

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-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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 |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2A-H  |           | 03/31/2021  | 0.00000 %                     | 13,935,087,828.36             | 0.00                  | 625,218,142.81         | 0.00                             | 13,309,869,685.54          | 625,218,142.81     | 0.00                                  |
| 2M-1  | 30711XLS1 | 04/23/2021  | 0.95863 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 03/31/2021  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XLV4 | 04/23/2021  | 2.95863 %                     | 113,760,574.84                | 299,178.18            | 1,462,293.55           | 0.00                             | 112,298,281.29             | 1,761,471.73       | 0.00                                  |
| 2M-AH |           | 03/31/2021  | 0.00000 %                     | 5,987,590.73                  | 0.00                  | 76,965.29              | 0.00                             | 5,910,625.44               | 76,965.29          | 0.00                                  |
| 2M-2B | 30711XLW2 | 04/23/2021  | 2.95863 %                     | 200,522,000.00                | 527,351.47            | 0.00                   | 0.00                             | 200,522,000.00             | 527,351.47         | 0.00                                  |
| 2M-BH |           | 03/31/2021  | 0.00000 %                     | 10,554,128.00                 | 0.00                  | 0.00                   | 0.00                             | 10,554,128.00              | 0.00               | 0.00                                  |
| 2M-2C | 30711XLX0 | 04/23/2021  | 2.95863 %                     | 200,522,000.00                | 527,351.47            | 0.00                   | 0.00                             | 200,522,000.00             | 527,351.47         | 0.00                                  |
| 2M-CH |           | 03/31/2021  | 0.00000 %                     | 10,554,128.00                 | 0.00                  | 0.00                   | 0.00                             | 10,554,128.00              | 0.00               | 0.00                                  |
| 2M-2  | 30711XLT9 | 04/23/2021  | 2.95863 %                     | 514,804,574.84                | 1,353,881.12          | 1,462,293.55           | 0.00                             | 513,342,281.29             | 2,816,174.67       | 0.00                                  |
| 2M-2H |           | 03/31/2021  | 0.00000 %                     | 27,095,846.73                 | 0.00                  | 76,965.29              | 0.00                             | 27,018,881.44              | 76,965.29          | 0.00                                  |
| 2B-1  | 30711XLU6 | 04/23/2021  | 5.15863 %                     | 143,230,000.00                | 656,773.84            | 0.00                   | 0.00                             | 143,230,000.00             | 656,773.84         | 0.00                                  |
| 2B-1H |           | 03/31/2021  | 0.00000 %                     | 7,538,663.00                  | 0.00                  | 0.00                   | 0.00                             | 7,538,663.00               | 0.00               | 0.00                                  |
| 2B-2H |           | 03/31/2021  | 0.00000 %                     | 150,189,886.14                | 0.00                  | 0.00                   | 69,291.99                        | 150,120,594.15             | 0.00               | 648,068.85                            |
| 2A-I1 | 30711XLZ5 | 04/23/2021  | 2.25000 %                     | 0.00                          | 227,521.15            | 0.00                   | 0.00                             | 0.00                       | 227,521.15         | 0.00                                  |
| 2A-I2 | 30711XMB7 | 04/23/2021  | 1.75000 %                     | 0.00                          | 176,960.89            | 0.00                   | 0.00                             | 0.00                       | 176,960.89         | 0.00                                  |
| 2A-I3 | 30711XMD3 | 04/23/2021  | 1.25000 %                     | 0.00                          | 126,400.64            | 0.00                   | 0.00                             | 0.00                       | 126,400.64         | 0.00                                  |
| 2A-I4 | 30711XMF8 | 04/23/2021  | 0.75000 %                     | 0.00                          | 75,840.38             | 0.00                   | 0.00                             | 0.00                       | 75,840.38          | 0.00                                  |
| 2B-I1 | 30711XMH4 | 04/23/2021  | 2.25000 %                     | 0.00                          | 401,044.00            | 0.00                   | 0.00                             | 0.00                       | 401,044.00         | 0.00                                  |
| 2B-I2 | 30711XMK7 | 04/23/2021  | 1.75000 %                     | 0.00                          | 311,923.11            | 0.00                   | 0.00                             | 0.00                       | 311,923.11         | 0.00                                  |
| 2B-I3 | 30711XMM3 | 04/23/2021  | 1.25000 %                     | 0.00                          | 222,802.22            | 0.00                   | 0.00                             | 0.00                       | 222,802.22         | 0.00                                  |
| 2B-I4 | 30711XMP6 | 04/23/2021  | 0.75000 %                     | 0.00                          | 133,681.33            | 0.00                   | 0.00                             | 0.00                       | 133,681.33         | 0.00                                  |
| 2C-I1 | 30711XMR2 | 04/23/2021  | 2.25000 %                     | 0.00                          | 401,044.00            | 0.00                   | 0.00                             | 0.00                       | 401,044.00         | 0.00                                  |
| 2C-I2 | 30711XMT8 | 04/23/2021  | 1.75000 %                     | 0.00                          | 311,923.11            | 0.00                   | 0.00                             | 0.00                       | 311,923.11         | 0.00                                  |
| 2C-I3 | 30711XMV3 | 04/23/2021  | 1.25000 %                     | 0.00                          | 222,802.22            | 0.00                   | 0.00                             | 0.00                       | 222,802.22         | 0.00                                  |
| 2C-I4 | 30711XMX9 | 04/23/2021  | 0.75000 %                     | 0.00                          | 133,681.33            | 0.00                   | 0.00                             | 0.00                       | 133,681.33         | 0.00                                  |
| 2E-A1 | 30711XLY8 | 04/23/2021  | 0.70863 %                     | 113,760,574.84                | 71,657.03             | 1,462,293.55           | 0.00                             | 112,298,281.29             | 1,533,950.58       | 0.00                                  |
| 2E-A2 | 30711XMA9 | 04/23/2021  | 1.20863 %                     | 113,760,574.84                | 122,217.28            | 1,462,293.55           | 0.00                             | 112,298,281.29             | 1,584,510.83       | 0.00                                  |
| 2E-A3 | 30711XMC5 | 04/23/2021  | 1.70863 %                     | 113,760,574.84                | 172,777.54            | 1,462,293.55           | 0.00                             | 112,298,281.29             | 1,635,071.09       | 0.00                                  |
| 2E-A4 | 30711XME1 | 04/23/2021  | 2.20863 %                     | 113,760,574.84                | 223,337.79            | 1,462,293.55           | 0.00                             | 112,298,281.29             | 1,685,631.34       | 0.00                                  |
| 2E-B1 | 30711XMG6 | 04/23/2021  | 0.70863 %                     | 200,522,000.00                | 126,307.47            | 0.00                   | 0.00                             | 200,522,000.00             | 126,307.47         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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-B2  | 30711XMJ0 | 04/23/2021  | 1.20863 %                     | 200,522,000.00                | 215,428.36            | 0.00                   | 0.00                             | 200,522,000.00             | 215,428.36         | 0.00                                  |
| 2E-B3  | 30711XML5 | 04/23/2021  | 1.70863 %                     | 200,522,000.00                | 304,549.25            | 0.00                   | 0.00                             | 200,522,000.00             | 304,549.25         | 0.00                                  |
| 2E-B4  | 30711XMN1 | 04/23/2021  | 2.20863 %                     | 200,522,000.00                | 393,670.14            | 0.00                   | 0.00                             | 200,522,000.00             | 393,670.14         | 0.00                                  |
| 2E-C1  | 30711XMQ4 | 04/23/2021  | 0.70863 %                     | 200,522,000.00                | 126,307.47            | 0.00                   | 0.00                             | 200,522,000.00             | 126,307.47         | 0.00                                  |
| 2E-C2  | 30711XMS0 | 04/23/2021  | 1.20863 %                     | 200,522,000.00                | 215,428.36            | 0.00                   | 0.00                             | 200,522,000.00             | 215,428.36         | 0.00                                  |
| 2E-C3  | 30711XMU5 | 04/23/2021  | 1.70863 %                     | 200,522,000.00                | 304,549.25            | 0.00                   | 0.00                             | 200,522,000.00             | 304,549.25         | 0.00                                  |
| 2E-C4  | 30711XMW1 | 04/23/2021  | 2.20863 %                     | 200,522,000.00                | 393,670.14            | 0.00                   | 0.00                             | 200,522,000.00             | 393,670.14         | 0.00                                  |
| 2E-D1  | 30711XMY7 | 04/23/2021  | 0.70863 %                     | 314,282,574.84                | 197,964.50            | 1,462,293.55           | 0.00                             | 312,820,281.29             | 1,660,258.05       | 0.00                                  |
| 2E-D2  | 30711XMZ4 | 04/23/2021  | 1.20863 %                     | 314,282,574.84                | 337,645.64            | 1,462,293.55           | 0.00                             | 312,820,281.29             | 1,799,939.19       | 0.00                                  |
| 2E-D3  | 30711XNA8 | 04/23/2021  | 1.70863 %                     | 314,282,574.84                | 477,326.79            | 1,462,293.55           | 0.00                             | 312,820,281.29             | 1,939,620.34       | 0.00                                  |
| 2E-D4  | 30711XNB6 | 04/23/2021  | 2.20863 %                     | 314,282,574.84                | 617,007.93            | 1,462,293.55           | 0.00                             | 312,820,281.29             | 2,079,301.48       | 0.00                                  |
| 2E-D5  | 30711XNC4 | 04/23/2021  | 2.95863 %                     | 314,282,574.84                | 826,529.65            | 1,462,293.55           | 0.00                             | 312,820,281.29             | 2,288,823.20       | 0.00                                  |
| 2E-F1  | 30711XND2 | 04/23/2021  | 0.70863 %                     | 401,044,000.00                | 252,614.94            | 0.00                   | 0.00                             | 401,044,000.00             | 252,614.94         | 0.00                                  |
| 2E-F2  | 30711XNE0 | 04/23/2021  | 1.20863 %                     | 401,044,000.00                | 430,856.72            | 0.00                   | 0.00                             | 401,044,000.00             | 430,856.72         | 0.00                                  |
| 2E-F3  | 30711XNF7 | 04/23/2021  | 1.70863 %                     | 401,044,000.00                | 609,098.50            | 0.00                   | 0.00                             | 401,044,000.00             | 609,098.50         | 0.00                                  |
| 2E-F4  | 30711XNG5 | 04/23/2021  | 2.20863 %                     | 401,044,000.00                | 787,340.28            | 0.00                   | 0.00                             | 401,044,000.00             | 787,340.28         | 0.00                                  |
| 2E-F5  | 30711XNH3 | 04/23/2021  | 2.95863 %                     | 401,044,000.00                | 1,054,702.94          | 0.00                   | 0.00                             | 401,044,000.00             | 1,054,702.94       | 0.00                                  |
| 2X-1   | 30711XNJ9 | 04/23/2021  | 2.25000 %                     | 0.00                          | 628,565.15            | 0.00                   | 0.00                             | 0.00                       | 628,565.15         | 0.00                                  |
| 2X-2   | 30711XNK6 | 04/23/2021  | 1.75000 %                     | 0.00                          | 488,884.01            | 0.00                   | 0.00                             | 0.00                       | 488,884.01         | 0.00                                  |
| 2X-3   | 30711XNL4 | 04/23/2021  | 1.25000 %                     | 0.00                          | 349,202.86            | 0.00                   | 0.00                             | 0.00                       | 349,202.86         | 0.00                                  |
| 2X-4   | 30711XNM2 | 04/23/2021  | 0.75000 %                     | 0.00                          | 209,521.72            | 0.00                   | 0.00                             | 0.00                       | 209,521.72         | 0.00                                  |
| 2Y-1   | 30711XNN0 | 04/23/2021  | 2.25000 %                     | 0.00                          | 802,088.00            | 0.00                   | 0.00                             | 0.00                       | 802,088.00         | 0.00                                  |
| 2Y-2   | 30711XNP5 | 04/23/2021  | 1.75000 %                     | 0.00                          | 623,846.22            | 0.00                   | 0.00                             | 0.00                       | 623,846.22         | 0.00                                  |
| 2Y-3   | 30711XNQ3 | 04/23/2021  | 1.25000 %                     | 0.00                          | 445,604.44            | 0.00                   | 0.00                             | 0.00                       | 445,604.44         | 0.00                                  |
| 2Y-4   | 30711XNR1 | 04/23/2021  | 0.75000 %                     | 0.00                          | 267,362.67            | 0.00                   | 0.00                             | 0.00                       | 267,362.67         | 0.00                                  |
| Totals |           |             |                               | 20,955,698,394.20             | 18,186,223.50         | 641,457,302.44         | 69,291.99                        | 20,314,171,799.76          | 659,643,525.94     | 648,068.85                            |

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.

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 28,947,583,273.00    | 13,935,087,828.36             | 25,448,749.76                    | 599,769,393.05                     | 0.00      | 0.00                     | 625,218,142.81            | 13,309,869,685.54          | 0.45979209                    | 625,218,142.81               |
| 2M-1  | 257,814,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-1H | 13,569,593.00        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2A | 200,522,000.00       | 113,760,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 112,298,281.29             | 0.56002973                    | 1,462,293.55                 |
| 2M-AH | 10,554,128.00        | 5,987,590.73                  | 76,965.29                        | 0.00                               | 0.00      | 0.00                     | 76,965.29                 | 5,910,625.44               | 0.56002973                    | 76,965.29                    |
| 2M-2B | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2M-BH | 10,554,128.00        | 10,554,128.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 10,554,128.00              | 1.00000000                    | 0.00                         |
| 2M-2C | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2M-CH | 10,554,128.00        | 10,554,128.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 10,554,128.00              | 1.00000000                    | 0.00                         |
| 2M-2  | 601,566,000.00       | 514,804,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 513,342,281.29             | 0.85334324                    | 1,462,293.55                 |
| 2M-2H | 31,662,384.00        | 27,095,846.73                 | 76,965.29                        | 0.00                               | 0.00      | 0.00                     | 76,965.29                 | 27,018,881.44              | 0.85334324                    | 76,965.29                    |
| 2B-1  | 143,230,000.00       | 143,230,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 143,230,000.00             | 1.00000000                    | 0.00                         |
| 2B-1H | 7,538,663.00         | 7,538,663.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 7,538,663.00               | 1.00000000                    | 0.00                         |
| 2B-2H | 150,768,663.00       | 150,189,886.14                | 0.00                             | 0.00                               | 0.00      | 69,291.99                | 69,291.99                 | 150,120,594.15             | 0.99570157                    | 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 | 200,522,000.00       | 113,760,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 112,298,281.29             | 0.56002973                    | 1,462,293.55                 |
| 2E-A2 | 200,522,000.00       | 113,760,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 112,298,281.29             | 0.56002973                    | 1,462,293.55                 |
| 2E-A3 | 200,522,000.00       | 113,760,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 112,298,281.29             | 0.56002973                    | 1,462,293.55                 |
| 2E-A4 | 200,522,000.00       | 113,760,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 112,298,281.29             | 0.56002973                    | 1,462,293.55                 |
| 2E-B1 | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2E-B2 | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2E-B3 | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |

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### Series 2017-C04



Distribution Date: 26-Apr-2021  
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## 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-B4  | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2E-C1  | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2E-C2  | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2E-C3  | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2E-C4  | 200,522,000.00       | 200,522,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 200,522,000.00             | 1.00000000                    | 0.00                         |
| 2E-D1  | 401,044,000.00       | 314,282,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 312,820,281.29             | 0.78001486                    | 1,462,293.55                 |
| 2E-D2  | 401,044,000.00       | 314,282,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 312,820,281.29             | 0.78001486                    | 1,462,293.55                 |
| 2E-D3  | 401,044,000.00       | 314,282,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 312,820,281.29             | 0.78001486                    | 1,462,293.55                 |
| 2E-D4  | 401,044,000.00       | 314,282,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 312,820,281.29             | 0.78001486                    | 1,462,293.55                 |
| 2E-D5  | 401,044,000.00       | 314,282,574.84                | 1,462,293.55                     | 0.00                               | 0.00      | 0.00                     | 1,462,293.55              | 312,820,281.29             | 0.78001486                    | 1,462,293.55                 |
| 2E-F1  | 401,044,000.00       | 401,044,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 401,044,000.00             | 1.00000000                    | 0.00                         |
| 2E-F2  | 401,044,000.00       | 401,044,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 401,044,000.00             | 1.00000000                    | 0.00                         |
| 2E-F3  | 401,044,000.00       | 401,044,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 401,044,000.00             | 1.00000000                    | 0.00                         |
| 2E-F4  | 401,044,000.00       | 401,044,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 401,044,000.00             | 1.00000000                    | 0.00                         |
| 2E-F5  | 401,044,000.00       | 401,044,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 401,044,000.00             | 1.00000000                    | 0.00                         |
| 2X-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Totals | 37,203,664,960.00    | 20,955,698,394.20             | 41,687,909.39                    | 599,769,393.05                     | 0.00      | 69,291.99                | 641,526,594.43            | 20,314,171,799.76          | 0.54602609                    | 641,457,302.44               |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 28,947,583,273.00    | 481.39037021                  | 0.87913210                       | 20.71915252                        | 0.00000000 | 0.00000000               | 21.59828463               | 459.79208558               | 0.45979209                    | 21.59828463                  |
| 2M-1  | 257,814,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-1H | 13,569,593.00        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2A | 200,522,000.00       | 567.32216335                  | 7.29243450                       | 0.00000000                         | 0.00000000 | 0.00000000               | 7.29243450                | 560.02972886               | 0.56002973                    | 7.29243450                   |
| 2M-AH | 10,554,128.00        | 567.32216342                  | 7.29243477                       | 0.00000000                         | 0.00000000 | 0.00000000               | 7.29243477                | 560.02972865               | 0.56002973                    | 7.29243477                   |
| 2M-2B | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-BH | 10,554,128.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-2C | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-CH | 10,554,128.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-2  | 601,566,000.00       | 855.77405445                  | 2.43081150                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.43081150                | 853.34324295               | 0.85334324                    | 2.43081150                   |
| 2M-2H | 31,662,384.00        | 855.77405447                  | 2.43081159                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.43081159                | 853.34324288               | 0.85334324                    | 2.43081159                   |
| 2B-1  | 143,230,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-1H | 7,538,663.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-2H | 150,768,663.00       | 996.16115943                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.45959146               | 0.45959146                | 995.70156797               | 0.99570157                    | 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 | 200,522,000.00       | 567.32216335                  | 7.29243450                       | 0.00000000                         | 0.00000000 | 0.00000000               | 7.29243450                | 560.02972886               | 0.56002973                    | 7.29243450                   |
| 2E-A2 | 200,522,000.00       | 567.32216335                  | 7.29243450                       | 0.00000000                         | 0.00000000 | 0.00000000               | 7.29243450                | 560.02972886               | 0.56002973                    | 7.29243450                   |
| 2E-A3 | 200,522,000.00       | 567.32216335                  | 7.29243450                       | 0.00000000                         | 0.00000000 | 0.00000000               | 7.29243450                | 560.02972886               | 0.56002973                    | 7.29243450                   |
| 2E-A4 | 200,522,000.00       | 567.32216335                  | 7.29243450                       | 0.00000000                         | 0.00000000 | 0.00000000               | 7.29243450                | 560.02972886               | 0.56002973                    | 7.29243450                   |
| 2E-B1 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-B2 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-B3 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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-B4 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C1 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C2 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C3 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C4 | 200,522,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-D1 | 401,044,000.00       | 783.66108168                  | 3.64621725                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.64621725                | 780.01486443               | 0.78001486                    | 3.64621725                   |
| 2E-D2 | 401,044,000.00       | 783.66108168                  | 3.64621725                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.64621725                | 780.01486443               | 0.78001486                    | 3.64621725                   |
| 2E-D3 | 401,044,000.00       | 783.66108168                  | 3.64621725                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.64621725                | 780.01486443               | 0.78001486                    | 3.64621725                   |
| 2E-D4 | 401,044,000.00       | 783.66108168                  | 3.64621725                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.64621725                | 780.01486443               | 0.78001486                    | 3.64621725                   |
| 2E-D5 | 401,044,000.00       | 783.66108168                  | 3.64621725                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.64621725                | 780.01486443               | 0.78001486                    | 3.64621725                   |
| 2E-F1 | 401,044,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-F2 | 401,044,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-F3 | 401,044,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-F4 | 401,044,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-F5 | 401,044,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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 |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 13,935,087,828.36                      | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 13,309,869,685.54                   |
| 2M-1  | N/A                 | N/A          | 0.95863 %                | 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 | 03/25/21 - 04/25/21 | 32           | 2.95863 %                | 113,760,574.84                         | 299,178.18               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 299,178.18                  | 0.00                                   | 112,298,281.29                      |
| 2M-AH | N/A                 | N/A          | 0.00000 %                | 5,987,590.73                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 5,910,625.44                        |
| 2M-2B | 03/25/21 - 04/25/21 | 32           | 2.95863 %                | 200,522,000.00                         | 527,351.47               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 527,351.47                  | 0.00                                   | 200,522,000.00                      |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 10,554,128.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 10,554,128.00                       |
| 2M-2C | 03/25/21 - 04/25/21 | 32           | 2.95863 %                | 200,522,000.00                         | 527,351.47               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 527,351.47                  | 0.00                                   | 200,522,000.00                      |
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 10,554,128.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 10,554,128.00                       |
| 2M-2  | 03/25/21 - 04/25/21 | 32           | 2.95863 %                | 514,804,574.84                         | 1,353,881.12             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,353,881.12                | 0.00                                   | 513,342,281.29                      |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 27,095,846.73                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 27,018,881.44                       |
| 2B-1  | 03/25/21 - 04/25/21 | 32           | 5.15863 %                | 143,230,000.00                         | 656,773.84               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 656,773.84                  | 0.00                                   | 143,230,000.00                      |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 7,538,663.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,538,663.00                        |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 150,189,886.14                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 150,120,594.15                      |
| 2A-I1 | 03/25/21 - 04/25/21 | 32           | 2.25000 %                | 113,760,574.84                         | 227,521.15               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 227,521.15                  | 0.00                                   | 112,298,281.29                      |
| 2A-I2 | 03/25/21 - 04/25/21 | 32           | 1.75000 %                | 113,760,574.84                         | 176,960.89               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 176,960.89                  | 0.00                                   | 112,298,281.29                      |
| 2A-I3 | 03/25/21 - 04/25/21 | 32           | 1.25000 %                | 113,760,574.84                         | 126,400.64               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 126,400.64                  | 0.00                                   | 112,298,281.29                      |
| 2A-I4 | 03/25/21 - 04/25/21 | 32           | 0.75000 %                | 113,760,574.84                         | 75,840.38                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 75,840.38                   | 0.00                                   | 112,298,281.29                      |
| 2B-I1 | 03/25/21 - 04/25/21 | 32           | 2.25000 %                | 200,522,000.00                         | 401,044.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 401,044.00                  | 0.00                                   | 200,522,000.00                      |
| 2B-I2 | 03/25/21 - 04/25/21 | 32           | 1.75000 %                | 200,522,000.00                         | 311,923.11               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 311,923.11                  | 0.00                                   | 200,522,000.00                      |
| 2B-I3 | 03/25/21 - 04/25/21 | 32           | 1.25000 %                | 200,522,000.00                         | 222,802.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 222,802.22                  | 0.00                                   | 200,522,000.00                      |
| 2B-I4 | 03/25/21 - 04/25/21 | 32           | 0.75000 %                | 200,522,000.00                         | 133,681.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 133,681.33                  | 0.00                                   | 200,522,000.00                      |
| 2C-I1 | 03/25/21 - 04/25/21 | 32           | 2.25000 %                | 200,522,000.00                         | 401,044.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 401,044.00                  | 0.00                                   | 200,522,000.00                      |
| 2C-I2 | 03/25/21 - 04/25/21 | 32           | 1.75000 %                | 200,522,000.00                         | 311,923.11               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 311,923.11                  | 0.00                                   | 200,522,000.00                      |
| 2C-I3 | 03/25/21 - 04/25/21 | 32           | 1.25000 %                | 200,522,000.00                         | 222,802.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 222,802.22                  | 0.00                                   | 200,522,000.00                      |
| 2C-I4 | 03/25/21 - 04/25/21 | 32           | 0.75000 %                | 200,522,000.00                         | 133,681.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 133,681.33                  | 0.00                                   | 200,522,000.00                      |
| 2E-A1 | 03/25/21 - 04/25/21 | 32           | 0.70863 %                | 113,760,574.84                         | 71,657.03                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 71,657.03                   | 0.00                                   | 112,298,281.29                      |
| 2E-A2 | 03/25/21 - 04/25/21 | 32           | 1.20863 %                | 113,760,574.84                         | 122,217.28               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 122,217.28                  | 0.00                                   | 112,298,281.29                      |
| 2E-A3 | 03/25/21 - 04/25/21 | 32           | 1.70863 %                | 113,760,574.84                         | 172,777.54               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 172,777.54                  | 0.00                                   | 112,298,281.29                      |
| 2E-A4 | 03/25/21 - 04/25/21 | 32           | 2.20863 %                | 113,760,574.84                         | 223,337.79               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 223,337.79                  | 0.00                                   | 112,298,281.29                      |
| 2E-B1 | 03/25/21 - 04/25/21 | 32           | 0.70863 %                | 200,522,000.00                         | 126,307.47               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 126,307.47                  | 0.00                                   | 200,522,000.00                      |
| 2E-B2 | 03/25/21 - 04/25/21 | 32           | 1.20863 %                | 200,522,000.00                         | 215,428.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 215,428.36                  | 0.00                                   | 200,522,000.00                      |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04

**WELLS  
FARGO**

Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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-B3         | 03/25/21 - 04/25/21 | 32           | 1.70863 %                | 200,522,000.00                         | 304,549.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 304,549.25                  | 0.00                                   | 200,522,000.00                      |
| 2E-B4         | 03/25/21 - 04/25/21 | 32           | 2.20863 %                | 200,522,000.00                         | 393,670.14               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 393,670.14                  | 0.00                                   | 200,522,000.00                      |
| 2E-C1         | 03/25/21 - 04/25/21 | 32           | 0.70863 %                | 200,522,000.00                         | 126,307.47               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 126,307.47                  | 0.00                                   | 200,522,000.00                      |
| 2E-C2         | 03/25/21 - 04/25/21 | 32           | 1.20863 %                | 200,522,000.00                         | 215,428.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 215,428.36                  | 0.00                                   | 200,522,000.00                      |
| 2E-C3         | 03/25/21 - 04/25/21 | 32           | 1.70863 %                | 200,522,000.00                         | 304,549.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 304,549.25                  | 0.00                                   | 200,522,000.00                      |
| 2E-C4         | 03/25/21 - 04/25/21 | 32           | 2.20863 %                | 200,522,000.00                         | 393,670.14               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 393,670.14                  | 0.00                                   | 200,522,000.00                      |
| 2E-D1         | 03/25/21 - 04/25/21 | 32           | 0.70863 %                | 314,282,574.84                         | 197,964.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 197,964.50                  | 0.00                                   | 312,820,281.29                      |
| 2E-D2         | 03/25/21 - 04/25/21 | 32           | 1.20863 %                | 314,282,574.84                         | 337,645.64               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 337,645.64                  | 0.00                                   | 312,820,281.29                      |
| 2E-D3         | 03/25/21 - 04/25/21 | 32           | 1.70863 %                | 314,282,574.84                         | 477,326.79               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 477,326.79                  | 0.00                                   | 312,820,281.29                      |
| 2E-D4         | 03/25/21 - 04/25/21 | 32           | 2.20863 %                | 314,282,574.84                         | 617,007.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 617,007.93                  | 0.00                                   | 312,820,281.29                      |
| 2E-D5         | 03/25/21 - 04/25/21 | 32           | 2.95863 %                | 314,282,574.84                         | 826,529.65               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 826,529.65                  | 0.00                                   | 312,820,281.29                      |
| 2E-F1         | 03/25/21 - 04/25/21 | 32           | 0.70863 %                | 401,044,000.00                         | 252,614.94               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 252,614.94                  | 0.00                                   | 401,044,000.00                      |
| 2E-F2         | 03/25/21 - 04/25/21 | 32           | 1.20863 %                | 401,044,000.00                         | 430,856.72               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 430,856.72                  | 0.00                                   | 401,044,000.00                      |
| 2E-F3         | 03/25/21 - 04/25/21 | 32           | 1.70863 %                | 401,044,000.00                         | 609,098.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 609,098.50                  | 0.00                                   | 401,044,000.00                      |
| 2E-F4         | 03/25/21 - 04/25/21 | 32           | 2.20863 %                | 401,044,000.00                         | 787,340.28               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 787,340.28                  | 0.00                                   | 401,044,000.00                      |
| 2E-F5         | 03/25/21 - 04/25/21 | 32           | 2.95863 %                | 401,044,000.00                         | 1,054,702.94             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,054,702.94                | 0.00                                   | 401,044,000.00                      |
| 2X-1          | 03/25/21 - 04/25/21 | 32           | 2.25000 %                | 314,282,574.84                         | 628,565.15               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 628,565.15                  | 0.00                                   | 312,820,281.29                      |
| 2X-2          | 03/25/21 - 04/25/21 | 32           | 1.75000 %                | 314,282,574.84                         | 488,884.01               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 488,884.01                  | 0.00                                   | 312,820,281.29                      |
| 2X-3          | 03/25/21 - 04/25/21 | 32           | 1.25000 %                | 314,282,574.84                         | 349,202.86               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 349,202.86                  | 0.00                                   | 312,820,281.29                      |
| 2X-4          | 03/25/21 - 04/25/21 | 32           | 0.75000 %                | 314,282,574.84                         | 209,521.72               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 209,521.72                  | 0.00                                   | 312,820,281.29                      |
| 2Y-1          | 03/25/21 - 04/25/21 | 32           | 2.25000 %                | 401,044,000.00                         | 802,088.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 802,088.00                  | 0.00                                   | 401,044,000.00                      |
| 2Y-2          | 03/25/21 - 04/25/21 | 32           | 1.75000 %                | 401,044,000.00                         | 623,846.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 623,846.22                  | 0.00                                   | 401,044,000.00                      |
| 2Y-3          | 03/25/21 - 04/25/21 | 32           | 1.25000 %                | 401,044,000.00                         | 445,604.44               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 445,604.44                  | 0.00                                   | 401,044,000.00                      |
| 2Y-4          | 03/25/21 - 04/25/21 | 32           | 0.75000 %                | 401,044,000.00                         | 267,362.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 267,362.67                  | 0.00                                   | 401,044,000.00                      |
| <b>Totals</b> |                     |              |                          |                                        | 18,186,223.50            | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 18,186,223.50               | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:50 AM

## 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 |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2A-H  | 28,947,583,273.00    | 0.00000 %                | 481.39037021                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 459.79208558                        |
| 2M-1  | 257,814,000.00       | 0.95863 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-1H | 13,569,593.00        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 200,522,000.00       | 2.95863 %                | 567.32216335                           | 1.49199679               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49199679                  | 0.00000000                             | 560.02972886                        |
| 2M-AH | 10,554,128.00        | 0.00000 %                | 567.32216342                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 560.02972865                        |
| 2M-2B | 200,522,000.00       | 2.95863 %                | 1000.00000000                          | 2.62989333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.62989333                  | 0.00000000                             | 1000.00000000                       |
| 2M-BH | 10,554,128.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2M-2C | 200,522,000.00       | 2.95863 %                | 1000.00000000                          | 2.62989333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.62989333                  | 0.00000000                             | 1000.00000000                       |
| 2M-CH | 10,554,128.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2M-2  | 601,566,000.00       | 2.95863 %                | 855.77405445                           | 2.25059448               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.25059448                  | 0.00000000                             | 853.34324295                        |
| 2M-2H | 31,662,384.00        | 0.00000 %                | 855.77405447                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 853.34324288                        |
| 2B-1  | 143,230,000.00       | 5.15863 %                | 1000.00000000                          | 4.58544886               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.58544886                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 7,538,663.00         | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-2H | 150,768,663.00       | 0.00000 %                | 996.16115943                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 995.70156797                        |
| 2A-I1 | 0.00                 | 2.25000 %                | 567.32216335                           | 1.13464433               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.13464433                  | 0.00000000                             | 560.02972886                        |
| 2A-I2 | 0.00                 | 1.75000 %                | 567.32216335                           | 0.88250112               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.88250112                  | 0.00000000                             | 560.02972886                        |
| 2A-I3 | 0.00                 | 1.25000 %                | 567.32216335                           | 0.63035797               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.63035797                  | 0.00000000                             | 560.02972886                        |
| 2A-I4 | 0.00                 | 0.75000 %                | 567.32216335                           | 0.37821476               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.37821476                  | 0.00000000                             | 560.02972886                        |
| 2B-I1 | 0.00                 | 2.25000 %                | 1000.00000000                          | 2.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-I2 | 0.00                 | 1.75000 %                | 1000.00000000                          | 1.55555555               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.55555555                  | 0.00000000                             | 1000.00000000                       |
| 2B-I3 | 0.00                 | 1.25000 %                | 1000.00000000                          | 1.11111110               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11111110                  | 0.00000000                             | 1000.00000000                       |
| 2B-I4 | 0.00                 | 0.75000 %                | 1000.00000000                          | 0.66666665               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.66666665                  | 0.00000000                             | 1000.00000000                       |
| 2C-I1 | 0.00                 | 2.25000 %                | 1000.00000000                          | 2.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.75000 %                | 1000.00000000                          | 1.55555555               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.55555555                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 1.25000 %                | 1000.00000000                          | 1.11111110               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11111110                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 0.75000 %                | 1000.00000000                          | 0.66666665               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.66666665                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 200,522,000.00       | 0.70863 %                | 567.32216335                           | 0.35735246               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.35735246                  | 0.00000000                             | 560.02972886                        |
| 2E-A2 | 200,522,000.00       | 1.20863 %                | 567.32216335                           | 0.60949562               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.60949562                  | 0.00000000                             | 560.02972886                        |
| 2E-A3 | 200,522,000.00       | 1.70863 %                | 567.32216335                           | 0.86163882               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.86163882                  | 0.00000000                             | 560.02972886                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04

**WELLS  
FARGO**

Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

## 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-A4 | 200,522,000.00       | 2.20863 %                | 567.32216335                           | 1.11378198               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11378198                  | 0.00000000                             | 560.02972886                        |
| 2E-B1 | 200,522,000.00       | 0.70863 %                | 1000.00000000                          | 0.62989333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.62989333                  | 0.00000000                             | 1000.00000000                       |
| 2E-B2 | 200,522,000.00       | 1.20863 %                | 1000.00000000                          | 1.07433778               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.07433778                  | 0.00000000                             | 1000.00000000                       |
| 2E-B3 | 200,522,000.00       | 1.70863 %                | 1000.00000000                          | 1.51878223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51878223                  | 0.00000000                             | 1000.00000000                       |
| 2E-B4 | 200,522,000.00       | 2.20863 %                | 1000.00000000                          | 1.96322668               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.96322668                  | 0.00000000                             | 1000.00000000                       |
| 2E-C1 | 200,522,000.00       | 0.70863 %                | 1000.00000000                          | 0.62989333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.62989333                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 200,522,000.00       | 1.20863 %                | 1000.00000000                          | 1.07433778               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.07433778                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 200,522,000.00       | 1.70863 %                | 1000.00000000                          | 1.51878223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51878223                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 200,522,000.00       | 2.20863 %                | 1000.00000000                          | 1.96322668               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.96322668                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 401,044,000.00       | 0.70863 %                | 783.66108168                           | 0.49362289               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.49362289                  | 0.00000000                             | 780.01486443                        |
| 2E-D2 | 401,044,000.00       | 1.20863 %                | 783.66108168                           | 0.84191670               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.84191670                  | 0.00000000                             | 780.01486443                        |
| 2E-D3 | 401,044,000.00       | 1.70863 %                | 783.66108168                           | 1.19021053               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.19021053                  | 0.00000000                             | 780.01486443                        |
| 2E-D4 | 401,044,000.00       | 2.20863 %                | 783.66108168                           | 1.53850433               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.53850433                  | 0.00000000                             | 780.01486443                        |
| 2E-D5 | 401,044,000.00       | 2.95863 %                | 783.66108168                           | 2.06094506               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.06094506                  | 0.00000000                             | 780.01486443                        |
| 2E-F1 | 401,044,000.00       | 0.70863 %                | 1000.00000000                          | 0.62989333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.62989333                  | 0.00000000                             | 1000.00000000                       |
| 2E-F2 | 401,044,000.00       | 1.20863 %                | 1000.00000000                          | 1.07433778               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.07433778                  | 0.00000000                             | 1000.00000000                       |
| 2E-F3 | 401,044,000.00       | 1.70863 %                | 1000.00000000                          | 1.51878223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51878223                  | 0.00000000                             | 1000.00000000                       |
| 2E-F4 | 401,044,000.00       | 2.20863 %                | 1000.00000000                          | 1.96322668               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.96322668                  | 0.00000000                             | 1000.00000000                       |
| 2E-F5 | 401,044,000.00       | 2.95863 %                | 1000.00000000                          | 2.62989333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.62989333                  | 0.00000000                             | 1000.00000000                       |
| 2X-1  | 0.00                 | 2.25000 %                | 783.66108168                           | 1.56732216               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.56732216                  | 0.00000000                             | 780.01486443                        |
| 2X-2  | 0.00                 | 1.75000 %                | 783.66108168                           | 1.21902836               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.21902836                  | 0.00000000                             | 780.01486443                        |
| 2X-3  | 0.00                 | 1.25000 %                | 783.66108168                           | 0.87073453               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.87073453                  | 0.00000000                             | 780.01486443                        |
| 2X-4  | 0.00                 | 0.75000 %                | 783.66108168                           | 0.52244073               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.52244073                  | 0.00000000                             | 780.01486443                        |
| 2Y-1  | 0.00                 | 2.25000 %                | 1000.00000000                          | 2.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2Y-2  | 0.00                 | 1.75000 %                | 1000.00000000                          | 1.55555555               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.55555555                  | 0.00000000                             | 1000.00000000                       |
| 2Y-3  | 0.00                 | 1.25000 %                | 1000.00000000                          | 1.11111110               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11111110                  | 0.00000000                             | 1000.00000000                       |
| 2Y-4  | 0.00                 | 0.75000 %                | 1000.00000000                          | 0.66666667               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.66666667                  | 0.00000000                             | 1000.00000000                       |

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

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

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Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 3,561,407.16 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (69,291.99)  |
| Total Deposits                                  | 3,492,115.17 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 3,472,948.51 |
| Total Withdrawals (Pool Distribution Amount)    | 3,492,115.17 |
| Ending Balance                                  | 0.00         |

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

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

\*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 626,826,693.64    |
| Total Principal Reduction Cumulative                        | 16,002,612,470.55 |
| Scheduled Principal Current                                 | 26,988,008.60     |
| Scheduled Principal Cumulative                              | 2,005,584,499.18  |
| Unscheduled Principal Current                               | 599,769,393.05    |
| Unscheduled Principal Cumulative                            | 13,996,379,902.52 |
| Senior Reduction Amount                                     | 625,218,142.81    |
| Subordinate Reduction Amount                                | 1,539,258.84      |
| Calculated Tranche Write-down Amount                        | 69,291.99         |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 27,414.55         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 16,218.18         |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 125573            |
| Period Beginning Loan Count                                 | 72201             |
| Period Reference Pool Removal Loan Count                    | 2436              |
| Period Ending Loan Count                                    | 69765             |
| UPB at Origination                                          | 30,478,692,000.00 |
| UPB at Issuance                                             | 30,153,732,576.94 |
| UPB Actual Current                                          | 14,151,120,106.39 |
| Period PIF Loan Count Current                               | 2434              |
| PIF Loan Count Cumulative                                   | 55525             |
| Period PIF Loan UPB Current                                 | 592,589,102.44    |
| PIF Loan UPB Cumulative                                     | 13,569,525,870.47 |
| Period Partial Prepayment Amount                            | 8,608,113.12      |
| Repurchase Prior CE Loan Count Curr                         | 0                 |
| Repurchase Prior CE Loan Count Cum                          | 167               |
| Repurchase Prior Credit Event UPB Curr                      | 0.00              |
| Repurchase Prior Credit Event UPB Cum                       | 31,711,116.27     |
| Credit Event Amount Current                                 | 434,812.16        |
| Credit Event Amount Cumulative                              | 21,871,636.48     |
| Total Active Modified Loan Count                            | 766               |
| Total Active Modified Loan UPB                              | 180,073,059.33    |
| Libor Rate                                                  | 0.108630%         |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



## Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 94.296508% |
| Subordinate Percentage                | 5.703492%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | NO         |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



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## Reference Tranche Performance - Deal Level

| Class | Tranche                      |                            | Credit Support |                  |               |
|-------|------------------------------|----------------------------|----------------|------------------|---------------|
|       | Calculated Write-down Amount | Calculated Write-up Amount | Original       | Beginning Period | Ending Period |
| 2A-H  | 0.00                         | 0.00                       | 4.000000 %     | 5.700000 %       | 5.940000 %    |
| 2M-1  | 0.00                         | 0.00                       | 3.100000 %     | 5.700000 %       | 5.940000 %    |
| 2M-1H | 0.00                         | 0.00                       | 3.100000 %     | 5.700000 %       | 5.940000 %    |
| 2M-2A | 0.00                         | 0.00                       | 2.400000 %     | 4.890000 %       | 5.110000 %    |
| 2M-2B | 0.00                         | 0.00                       | 1.700000 %     | 3.460000 %       | 3.620000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 2.040000 %       | 2.130000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 2.040000 %       | 2.130000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 2.040000 %       | 2.130000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 1.020000 %       | 1.060000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 1.020000 %       | 1.060000 %    |
| 2B-2H | 69,291.99                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



## Rep and Warranty Settlement Reporting - Deal Level

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



## Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 779          | 153,271,593.77 | 1.116606 % | 1.083106 % |
| 60 Days     | 320          | 64,839,278.96  | 0.458683 % | 0.458192 % |
| 90 Days     | 242          | 51,318,723.59  | 0.346879 % | 0.362648 % |
| 120 Days    | 210          | 46,191,434.67  | 0.301011 % | 0.326415 % |
| 150 Days    | 201          | 42,972,826.16  | 0.288110 % | 0.303671 % |
| 180+ Days   | 2256         | 558,935,126.64 | 3.233713 % | 3.949759 % |
| Totals      | 4008         | 917,528,983.79 | 5.745001 % | 6.483791 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



## Modification Loss Summary

| Group | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|---------------|------------------------|-----------------|
| Total | 365            | 90,456,600.50 | 27,414.55              | 0.030307        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041310211  | 134,136.92  | 25.66                  | 0.019130        |
| Summary | 0041310237  | 169,197.87  | 128.36                 | 0.075864        |
| Summary | 0041310293  | 150,731.66  | 22.14                  | 0.014688        |
| Summary | 0041310658  | 165,855.67  | 2.88                   | 0.001736        |
| Summary | 0041311044  | 364,410.72  | 1.58                   | 0.000434        |
| Summary | 0041311302  | 192,065.79  | 47.21                  | 0.024580        |
| Summary | 0041311305  | 347,969.91  | 108.74                 | 0.031250        |
| Summary | 0041311377  | 250,464.96  | 78.27                  | 0.031250        |
| Summary | 0041311379  | 291,076.88  | 30.32                  | 0.010416        |
| Summary | 0041311810  | 269,062.36  | 14.37                  | 0.005341        |
| Summary | 0041311964  | 254,214.66  | 76.27                  | 0.030002        |
| Summary | 0041312006  | 385,376.06  | 10.65                  | 0.002764        |
| Summary | 0041312782  | 238,007.41  | 105.29                 | 0.044238        |
| Summary | 0041312890  | 157,036.83  | 32.72                  | 0.020836        |
| Summary | 0041313353  | 154,983.88  | 13.18                  | 0.008504        |
| Summary | 0041313816  | 345,434.61  | 113.74                 | 0.032927        |
| Summary | 0041315443  | 168,709.64  | 156.66                 | 0.092858        |
| Summary | 0041315940  | 171,318.67  | 39.39                  | 0.022992        |
| Summary | 0041316529  | 276,497.06  | 58.03                  | 0.020988        |
| Summary | 0041317660  | 389,777.63  | 74.66                  | 0.019155        |
| Summary | 0041318123  | 203,171.29  | 105.82                 | 0.052084        |
| Summary | 0041318301  | 227,759.79  | 130.79                 | 0.057425        |
| Summary | 0041318436  | 377,441.06  | 237.04                 | 0.062802        |
| Summary | 0041318501  | 233,486.09  | 0.41                   | 0.000176        |
| Summary | 0041318809  | 125,701.71  | 24.16                  | 0.019220        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041319106  | 241,421.54  | 49.94                  | 0.020686        |
| Summary | 0041319230  | 319,316.24  | 63.01                  | 0.019733        |
| Summary | 0041319424  | 394,742.07  | 98.54                  | 0.024963        |
| Summary | 0041319483  | 379,790.22  | 110.26                 | 0.029032        |
| Summary | 0041319551  | 388,842.45  | 15.38                  | 0.003955        |
| Summary | 0041319606  | 209,183.92  | 21.05                  | 0.010063        |
| Summary | 0041320396  | 82,861.29   | 3.13                   | 0.003777        |
| Summary | 0041320580  | 110,343.50  | 7.20                   | 0.006525        |
| Summary | 0041320856  | 56,856.81   | 23.59                  | 0.041490        |
| Summary | 0041321190  | 351,682.56  | 54.44                  | 0.015480        |
| Summary | 0041321666  | 304,418.24  | 348.81                 | 0.114582        |
| Summary | 0041321913  | 372,435.59  | 24.72                  | 0.006637        |
| Summary | 0041322045  | 216,407.75  | 45.08                  | 0.020831        |
| Summary | 0041322298  | 140,295.40  | 29.05                  | 0.020706        |
| Summary | 0041322468  | 131,293.37  | 3.81                   | 0.002902        |
| Summary | 0041322567  | 85,761.91   | 32.11                  | 0.037441        |
| Summary | 0041322584  | 86,700.64   | 49.60                  | 0.057208        |
| Summary | 0041324126  | 347,373.70  | 85.45                  | 0.024599        |
| Summary | 0041324273  | 292,626.07  | 96.16                  | 0.032861        |
| Summary | 0041324386  | 247,010.48  | 30.95                  | 0.012530        |
| Summary | 0041324543  | 360,006.09  | 150.00                 | 0.041666        |
| Summary | 0041325311  | 245,206.22  | 34.68                  | 0.014143        |
| Summary | 0041325604  | 244,724.84  | 57.91                  | 0.023663        |
| Summary | 0041326128  | 332,878.84  | 208.05                 | 0.062500        |
| Summary | 0041326871  | 166,282.76  | 5.49                   | 0.003302        |
| Summary | 0041326922  | 411,450.11  | 90.41                  | 0.021974        |
| Summary | 0041327084  | 200,203.70  | 30.13                  | 0.015050        |
| Summary | 0041328004  | 123,439.03  | 51.96                  | 0.042094        |
| Summary | 0041328374  | 148,478.26  | 39.52                  | 0.026617        |
| Summary | 0041328393  | 185,103.20  | 52.78                  | 0.028514        |
| Summary | 0041328417  | 310,855.68  | 29.79                  | 0.009583        |
| Summary | 0041329107  | 347,371.54  | 82.20                  | 0.023663        |
| Summary | 0041329971  | 312,719.30  | 4.23                   | 0.001353        |
| Summary | 0041330340  | 226,759.52  | 39.91                  | 0.017600        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041330732  | 199,476.76  | 113.32                 | 0.056809        |
| Summary | 0041330787  | 94,219.76   | 18.04                  | 0.019147        |
| Summary | 0041331110  | 309,498.59  | 4.79                   | 0.001548        |
| Summary | 0041331128  | 153,717.97  | 22.75                  | 0.014800        |
| Summary | 0041331133  | 248,305.27  | 7.76                   | 0.003125        |
| Summary | 0041331152  | 347,066.85  | 93.95                  | 0.027070        |
| Summary | 0041331163  | 223,614.64  | 46.59                  | 0.020835        |
| Summary | 0041331186  | 309,408.89  | 390.40                 | 0.126176        |
| Summary | 0041331501  | 267,984.88  | 132.69                 | 0.049514        |
| Summary | 0041332491  | 149,596.17  | 124.66                 | 0.083331        |
| Summary | 0041332554  | 180,452.95  | 62.60                  | 0.034690        |
| Summary | 0041333331  | 395,494.38  | 40.45                  | 0.010228        |
| Summary | 0041333517  | 275,761.44  | 20.74                  | 0.007521        |
| Summary | 0041333842  | 385,627.59  | 361.53                 | 0.093751        |
| Summary | 0041333862  | 254,662.77  | 113.31                 | 0.044494        |
| Summary | 0041334436  | 377,713.71  | 131.25                 | 0.034749        |
| Summary | 0041335255  | 322,491.29  | 81.40                  | 0.025241        |
| Summary | 0041335658  | 225,294.68  | 220.42                 | 0.097836        |
| Summary | 0041335757  | 343,002.07  | 10.32                  | 0.003009        |
| Summary | 0041336230  | 239,983.60  | 22.24                  | 0.009267        |
| Summary | 0041336416  | 178,224.79  | 138.10                 | 0.077486        |
| Summary | 0041336997  | 342,181.95  | 45.07                  | 0.013171        |
| Summary | 0041338633  | 174,125.64  | 1.17                   | 0.000672        |
| Summary | 0041338639  | 197,412.93  | 32.26                  | 0.016341        |
| Summary | 0041338846  | 188,215.83  | 137.24                 | 0.072916        |
| Summary | 0041339380  | 173,645.72  | 22.21                  | 0.012790        |
| Summary | 0041339501  | 172,050.06  | 2.85                   | 0.001656        |
| Summary | 0041341246  | 118,264.72  | 17.81                  | 0.015059        |
| Summary | 0041341459  | 187,925.09  | 266.91                 | 0.142030        |
| Summary | 0041341504  | 84,901.36   | 4.79                   | 0.005642        |
| Summary | 0041341615  | 229,673.92  | 66.09                  | 0.028776        |
| Summary | 0041341738  | 291,552.86  | 38.87                  | 0.013332        |
| Summary | 0041341803  | 371,748.01  | 103.36                 | 0.027804        |
| Summary | 0041341920  | 302,996.35  | 105.90                 | 0.034951        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041342042  | 228,114.61  | 69.56                  | 0.030493        |
| Summary | 0041342069  | 248,293.84  | 23.29                  | 0.009380        |
| Summary | 0041342101  | 337,893.20  | 158.12                 | 0.046796        |
| Summary | 0041343068  | 216,882.63  | 248.51                 | 0.114583        |
| Summary | 0041343313  | 451,389.75  | 117.06                 | 0.025933        |
| Summary | 0041343513  | 366,044.67  | 19.71                  | 0.005385        |
| Summary | 0041344320  | 131,379.54  | 6.07                   | 0.004620        |
| Summary | 0041345119  | 168,598.70  | 27.79                  | 0.016483        |
| Summary | 0041345380  | 85,093.80   | 36.46                  | 0.042847        |
| Summary | 0041345409  | 57,992.24   | 11.88                  | 0.020485        |
| Summary | 0041347237  | 276,728.20  | 38.41                  | 0.013880        |
| Summary | 0041347259  | 392,042.40  | 222.45                 | 0.056741        |
| Summary | 0041347817  | 331,289.59  | 9.56                   | 0.002886        |
| Summary | 0041348143  | 266,195.35  | 1.25                   | 0.000470        |
| Summary | 0041348195  | 177,042.99  | 73.77                  | 0.041668        |
| Summary | 0041348730  | 235,584.23  | 33.16                  | 0.014076        |
| Summary | 0041349391  | 293,579.49  | 84.45                  | 0.028766        |
| Summary | 0041350529  | 403,454.67  | 100.10                 | 0.024811        |
| Summary | 0041350619  | 95,548.54   | 53.26                  | 0.055741        |
| Summary | 0041351183  | 381,316.36  | 44.98                  | 0.011796        |
| Summary | 0041351277  | 145,035.37  | 7.70                   | 0.005309        |
| Summary | 0041351312  | 317,137.08  | 71.29                  | 0.022479        |
| Summary | 0041352020  | 388,590.85  | 167.84                 | 0.043192        |
| Summary | 0041352208  | 107,258.51  | 22.35                  | 0.020838        |
| Summary | 0041352773  | 303,880.59  | 67.64                  | 0.022259        |
| Summary | 0041354123  | 154,772.41  | 54.51                  | 0.035219        |
| Summary | 0041354229  | 156,003.85  | 100.53                 | 0.064441        |
| Summary | 0041354547  | 267,316.12  | 66.70                  | 0.024952        |
| Summary | 0041355173  | 172,360.33  | 53.86                  | 0.031248        |
| Summary | 0041355197  | 221,998.21  | 28.94                  | 0.013036        |
| Summary | 0041355538  | 262,114.17  | 98.86                  | 0.037716        |
| Summary | 0041355761  | 401,253.74  | 64.00                  | 0.015950        |
| Summary | 0041355884  | 201,780.85  | 52.29                  | 0.025914        |
| Summary | 0041355937  | 191,716.34  | 22.05                  | 0.011501        |

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## Credit-Linked Notes

### Series 2017-C04



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041355948  | 303,624.01  | 137.44                 | 0.045267        |
| Summary | 0041356256  | 394,061.46  | 41.05                  | 0.010417        |
| Summary | 0041356478  | 329,506.50  | 102.97                 | 0.031250        |
| Summary | 0041356575  | 218,345.56  | 113.72                 | 0.052083        |
| Summary | 0041356824  | 355,763.73  | 30.76                  | 0.008646        |
| Summary | 0041357918  | 208,375.35  | 3.11                   | 0.001492        |
| Summary | 0041357995  | 428,198.94  | 260.94                 | 0.060939        |
| Summary | 0041357997  | 315,500.56  | 65.73                  | 0.020834        |
| Summary | 0041358347  | 111,066.30  | 18.63                  | 0.016774        |
| Summary | 0041358455  | 164,518.00  | 32.52                  | 0.019767        |
| Summary | 0041358923  | 442,515.49  | 100.32                 | 0.022670        |
| Summary | 0041359238  | 116,002.44  | 19.56                  | 0.016862        |
| Summary | 0041359742  | 387,932.01  | 124.00                 | 0.031964        |
| Summary | 0041360019  | 223,073.84  | 63.02                  | 0.028251        |
| Summary | 0041360106  | 157,988.35  | 40.96                  | 0.025926        |
| Summary | 0041360198  | 267,530.62  | 42.52                  | 0.015894        |
| Summary | 0041360721  | 298,588.91  | 81.29                  | 0.027225        |
| Summary | 0041361098  | 104,286.83  | 34.60                  | 0.033178        |
| Summary | 0041361389  | 347,042.53  | 138.37                 | 0.039871        |
| Summary | 0041361973  | 177,995.46  | 37.08                  | 0.020832        |
| Summary | 0041361992  | 597,244.38  | 235.50                 | 0.039431        |
| Summary | 0041362135  | 103,222.29  | 29.38                  | 0.028463        |
| Summary | 0041362294  | 288,161.55  | 152.45                 | 0.052904        |
| Summary | 0041362625  | 370,184.29  | 77.19                  | 0.020852        |
| Summary | 0041363155  | 195,238.11  | 171.54                 | 0.087862        |
| Summary | 0041363187  | 244,009.40  | 127.09                 | 0.052084        |
| Summary | 0041363203  | 133,731.14  | 45.21                  | 0.033807        |
| Summary | 0041363578  | 317,511.74  | 112.38                 | 0.035394        |
| Summary | 0041364255  | 161,855.05  | 46.98                  | 0.029026        |
| Summary | 0041364656  | 169,245.67  | 52.46                  | 0.030996        |
| Summary | 0041364680  | 129,066.68  | 13.44                  | 0.010413        |
| Summary | 0041365504  | 237,754.56  | 5.70                   | 0.002397        |
| Summary | 0041365581  | 402,528.49  | 104.53                 | 0.025968        |
| Summary | 0041365932  | 170,641.45  | 50.98                  | 0.029876        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041366014  | 115,904.55  | 72.44                  | 0.062500        |
| Summary | 0041366647  | 323,657.94  | 83.42                  | 0.025774        |
| Summary | 0041366733  | 216,825.19  | 70.07                  | 0.032316        |
| Summary | 0041367773  | 239,418.06  | 30.11                  | 0.012576        |
| Summary | 0041369228  | 342,837.59  | 130.17                 | 0.037968        |
| Summary | 0041369509  | 120,088.26  | 38.31                  | 0.031902        |
| Summary | 0041369831  | 91,170.49   | 9.32                   | 0.010223        |
| Summary | 0041370239  | 64,865.59   | 100.48                 | 0.154905        |
| Summary | 0041371168  | 309,803.05  | 161.36                 | 0.052085        |
| Summary | 0041371173  | 332,689.33  | 114.30                 | 0.034356        |
| Summary | 0041371225  | 272,996.41  | 32.64                  | 0.011956        |
| Summary | 0041371263  | 301,811.42  | 282.95                 | 0.093751        |
| Summary | 0041371475  | 222,777.11  | 61.68                  | 0.027687        |
| Summary | 0041371612  | 247,581.52  | 68.08                  | 0.027498        |
| Summary | 0041371931  | 277,245.14  | 45.11                  | 0.016271        |
| Summary | 0041372043  | 361,120.23  | 83.64                  | 0.023161        |
| Summary | 0041372158  | 243,729.69  | 54.57                  | 0.022390        |
| Summary | 0041372237  | 239,689.62  | 77.48                  | 0.032325        |
| Summary | 0041372484  | 264,370.76  | 52.36                  | 0.019806        |
| Summary | 0041372679  | 385,099.56  | 43.16                  | 0.011207        |
| Summary | 0041372708  | 325,854.60  | 43.47                  | 0.013340        |
| Summary | 0041372921  | 404,489.97  | 97.48                  | 0.024099        |
| Summary | 0041373027  | 277,747.06  | 78.91                  | 0.028411        |
| Summary | 0041373818  | 311,840.16  | 35.39                  | 0.011349        |
| Summary | 0041374460  | 176,616.82  | 29.59                  | 0.016754        |
| Summary | 0041374481  | 273,762.89  | 85.59                  | 0.031264        |
| Summary | 0041375171  | 172,208.66  | 55.83                  | 0.032420        |
| Summary | 0041375251  | 351,342.64  | 65.89                  | 0.018754        |
| Summary | 0041375328  | 115,773.91  | 109.44                 | 0.094529        |
| Summary | 0041375446  | 273,016.14  | 0.77                   | 0.000282        |
| Summary | 0041375740  | 357,707.46  | 158.22                 | 0.044232        |
| Summary | 0041375784  | 256,240.39  | 28.34                  | 0.011060        |
| Summary | 0041375807  | 430,465.42  | 124.21                 | 0.028855        |
| Summary | 0041376403  | 256,055.25  | 28.41                  | 0.011095        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041376802  | 160,995.63  | 24.08                  | 0.014957        |
| Summary | 0041378814  | 332,961.28  | 79.25                  | 0.023802        |
| Summary | 0041378930  | 130,107.33  | 31.22                  | 0.023996        |
| Summary | 0041378955  | 286,764.76  | 92.08                  | 0.032110        |
| Summary | 0041378962  | 275,077.84  | 58.36                  | 0.021216        |
| Summary | 0041379055  | 361,635.93  | 83.64                  | 0.023128        |
| Summary | 0041379225  | 175,764.36  | 73.24                  | 0.041669        |
| Summary | 0041379340  | 310,441.31  | 32.34                  | 0.010417        |
| Summary | 0041379348  | 247,042.31  | 68.92                  | 0.027898        |
| Summary | 0041379413  | 368,548.84  | 142.41                 | 0.038641        |
| Summary | 0041379418  | 448,141.16  | 231.13                 | 0.051575        |
| Summary | 0041379698  | 150,717.07  | 55.97                  | 0.037136        |
| Summary | 0041379932  | 275,234.52  | 41.95                  | 0.015242        |
| Summary | 0041379995  | 138,152.79  | 29.04                  | 0.021020        |
| Summary | 0041380007  | 246,382.92  | 18.85                  | 0.007651        |
| Summary | 0041380045  | 292,830.56  | 72.53                  | 0.024769        |
| Summary | 0041380318  | 202,563.11  | 168.80                 | 0.083332        |
| Summary | 0041380450  | 163,265.53  | 5.62                   | 0.003442        |
| Summary | 0041380785  | 190,455.37  | 143.56                 | 0.075377        |
| Summary | 0041380871  | 269,587.79  | 11.76                  | 0.004362        |
| Summary | 0041380927  | 149,589.44  | 77.91                  | 0.052083        |
| Summary | 0041381585  | 157,615.06  | 50.66                  | 0.032142        |
| Summary | 0041381663  | 277,294.69  | 257.04                 | 0.092696        |
| Summary | 0041381745  | 228,367.88  | 57.63                  | 0.025236        |
| Summary | 0041381871  | 409,629.62  | 103.51                 | 0.025269        |
| Summary | 0041382039  | 250,633.70  | 81.57                  | 0.032546        |
| Summary | 0041382230  | 337,319.89  | 70.27                  | 0.020832        |
| Summary | 0041382556  | 255,900.43  | 49.37                  | 0.019293        |
| Summary | 0041383049  | 167,685.01  | 80.35                  | 0.047917        |
| Summary | 0041383051  | 142,132.25  | 76.25                  | 0.053647        |
| Summary | 0041383706  | 113,187.87  | 118.72                 | 0.104888        |
| Summary | 0041384031  | 153,176.74  | 57.75                  | 0.037702        |
| Summary | 0041386542  | 421,833.13  | 83.88                  | 0.019885        |
| Summary | 0041386738  | 315,684.42  | 210.80                 | 0.066776        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041387034  | 348,297.87  | 309.99                 | 0.089001        |
| Summary | 0041387461  | 122,157.18  | 33.94                  | 0.027784        |
| Summary | 0041388058  | 148,933.31  | 32.27                  | 0.021667        |
| Summary | 0041389398  | 338,349.79  | 211.47                 | 0.062500        |
| Summary | 0041389490  | 270,400.05  | 30.37                  | 0.011232        |
| Summary | 0041390062  | 198,233.49  | 19.78                  | 0.009978        |
| Summary | 0041390139  | 127,231.53  | 27.23                  | 0.021402        |
| Summary | 0041390199  | 134,852.10  | 0.79                   | 0.000586        |
| Summary | 0041391028  | 154,737.95  | 39.79                  | 0.025714        |
| Summary | 0041391463  | 175,666.10  | 37.62                  | 0.021416        |
| Summary | 0041392675  | 426,460.67  | 72.85                  | 0.017082        |
| Summary | 0041394095  | 180,552.67  | 50.62                  | 0.028036        |
| Summary | 0041394888  | 161,393.04  | 12.74                  | 0.007894        |
| Summary | 0041394935  | 106,872.64  | 27.42                  | 0.025657        |
| Summary | 0041394978  | 216,323.33  | 180.27                 | 0.083334        |
| Summary | 0041395315  | 329,862.91  | 240.53                 | 0.072918        |
| Summary | 0041395520  | 355,503.17  | 203.63                 | 0.057279        |
| Summary | 0041395585  | 106,483.21  | 43.19                  | 0.040560        |
| Summary | 0041396092  | 57,375.51   | 1.41                   | 0.002457        |
| Summary | 0041396539  | 250,368.08  | 45.70                  | 0.018253        |
| Summary | 0041396575  | 384,119.17  | 66.20                  | 0.017234        |
| Summary | 0041396774  | 212,096.15  | 121.68                 | 0.057370        |
| Summary | 0041396831  | 163,430.33  | 88.13                  | 0.053925        |
| Summary | 0041397074  | 138,491.16  | 76.14                  | 0.054978        |
| Summary | 0041397647  | 139,978.09  | 4.66                   | 0.003329        |
| Summary | 0041398182  | 185,581.26  | 38.55                  | 0.020773        |
| Summary | 0041398286  | 416,174.70  | 346.81                 | 0.083333        |
| Summary | 0041398830  | 234,241.38  | 48.80                  | 0.020833        |
| Summary | 0041399153  | 351,086.95  | 89.33                  | 0.025444        |
| Summary | 0041399177  | 287,507.99  | 75.00                  | 0.026086        |
| Summary | 0041399658  | 315,795.32  | 32.92                  | 0.010424        |
| Summary | 0041399968  | 398,476.81  | 207.54                 | 0.052083        |
| Summary | 0041399986  | 302,521.54  | 189.08                 | 0.062501        |
| Summary | 0041400508  | 248,601.78  | 54.41                  | 0.021886        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041401603  | 264,035.34  | 13.96                  | 0.005287        |
| Summary | 0041402902  | 165,589.92  | 43.30                  | 0.026149        |
| Summary | 0041403085  | 248,666.51  | 126.29                 | 0.050787        |
| Summary | 0041403527  | 220,712.96  | 15.49                  | 0.007018        |
| Summary | 0041403896  | 286,665.00  | 55.67                  | 0.019420        |
| Summary | 0041403984  | 108,296.00  | 33.84                  | 0.031248        |
| Summary | 0041404443  | 391,792.29  | 7.25                   | 0.001850        |
| Summary | 0041404465  | 184,663.34  | 38.47                  | 0.020833        |
| Summary | 0041404716  | 51,470.98   | 12.40                  | 0.024091        |
| Summary | 0041404819  | 416,753.90  | 30.14                  | 0.007232        |
| Summary | 0041404931  | 148,145.43  | 39.16                  | 0.026433        |
| Summary | 0041405177  | 204,197.37  | 51.17                  | 0.025059        |
| Summary | 0041406077  | 336,955.02  | 80.89                  | 0.024006        |
| Summary | 0041406819  | 165,241.02  | 28.27                  | 0.017108        |
| Summary | 0041406837  | 268,930.69  | 10.33                  | 0.003841        |
| Summary | 0041406957  | 196,871.90  | 13.44                  | 0.006827        |
| Summary | 0041407016  | 139,592.25  | 16.26                  | 0.011648        |
| Summary | 0041407847  | 371,440.54  | 38.69                  | 0.010416        |
| Summary | 0041408004  | 282,707.25  | 114.84                 | 0.040622        |
| Summary | 0041408525  | 175,871.38  | 24.89                  | 0.014152        |
| Summary | 0041408961  | 285,601.86  | 357.00                 | 0.124999        |
| Summary | 0041409122  | 351,115.67  | 67.69                  | 0.019279        |
| Summary | 0041409123  | 392,337.87  | 40.87                  | 0.010417        |
| Summary | 0041409362  | 292,384.63  | 71.68                  | 0.024516        |
| Summary | 0041409573  | 221,481.59  | 168.77                 | 0.076200        |
| Summary | 0041409777  | 348,979.74  | 52.70                  | 0.015101        |
| Summary | 0041410407  | 348,430.01  | 72.59                  | 0.020833        |
| Summary | 0041410460  | 205,482.72  | 59.51                  | 0.028961        |
| Summary | 0041410819  | 114,553.94  | 11.93                  | 0.010414        |
| Summary | 0041411406  | 100,584.87  | 13.75                  | 0.013670        |
| Summary | 0041411491  | 88,912.92   | 13.79                  | 0.015510        |
| Summary | 0041412050  | 451,585.95  | 95.09                  | 0.021057        |
| Summary | 0041412822  | 180,498.00  | 37.60                  | 0.020831        |
| Summary | 0041413542  | 155,026.39  | 13.60                  | 0.008773        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041414025  | 338,433.26  | 102.34                 | 0.030239        |
| Summary | 0041414303  | 428,071.83  | 11.77                  | 0.002750        |
| Summary | 0041415748  | 344,559.21  | 80.98                  | 0.023502        |
| Summary | 0041415915  | 280,781.50  | 233.98                 | 0.083332        |
| Summary | 0041416469  | 483,161.06  | 48.40                  | 0.010017        |
| Summary | 0041416482  | 264,608.86  | 82.69                  | 0.031250        |
| Summary | 0041416617  | 378,153.48  | 106.30                 | 0.028110        |
| Summary | 0041416731  | 169,350.57  | 27.98                  | 0.016522        |
| Summary | 0041416867  | 263,029.17  | 35.12                  | 0.013352        |
| Summary | 0041417137  | 216,160.57  | 24.94                  | 0.011538        |
| Summary | 0041417246  | 298,881.12  | 26.58                  | 0.008893        |
| Summary | 0041417293  | 208,919.41  | 188.67                 | 0.090308        |
| Summary | 0041417479  | 157,897.83  | 2.52                   | 0.001596        |
| Summary | 0041418139  | 215,118.75  | 36.39                  | 0.016916        |
| Summary | 0041418336  | 532,926.44  | 83.81                  | 0.015726        |
| Summary | 0041418619  | 134,997.22  | 5.05                   | 0.003741        |
| Summary | 0041418981  | 335,867.37  | 61.31                  | 0.018254        |
| Summary | 0041419022  | 175,868.43  | 71.64                  | 0.040735        |
| Summary | 0041419091  | 355,130.17  | 281.41                 | 0.079241        |
| Summary | 0041419616  | 412,881.27  | 262.04                 | 0.063466        |
| Summary | 0041420552  | 97,257.82   | 101.31                 | 0.104166        |
| Summary | 0041421021  | 99,198.24   | 56.91                  | 0.057370        |
| Summary | 0041421565  | 141,292.04  | 40.99                  | 0.029011        |
| Summary | 0041421808  | 243,866.21  | 51.20                  | 0.020995        |
| Summary | 0041421950  | 138,443.00  | 50.19                  | 0.036253        |
| Summary | 0041422165  | 114,001.99  | 11.78                  | 0.010333        |
| Summary | 0041422243  | 139,249.99  | 72.53                  | 0.052086        |
| Summary | 0041422531  | 160,102.01  | 45.03                  | 0.028126        |
| Summary | 0041422918  | 159,107.13  | 24.83                  | 0.015606        |
| Summary | 0041423287  | 308,414.68  | 257.01                 | 0.083333        |
| Summary | 0041423669  | 283,580.55  | 112.00                 | 0.039495        |
| Summary | 0041424064  | 54,002.87   | 41.92                  | 0.077626        |
| Summary | 0041425013  | 368,409.23  | 105.80                 | 0.028718        |
| Summary | 0041425221  | 172,015.33  | 53.75                  | 0.031247        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0041425703  | 157,539.64  | 40.60                  | 0.025771        |
| Summary | 0041425767  | 287,535.95  | 115.89                 | 0.040305        |
| Summary | 0041425814  | 129,919.34  | 21.99                  | 0.016926        |
| Summary | 0041425858  | 154,414.11  | 31.63                  | 0.020484        |
| Summary | 0041426280  | 375,303.31  | 121.28                 | 0.032315        |
| Summary | 0041426320  | 135,143.76  | 140.77                 | 0.104163        |
| Summary | 0041426746  | 87,514.34   | 9.12                   | 0.010421        |
| Summary | 0041427099  | 129,663.99  | 40.41                  | 0.031165        |
| Summary | 0041427828  | 291,977.65  | 19.77                  | 0.006771        |
| Summary | 0041428437  | 358,427.61  | 112.01                 | 0.031250        |
| Summary | 0041428582  | 280,631.60  | 2.21                   | 0.000788        |
| Summary | 0041428618  | 346,062.07  | 144.19                 | 0.041666        |
| Summary | 0041428864  | 209,861.46  | 2.62                   | 0.001248        |
| Summary | 0041429322  | 342,281.71  | 81.60                  | 0.023840        |
| Summary | 0041429764  | 164,387.42  | 131.01                 | 0.079696        |
| Summary | 0041429889  | 175,286.08  | 20.31                  | 0.011587        |
| Summary | 0041429945  | 392,349.08  | 24.20                  | 0.006168        |
| Summary | 0041430333  | 259,434.62  | 79.03                  | 0.030462        |
| Summary | 0041430540  | 295,338.16  | 24.87                  | 0.008421        |
| Summary | 0041430761  | 196,760.78  | 40.99                  | 0.020832        |
| Summary | 0041430858  | 380,478.11  | 39.63                  | 0.010416        |
| Summary | 0041431006  | 192,742.54  | 13.85                  | 0.007186        |
| Summary | 0041431366  | 334,996.11  | 241.10                 | 0.071971        |
| Summary | 0041432060  | 532,528.76  | 138.59                 | 0.026025        |
| Summary | 0041432397  | 142,268.29  | 52.40                  | 0.036832        |
| Summary | 0041432453  | 328,202.27  | 136.23                 | 0.041508        |
| Summary | 0041432722  | 243,168.74  | 96.85                  | 0.039828        |
| Summary | 0041433409  | 325,994.57  | 127.55                 | 0.039126        |
| Summary | 0041433508  | 140,330.33  | 65.75                  | 0.046854        |
| Summary | 0041433581  | 269,487.76  | 101.39                 | 0.037623        |
| Summary | 0041434149  | 96,267.66   | 60.17                  | 0.062503        |
| Summary | 0041434169  | 335,664.14  | 75.09                  | 0.022371        |
| Summary | 0041434890  | 202,568.02  | 239.55                 | 0.118257        |
| Summary | 0041435155  | 128,055.64  | 15.56                  | 0.012151        |

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Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 2          | 434,812.16        | 69,402.97             | 15.962             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0041311390     | 110,628.75        | 42,738.31             | 38.632             |
| 0041434297     | 324,183.41        | 26,664.66             | 8.225              |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 6          | 1,060,351.24      | (110.98)              | 26,960.36                   | 2.543              |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0041327857     | 60,712.58         | 2.22                  | 3,041.83                    | 5.010              |
| 0041352804     | 285,701.53        | 2.22                  | 5,284.09                    | 1.850              |
| 0041358827     | 179,666.75        | (206.64)              | (4,045.09)                  | (2.251)            |
| 0041397731     | 193,434.35        | 2.22                  | 21,607.74                   | 11.171             |
| 0041406877     | 222,613.70        | 80.00                 | 1,380.66                    | 0.620              |
| 0041416237     | 118,222.33        | 9.00                  | (308.87)                    | (0.261)            |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 116            | 21,871,636.48     | 648,068.85            | 2.963              |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0041310102     | 180,248.40        | (61,480.79)           | (34.109)           |
| 0041311207     | 208,993.34        | (6,932.12)            | (3.317)            |
| 0041311390     | 110,628.75        | 42,738.31             | 38.632             |
| 0041311488     | 316,241.14        | 15,081.37             | 4.769              |
| 0041312297     | 393,314.95        | 1,399.81              | 0.356              |
| 0041312349     | 298,837.47        | 25,005.98             | 8.368              |
| 0041316268     | 151,898.55        | (127.98)              | (0.084)            |
| 0041316481     | 337,234.00        | 3,932.70              | 1.166              |
| 0041318961     | 87,044.81         | 11,746.03             | 13.494             |
| 0041318969     | 101,293.21        | (15,934.21)           | (15.731)           |
| 0041320511     | 162,948.66        | 4,586.02              | 2.814              |
| 0041320576     | 108,566.56        | 16,841.74             | 15.513             |
| 0041320950     | 256,431.12        | 3,321.60              | 1.295              |
| 0041322328     | 124,791.06        | (1,291.39)            | (1.035)            |
| 0041322414     | 116,170.80        | 1,081.24              | 0.931              |
| 0041325704     | 224,364.33        | 6,528.43              | 2.910              |
| 0041326681     | 102,187.96        | 38,076.02             | 37.261             |
| 0041327539     | 172,209.69        | (2,490.07)            | (1.446)            |
| 0041327857     | 60,712.58         | 3,041.83              | 5.010              |
| 0041327975     | 147,120.37        | 1,279.49              | 0.870              |
| 0041328224     | 228,409.39        | 14,857.25             | 6.505              |
| 0041329877     | 305,476.35        | (42,022.47)           | (13.756)           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0041331650  | 311,209.19     | (1,759.31)         | (0.565)         |
| 0041331760  | 117,795.51     | 13,168.79          | 11.179          |
| 0041334108  | 67,811.51      | (6,681.33)         | (9.853)         |
| 0041334452  | 306,416.65     | 6,493.05           | 2.119           |
| 0041336001  | 101,834.70     | (251.91)           | (0.247)         |
| 0041338807  | 367,396.56     | 10,591.84          | 2.883           |
| 0041339887  | 179,653.75     | 410.79             | 0.229           |
| 0041339996  | 382,907.40     | (5,829.74)         | (1.522)         |
| 0041340841  | 124,432.56     | 1,259.78           | 1.012           |
| 0041342326  | 94,000.84      | 30,275.13          | 32.207          |
| 0041342327  | 88,249.19      | 1,073.40           | 1.216           |
| 0041342706  | 140,938.54     | (927.73)           | (0.658)         |
| 0041342926  | 94,531.15      | 18,347.53          | 19.409          |
| 0041343106  | 44,955.66      | 13,638.25          | 30.337          |
| 0041345971  | 204,189.45     | 1,654.77           | 0.810           |
| 0041347719  | 271,197.32     | (1,782.55)         | (0.657)         |
| 0041348684  | 202,761.58     | 8,130.17           | 4.010           |
| 0041349458  | 340,912.62     | 2,214.62           | 0.650           |
| 0041351904  | 366,422.53     | (3,982.39)         | (1.087)         |
| 0041352804  | 285,701.53     | 5,284.09           | 1.850           |
| 0041353001  | 189,162.72     | (3,787.41)         | (2.002)         |
| 0041353496  | 146,093.59     | 33,468.87          | 22.909          |
| 0041355437  | 143,550.57     | (29,631.67)        | (20.642)        |
| 0041357044  | 200,837.13     | 2,002.34           | 0.997           |
| 0041357635  | 181,513.88     | 9,348.78           | 5.150           |
| 0041358827  | 179,666.75     | (4,045.09)         | (2.251)         |
| 0041360359  | 393,905.65     | 2,959.27           | 0.751           |
| 0041361607  | 397,864.78     | 3,883.45           | 0.976           |
| 0041364506  | 83,491.83      | 11,978.84          | 14.347          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0041364562  | 64,222.72      | (1,958.92)         | (3.050)         |
| 0041365345  | 100,537.56     | 66,805.91          | 66.449          |
| 0041365680  | 85,652.29      | 31,027.83          | 36.225          |
| 0041365964  | 182,872.63     | (15,826.09)        | (8.654)         |
| 0041369588  | 135,403.49     | (4,591.64)         | (3.391)         |
| 0041369701  | 41,164.76      | 29,742.36          | 72.252          |
| 0041371770  | 262,046.69     | 5,741.93           | 2.191           |
| 0041376485  | 189,193.45     | (4,118.91)         | (2.177)         |
| 0041376592  | 98,534.85      | (35,436.09)        | (35.963)        |
| 0041376628  | 284,539.15     | 7,042.36           | 2.475           |
| 0041377789  | 140,739.42     | 13,874.16          | 9.858           |
| 0041379353  | 117,830.45     | 33,964.49          | 28.825          |
| 0041380303  | 198,999.78     | 3,192.52           | 1.604           |
| 0041382738  | 311,951.06     | (64,835.00)        | (20.784)        |
| 0041382828  | 237,451.19     | (18,504.62)        | (7.793)         |
| 0041383896  | 388,553.02     | (408.19)           | (0.105)         |
| 0041385771  | 281,267.77     | 5,513.67           | 1.960           |
| 0041388240  | 161,908.02     | 2,978.23           | 1.839           |
| 0041388550  | 79,677.61      | (45.69)            | (0.057)         |
| 0041389620  | 74,295.36      | 9,341.98           | 12.574          |
| 0041392441  | 163,567.36     | 2,515.66           | 1.538           |
| 0041395214  | 379,218.54     | 18,010.82          | 4.749           |
| 0041395924  | 130,170.89     | 11,021.68          | 8.467           |
| 0041397731  | 193,434.35     | 21,607.74          | 11.171          |
| 0041398120  | 47,759.17      | 18,834.01          | 39.435          |
| 0041399148  | 351,822.77     | (2,413.00)         | (0.686)         |
| 0041400233  | 356,815.45     | (780.07)           | (0.219)         |
| 0041400284  | 154,771.07     | (19,858.39)        | (12.831)        |
| 0041400385  | 125,018.57     | (5,301.22)         | (4.240)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0041402026  | 307,190.71     | 2,279.89           | 0.742           |
| 0041402727  | 153,629.15     | 22,473.36          | 14.628          |
| 0041403051  | 182,678.25     | 1,524.96           | 0.835           |
| 0041403145  | 203,622.41     | (11,481.70)        | (5.639)         |
| 0041404265  | 58,550.24      | 26,191.17          | 44.733          |
| 0041405233  | 144,622.43     | 1,160.94           | 0.803           |
| 0041406877  | 222,613.70     | 1,380.66           | 0.620           |
| 0041407561  | 337,370.19     | 13,571.72          | 4.023           |
| 0041408376  | 132,430.48     | 4,058.58           | 3.065           |
| 0041409115  | 47,092.11      | (8,974.48)         | (19.057)        |
| 0041410726  | 286,548.10     | 15,883.84          | 5.543           |
| 0041412489  | 177,246.46     | 19,128.56          | 10.792          |
| 0041415488  | 112,797.78     | 48,210.90          | 42.741          |
| 0041415885  | 150,442.47     | 6,938.48           | 4.612           |
| 0041416237  | 118,222.33     | (308.87)           | (0.261)         |
| 0041417080  | 251,065.66     | 25,384.52          | 10.111          |
| 0041417868  | 240,864.30     | 9,875.05           | 4.100           |
| 0041418143  | 73,190.02      | 2,455.61           | 3.355           |
| 0041418307  | 79,833.78      | 17,521.64          | 21.948          |
| 0041418394  | 115,028.06     | (3,670.91)         | (3.191)         |
| 0041419882  | 114,310.55     | 19,197.71          | 16.794          |
| 0041420926  | 114,604.36     | (4,184.78)         | (3.652)         |
| 0041422494  | 136,260.14     | 4,328.00           | 3.176           |
| 0041422729  | 349,558.59     | (48,684.56)        | (13.927)        |
| 0041423196  | 140,697.07     | 4,973.36           | 3.535           |
| 0041426001  | 135,257.08     | 25,761.29          | 19.046          |
| 0041426796  | 383,103.57     | 59,338.44          | 15.489          |
| 0041427625  | 209,324.80     | 20,969.44          | 10.018          |
| 0041430273  | 32,753.00      | 22,116.28          | 67.524          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
 06-Apr-2021 10:08:51 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0041431850  | 207,657.77     | 11,567.71          | 5.571           |
| 0041432096  | 279,859.06     | 6,050.97           | 2.162           |
| 0041432153  | 107,372.01     | (25,437.07)        | (23.691)        |
| 0041433162  | 81,359.03      | 995.95             | 1.224           |
| 0041433216  | 150,501.88     | 33,330.64          | 22.146          |
| 0041434297  | 324,183.41     | 26,664.66          | 8.225           |
| 0041435275  | 165,847.46     | 13,595.95          | 8.198           |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

## 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 |
| Total | 8                   | 1,495,163.40              | 69,291.99                   | 0.000 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 8                   | 1,495,163.40                        | 69,291.99                   | 0.000 %                 |

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

| Group   | Loan Number | Original Securitized Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Summary | 0041311390  | 116,000.00                   | 3.875 %           | IA    | 97.00              | 360           | 110,628.75                          | 03/31/2021                 | 42,738.31            | 42,738.31                       |
| Summary | 0041327857  | 64,000.00                    | 4.250 %           | TX    | 87.00              | 360           | 60,712.58                           | 12/31/2020                 | 2.22                 | 3,041.83                        |
| Summary | 0041352804  | 291,000.00                   | 3.625 %           | TX    | 90.00              | 360           | 285,701.53                          | 07/31/2018                 | 2.22                 | 5,284.09                        |
| Summary | 0041358827  | 191,000.00                   | 4.000 %           | AL    | 85.00              | 300           | 179,666.75                          | 01/31/2021                 | (206.64)             | (4,045.09)                      |
| Summary | 0041397731  | 199,000.00                   | 4.125 %           | TX    | 90.00              | 360           | 193,434.35                          | 10/31/2020                 | 2.22                 | 21,607.74                       |
| Summary | 0041406877  | 230,000.00                   | 3.625 %           | FL    | 95.00              | 360           | 222,613.70                          | 05/31/2020                 | 80.00                | 1,380.66                        |
| Summary | 0041416237  | 124,000.00                   | 3.625 %           | OR    | 93.00              | 360           | 118,222.33                          | 04/30/2020                 | 9.00                 | (308.87)                        |
| Summary | 0041434297  | 333,000.00                   | 4.375 %           | FL    | 95.00              | 360           | 324,183.41                          | 03/31/2021                 | 26,664.66            | 26,664.66                       |

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-C04



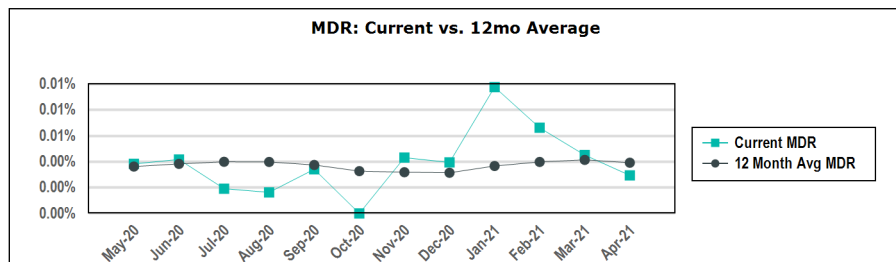
Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:51 AM

## Realized Loss Report - Collateral

### Summary

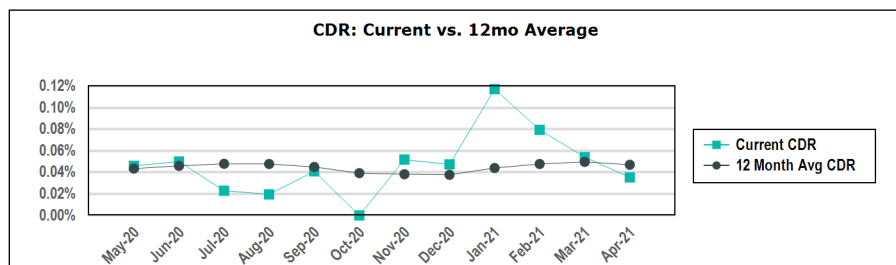
#### MDR

Current Month 0.003 %  
3 Month Average 0.005 %  
12 Month Average 0.004 %



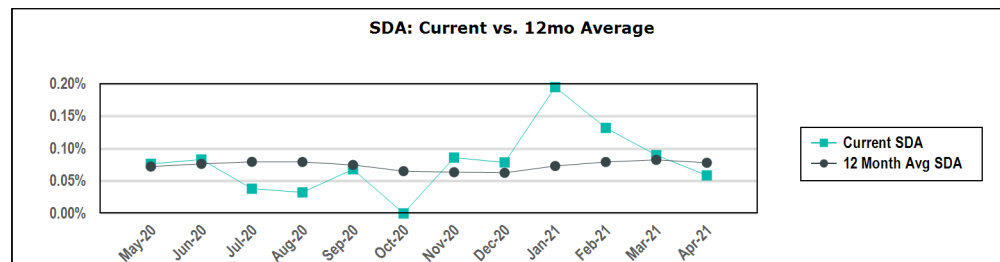
#### CDR

Current Month 0.035 %  
3 Month Average 0.056 %  
12 Month Average 0.047 %



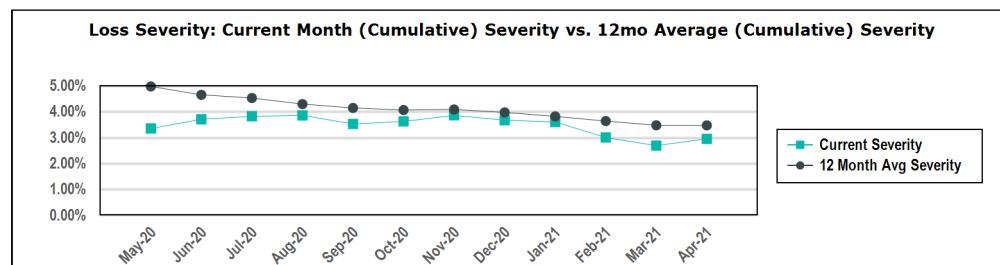
#### SDA

Current Month 0.059 %  
3 Month Average 0.094 %  
12 Month Average 0.078 %



#### Loss Severity

Current Month (Cumulative) 2.963 %  
3 Month Average (Cumulative) 2.892 %  
12 Month Average (Cumulative) 3.483 %



### 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.

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:52 AM

## Prepayment Rates

### Summary

#### SMM

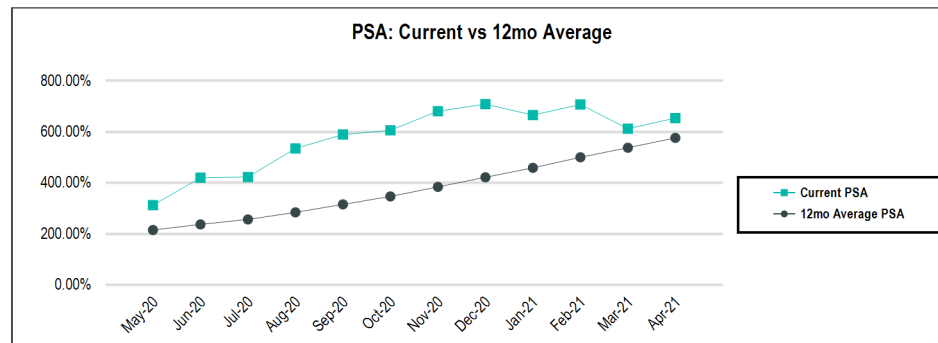
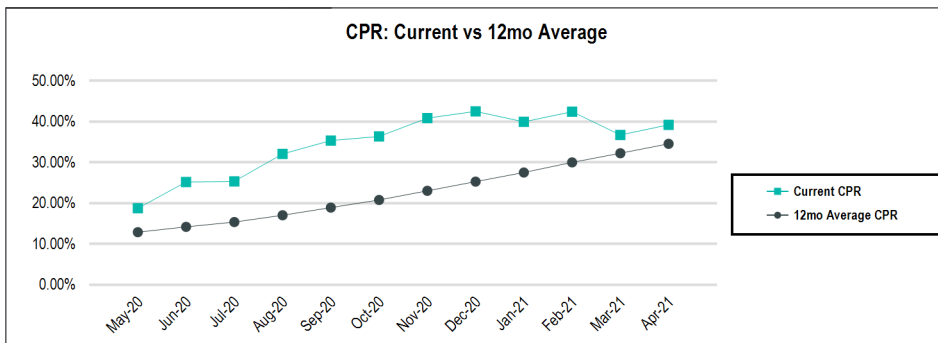
|                  |         |
|------------------|---------|
| Current Month    | 4.066 % |
| 3 Month Average  | 4.103 % |
| 12 Month Average | 3.519 % |

#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 39.236 % |
| 3 Month Average  | 39.474 % |
| 12 Month Average | 34.582 % |

#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 653.932 % |
| 3 Month Average  | 657.905 % |
| 12 Month Average | 576.359 % |



### Calculation Methodology:

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

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

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

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

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 06-Apr-2021 10:08:52 AM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



## 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 |
|--------------------------------------------|-----------------------------------------------------------|
| 167                                        | 31,711,116.27                                             |

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Distribution Date: 26-Apr-2021  
06-Apr-2021 10:08:52 AM

# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



## Current Repurchases Due To Other

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

## Cumulative Repurchases Due To Other

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

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06-Apr-2021 10:08:52 AM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C04



## Supplemental Reporting

### Closing Date

means May 31, 2017

### 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

### 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 (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C04), 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.