:20:41 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043870336	34,512.70	2,340.80	6.782
0043870841	365,641.22	(28,859.07)	(7.893)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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-Jun-2021
04-Jun-2021 2:20:41 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	645,199.00	126,639.85	0.002 %	0	0.00	0.00	0.000 %	3	645,199.00	126,639.85	0.002 %
Group 2	4	553,681.44	22,858.76	0.000 %	0	0.00	0.00	0.000 %	4	553,681.44	22,858.76	0.000 %
Total	7	1,198,880.44	149,498.61	0.001 %	0	0.00	0.00	0.000 %	7	1,198,880.44	149,498.61	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	0043763585	278,000.00	5.250 %	MN	80.00	360	270,612.35	05/31/2021	106,537.04	106,537.04
Group 1	0043806937	199,000.00	4.625 %	LA	80.00	360	190,963.35	01/31/2021	(2,195.00)	(5,364.37)
Group 1	0043808127	192,000.00	4.625 %	KY	64.00	360	183,623.30	05/31/2021	22,297.81	22,297.81
Group 2	0043818105	83,000.00	4.500 %	NC	90.00	360	80,915.32	03/31/2021	2.20	2,299.17
Group 2	0043865707	395,000.00	4.375 %	TX	90.00	360	383,506.53	06/30/2020	32.21	13,335.67
Group 2	0043867141	57,000.00	5.125 %	LA	85.00	360	54,746.89	05/31/2021	22,344.35	22,344.35
Group 2	0043870336	36,000.00	4.625 %	TX	97.00	360	34,512.70	04/30/2021	480.00	2,340.80

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



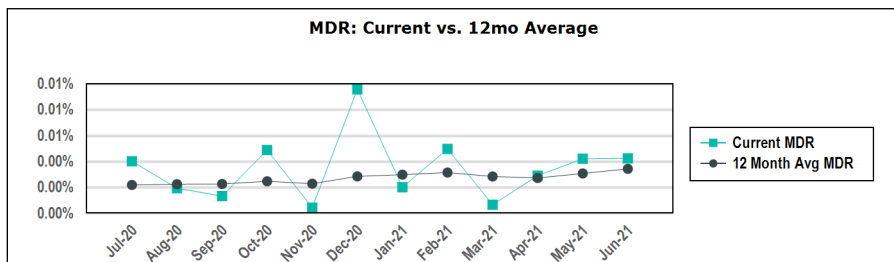
Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:41 PM

Realized Loss Report - Collateral

Summary

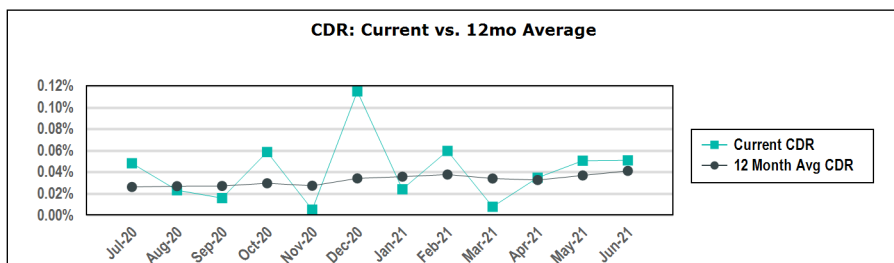
MDR

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



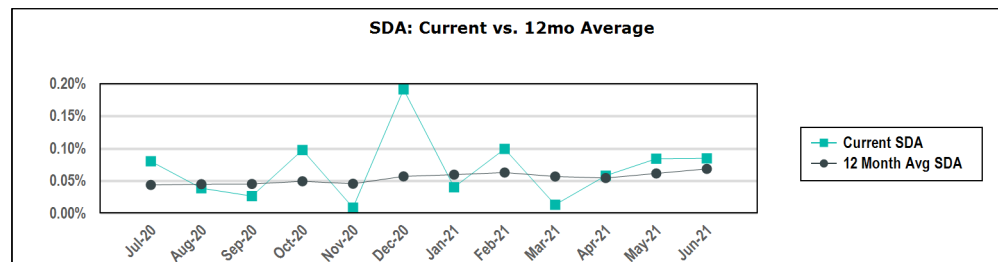
CDR

Current Month 0.051 %
3 Month Average 0.046 %
12 Month Average 0.041 %



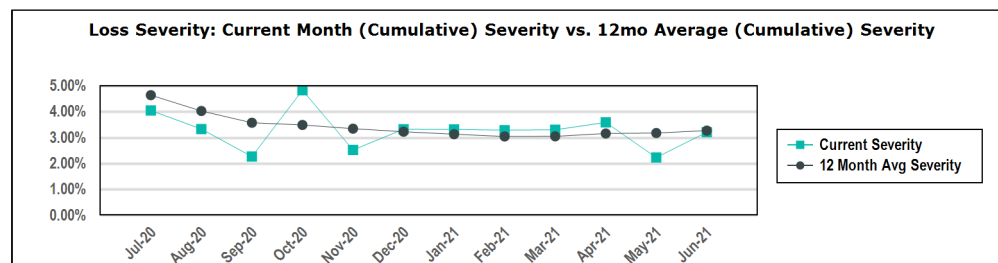
SDA

Current Month 0.085 %
3 Month Average 0.076 %
12 Month Average 0.069 %



Loss Severity

Current Month (Cumulative) 3.221 %
3 Month Average (Cumulative) 3.019 %
12 Month Average (Cumulative) 3.281 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



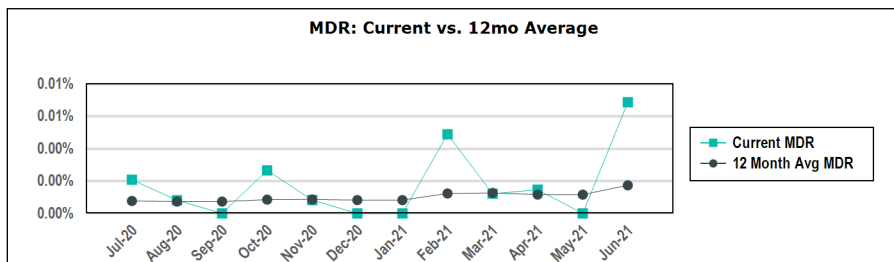
Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:41 PM

Realized Loss Report - Collateral

Group 1

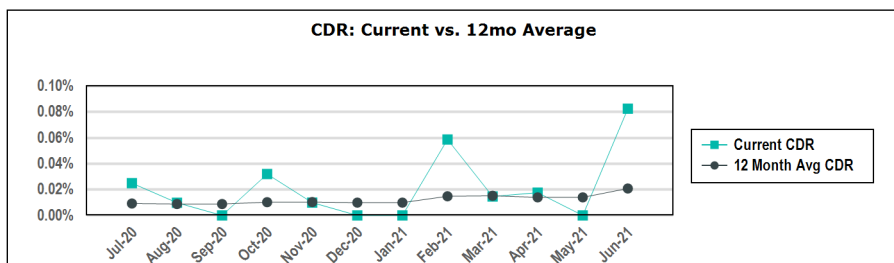
MDR

Current Month 0.007 %
3 Month Average 0.003 %
12 Month Average 0.002 %



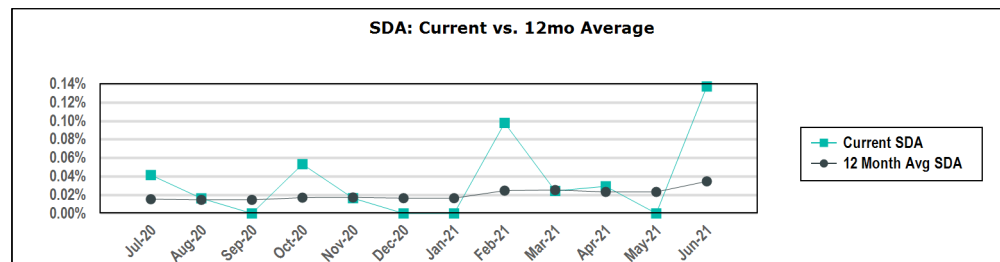
CDR

Current Month 0.082 %
3 Month Average 0.033 %
12 Month Average 0.021 %



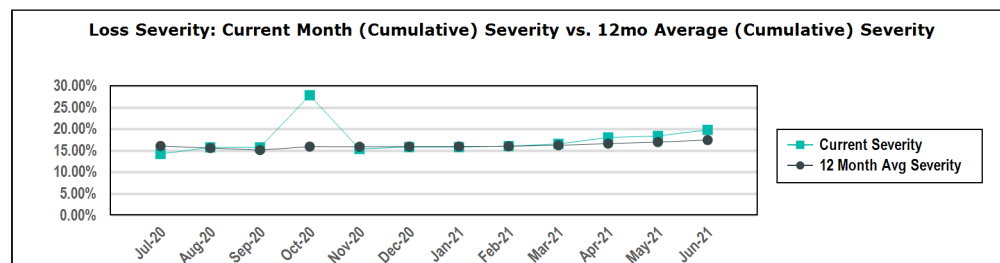
SDA

Current Month 0.137 %
3 Month Average 0.056 %
12 Month Average 0.035 %



Loss Severity

Current Month (Cumulative) 19.849 %
3 Month Average (Cumulative) 18.787 %
12 Month Average (Cumulative) 17.490 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



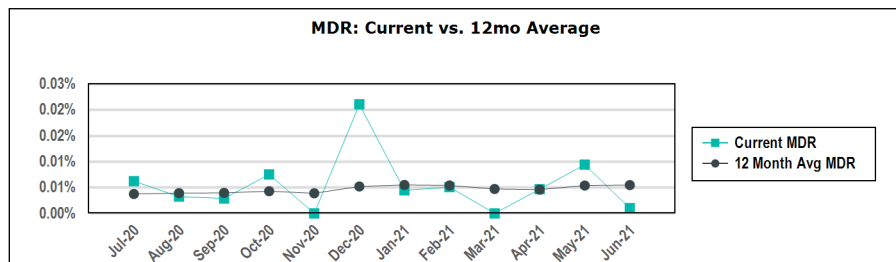
Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:42 PM

Realized Loss Report - Collateral

Group 2

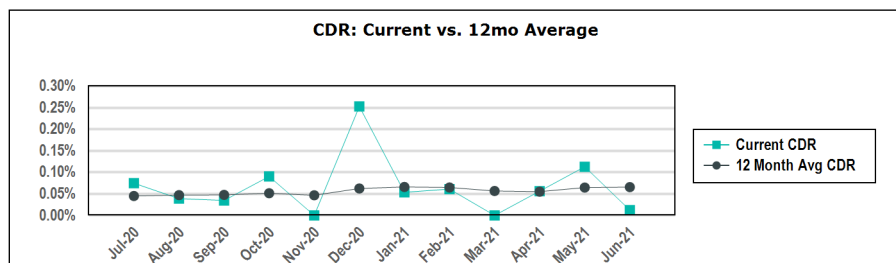
MDR

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



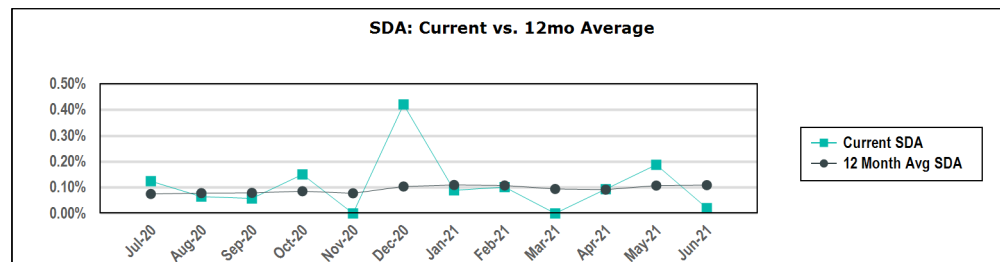
CDR

Current Month 0.012 %
3 Month Average 0.061 %
12 Month Average 0.066 %



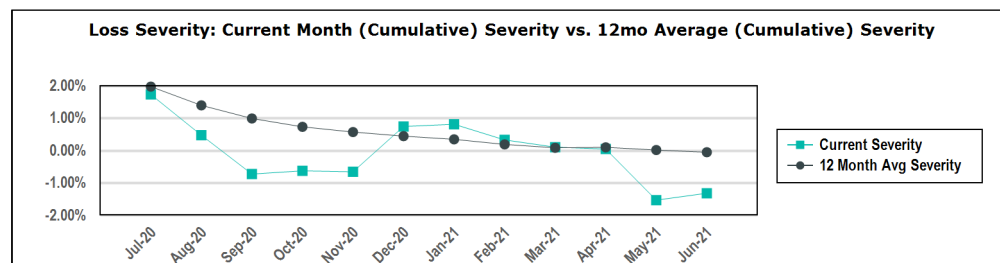
SDA

Current Month 0.021 %
3 Month Average 0.101 %
12 Month Average 0.109 %



Loss Severity

Current Month (Cumulative) (1.313) %
3 Month Average (Cumulative) (0.929) %
12 Month Average (Cumulative) (0.044) %



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-Jun-2021
04-Jun-2021 2:20:43 PM

Prepayment Rates

Summary

SMM

Current Month 4.521 %
3 Month Average 4.845 %
12 Month Average 4.631 %

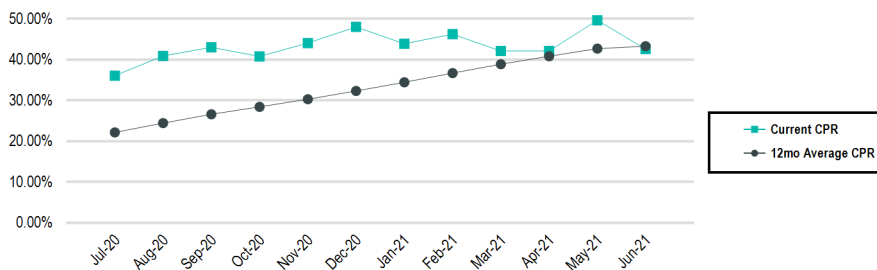
CPR

Current Month 42.599 %
3 Month Average 44.798 %
12 Month Average 43.299 %

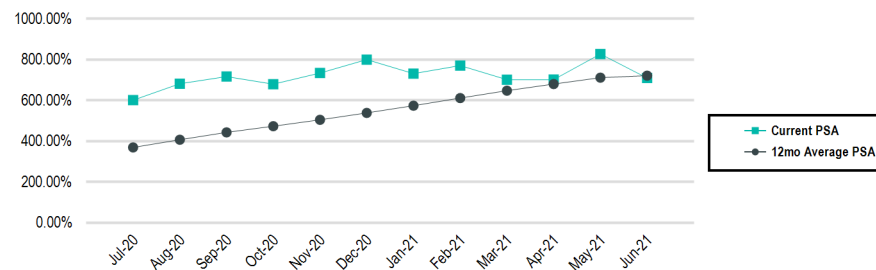
PSA

Current Month 709.987 %
3 Month Average 746.627 %
12 Month Average 721.646 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.258 %
3 Month Average 4.569 %
12 Month Average 4.274 %

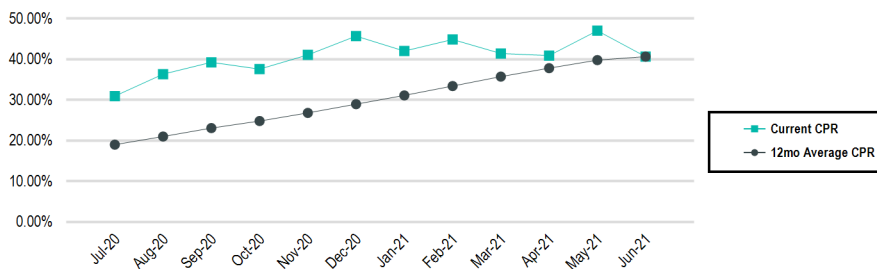
CPR

Current Month 40.673 %
3 Month Average 42.876 %
12 Month Average 40.665 %

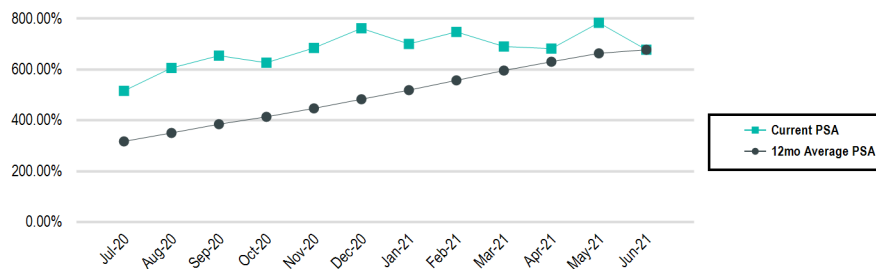
PSA

Current Month 677.881 %
3 Month Average 714.604 %
12 Month Average 677.747 %

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-Jun-2021
 04-Jun-2021 2:20:43 PM

Prepayment Rates

Group 2

SMM

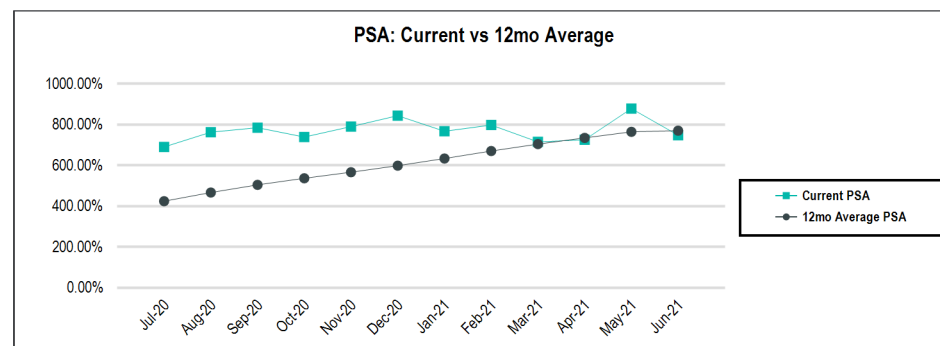
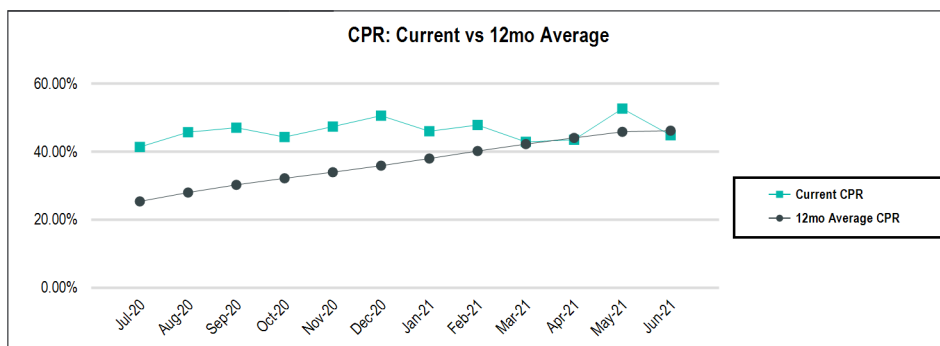
Current Month	4.846 %
3 Month Average	5.185 %
12 Month Average	5.053 %

CPR

Current Month	44.903 %
3 Month Average	47.067 %
12 Month Average	46.241 %

PSA

Current Month	748.375 %
3 Month Average	784.444 %
12 Month Average	770.684 %



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-Jun-2021
 04-Jun-2021 2:20:44 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-Jun-2021
04-Jun-2021 2:20:44 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 25-Jun-2021
04-Jun-2021 2:20:44 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.