

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: 28-Dec-2020
10-Dec-2020 2:21:42 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		11/30/2020	0.00000 %	16,847,463,510.01	0.00	827,525,347.16	0.00	16,019,938,162.86	827,525,347.16	0.00
2M-1	30711XLS1	12/24/2020	1.00013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	12/24/2020	3.00013 %	119,693,295.35	329,170.83	1,485,444.37	0.00	118,207,850.98	1,814,615.20	0.00
2M-AH		11/30/2020	0.00000 %	6,299,849.19	0.00	78,183.79	0.00	6,221,665.40	78,183.79	0.00
2M-2B	30711XLW2	12/24/2020	3.00013 %	200,522,000.00	551,459.40	0.00	0.00	200,522,000.00	551,459.40	0.00
2M-BH		11/30/2020	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2C	30711XLX0	12/24/2020	3.00013 %	200,522,000.00	551,459.40	0.00	0.00	200,522,000.00	551,459.40	0.00
2M-CH		11/30/2020	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2	30711XLT9	12/24/2020	3.00013 %	520,737,295.35	1,432,089.62	1,485,444.37	0.00	519,251,850.98	2,917,533.99	0.00
2M-2H		11/30/2020	0.00000 %	27,408,105.19	0.00	78,183.79	0.00	27,329,921.40	78,183.79	0.00
2B-1	30711XLU6	12/24/2020	5.20013 %	143,230,000.00	682,746.73	0.00	0.00	143,230,000.00	682,746.73	0.00
2B-1H		11/30/2020	0.00000 %	7,538,663.00	0.00	0.00	0.00	7,538,663.00	0.00	0.00
2B-2H		11/30/2020	0.00000 %	150,097,928.59	0.00	0.00	(6,821.94)	150,104,750.53	0.00	663,912.47
2A-I1	30711XLZ5	12/24/2020	2.25000 %	0.00	246,867.42	0.00	0.00	0.00	246,867.42	0.00
2A-I2	30711XMB7	12/24/2020	1.75000 %	0.00	192,007.99	0.00	0.00	0.00	192,007.99	0.00
2A-I3	30711XMD3	12/24/2020	1.25000 %	0.00	137,148.57	0.00	0.00	0.00	137,148.57	0.00
2A-I4	30711XMF8	12/24/2020	0.75000 %	0.00	82,289.14	0.00	0.00	0.00	82,289.14	0.00
2B-I1	30711XMH4	12/24/2020	2.25000 %	0.00	413,576.63	0.00	0.00	0.00	413,576.63	0.00
2B-I2	30711XMK7	12/24/2020	1.75000 %	0.00	321,670.71	0.00	0.00	0.00	321,670.71	0.00
2B-I3	30711XMM3	12/24/2020	1.25000 %	0.00	229,764.79	0.00	0.00	0.00	229,764.79	0.00
2B-I4	30711XMP6	12/24/2020	0.75000 %	0.00	137,858.88	0.00	0.00	0.00	137,858.88	0.00
2C-I1	30711XMR2	12/24/2020	2.25000 %	0.00	413,576.63	0.00	0.00	0.00	413,576.63	0.00
2C-I2	30711XMT8	12/24/2020	1.75000 %	0.00	321,670.71	0.00	0.00	0.00	321,670.71	0.00
2C-I3	30711XMV3	12/24/2020	1.25000 %	0.00	229,764.79	0.00	0.00	0.00	229,764.79	0.00
2C-I4	30711XMX9	12/24/2020	0.75000 %	0.00	137,858.88	0.00	0.00	0.00	137,858.88	0.00
2E-A1	30711XLY8	12/24/2020	0.75013 %	119,693,295.35	82,303.40	1,485,444.37	0.00	118,207,850.98	1,567,747.77	0.00
2E-A2	30711XMA9	12/24/2020	1.25013 %	119,693,295.35	137,162.83	1,485,444.37	0.00	118,207,850.98	1,622,607.20	0.00
2E-A3	30711XMC5	12/24/2020	1.75013 %	119,693,295.35	192,022.26	1,485,444.37	0.00	118,207,850.98	1,677,466.63	0.00
2E-A4	30711XME1	12/24/2020	2.25013 %	119,693,295.35	246,881.69	1,485,444.37	0.00	118,207,850.98	1,732,326.06	0.00
2E-B1	30711XMG6	12/24/2020	0.75013 %	200,522,000.00	137,882.77	0.00	0.00	200,522,000.00	137,882.77	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 28-Dec-2020
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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	12/24/2020	1.25013 %	200,522,000.00	229,788.69	0.00	0.00	200,522,000.00	229,788.69	0.00
2E-B3	30711XML5	12/24/2020	1.75013 %	200,522,000.00	321,694.60	0.00	0.00	200,522,000.00	321,694.60	0.00
2E-B4	30711XMN1	12/24/2020	2.25013 %	200,522,000.00	413,600.52	0.00	0.00	200,522,000.00	413,600.52	0.00
2E-C1	30711XMQ4	12/24/2020	0.75013 %	200,522,000.00	137,882.77	0.00	0.00	200,522,000.00	137,882.77	0.00
2E-C2	30711XMS0	12/24/2020	1.25013 %	200,522,000.00	229,788.69	0.00	0.00	200,522,000.00	229,788.69	0.00
2E-C3	30711XMU5	12/24/2020	1.75013 %	200,522,000.00	321,694.60	0.00	0.00	200,522,000.00	321,694.60	0.00
2E-C4	30711XMW1	12/24/2020	2.25013 %	200,522,000.00	413,600.52	0.00	0.00	200,522,000.00	413,600.52	0.00
2E-D1	30711XMY7	12/24/2020	0.75013 %	320,215,295.35	220,186.17	1,485,444.37	0.00	318,729,850.98	1,705,630.54	0.00
2E-D2	30711XMZ4	12/24/2020	1.25013 %	320,215,295.35	366,951.52	1,485,444.37	0.00	318,729,850.98	1,852,395.89	0.00
2E-D3	30711XNA8	12/24/2020	1.75013 %	320,215,295.35	513,716.86	1,485,444.37	0.00	318,729,850.98	1,999,161.23	0.00
2E-D4	30711XNB6	12/24/2020	2.25013 %	320,215,295.35	660,482.21	1,485,444.37	0.00	318,729,850.98	2,145,926.58	0.00
2E-D5	30711XNC4	12/24/2020	3.00013 %	320,215,295.35	880,630.22	1,485,444.37	0.00	318,729,850.98	2,366,074.59	0.00
2E-F1	30711XND2	12/24/2020	0.75013 %	401,044,000.00	275,765.54	0.00	0.00	401,044,000.00	275,765.54	0.00
2E-F2	30711XNE0	12/24/2020	1.25013 %	401,044,000.00	459,577.37	0.00	0.00	401,044,000.00	459,577.37	0.00
2E-F3	30711XNF7	12/24/2020	1.75013 %	401,044,000.00	643,389.21	0.00	0.00	401,044,000.00	643,389.21	0.00
2E-F4	30711XNG5	12/24/2020	2.25013 %	401,044,000.00	827,201.04	0.00	0.00	401,044,000.00	827,201.04	0.00
2E-F5	30711XNH3	12/24/2020	3.00013 %	401,044,000.00	1,102,918.79	0.00	0.00	401,044,000.00	1,102,918.79	0.00
2X-1	30711XNJ9	12/24/2020	2.25000 %	0.00	660,444.05	0.00	0.00	0.00	660,444.05	0.00
2X-2	30711XNK6	12/24/2020	1.75000 %	0.00	513,678.70	0.00	0.00	0.00	513,678.70	0.00
2X-3	30711XNL4	12/24/2020	1.25000 %	0.00	366,913.36	0.00	0.00	0.00	366,913.36	0.00
2X-4	30711XNM2	12/24/2020	0.75000 %	0.00	220,148.02	0.00	0.00	0.00	220,148.02	0.00
2Y-1	30711XNN0	12/24/2020	2.25000 %	0.00	827,153.25	0.00	0.00	0.00	827,153.25	0.00
2Y-2	30711XNP5	12/24/2020	1.75000 %	0.00	643,341.42	0.00	0.00	0.00	643,341.42	0.00
2Y-3	30711XNQ3	12/24/2020	1.25000 %	0.00	459,529.58	0.00	0.00	0.00	459,529.58	0.00
2Y-4	30711XNR1	12/24/2020	0.75000 %	0.00	275,717.75	0.00	0.00	0.00	275,717.75	0.00
Totals				23,933,866,560.83	19,193,029.52	844,021,602.81	(6,821.94)	23,089,851,779.97	863,214,632.33	663,912.47

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: 28-Dec-2020
10-Dec-2020 2:21:42 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	28,947,583,273.00	16,847,463,510.01	31,028,028.55	796,497,318.61	0.00	0.00	827,525,347.16	16,019,938,162.86	0.55341194	827,525,347.16
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	119,693,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	118,207,850.98	0.58950066	1,485,444.37
2M-AH	10,554,128.00	6,299,849.19	78,183.79	0.00	0.00	0.00	78,183.79	6,221,665.40	0.58950066	78,183.79
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	520,737,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	519,251,850.98	0.86316689	1,485,444.37
2M-2H	31,662,384.00	27,408,105.19	78,183.79	0.00	0.00	0.00	78,183.79	27,329,921.40	0.86316689	78,183.79
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	150,097,928.59	0.00	0.00	0.00	(6,821.94)	(6,821.94)	150,104,750.53	0.99559648	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	119,693,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	118,207,850.98	0.58950066	1,485,444.37
2E-A2	200,522,000.00	119,693,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	118,207,850.98	0.58950066	1,485,444.37
2E-A3	200,522,000.00	119,693,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	118,207,850.98	0.58950066	1,485,444.37
2E-A4	200,522,000.00	119,693,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	118,207,850.98	0.58950066	1,485,444.37
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: 28-Dec-2020
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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	320,215,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	318,729,850.98	0.79475033	1,485,444.37
2E-D2	401,044,000.00	320,215,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	318,729,850.98	0.79475033	1,485,444.37
2E-D3	401,044,000.00	320,215,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	318,729,850.98	0.79475033	1,485,444.37
2E-D4	401,044,000.00	320,215,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	318,729,850.98	0.79475033	1,485,444.37
2E-D5	401,044,000.00	320,215,295.35	1,485,444.37	0.00	0.00	0.00	1,485,444.37	318,729,850.98	0.79475033	1,485,444.37
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	23,933,866,560.83	47,524,284.20	796,497,318.61	0.00	(6,821.94)	844,014,780.87	23,089,851,779.97	0.62063380	844,021,602.81

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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	581.99896520	1.07186939	27.51515769	0.00000000	0.00000000	28.58702709	553.41193812	0.55341194	28.58702709
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	596.90854545	7.40788726	0.00000000	0.00000000	0.00000000	7.40788726	589.50065818	0.58950066	7.40788726
2M-AH	10,554,128.00	596.90854517	7.40788723	0.00000000	0.00000000	0.00000000	7.40788723	589.50065794	0.58950066	7.40788723
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	865.63618182	2.46929575	0.00000000	0.00000000	0.00000000	2.46929575	863.16688606	0.86316689	2.46929575
2M-2H	31,662,384.00	865.63618172	2.46929574	0.00000000	0.00000000	0.00000000	2.46929574	863.16688598	0.86316689	2.46929574
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	995.55123461	0.00000000	0.00000000	0.00000000	(0.04524773)	(0.04524773)	995.59648234	0.99559648	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	596.90854545	7.40788726	0.00000000	0.00000000	0.00000000	7.40788726	589.50065818	0.58950066	7.40788726
2E-A2	200,522,000.00	596.90854545	7.40788726	0.00000000	0.00000000	0.00000000	7.40788726	589.50065818	0.58950066	7.40788726
2E-A3	200,522,000.00	596.90854545	7.40788726	0.00000000	0.00000000	0.00000000	7.40788726	589.50065818	0.58950066	7.40788726
2E-A4	200,522,000.00	596.90854545	7.40788726	0.00000000	0.00000000	0.00000000	7.40788726	589.50065818	0.58950066	7.40788726
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: 28-Dec-2020
10-Dec-2020 2:21:42 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-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	798.45427272	3.70394363	0.00000000	0.00000000	0.00000000	3.70394363	794.75032909	0.79475033	3.70394363
2E-D2	401,044,000.00	798.45427272	3.70394363	0.00000000	0.00000000	0.00000000	3.70394363	794.75032909	0.79475033	3.70394363
2E-D3	401,044,000.00	798.45427272	3.70394363	0.00000000	0.00000000	0.00000000	3.70394363	794.75032909	0.79475033	3.70394363
2E-D4	401,044,000.00	798.45427272	3.70394363	0.00000000	0.00000000	0.00000000	3.70394363	794.75032909	0.79475033	3.70394363
2E-D5	401,044,000.00	798.45427272	3.70394363	0.00000000	0.00000000	0.00000000	3.70394363	794.75032909	0.79475033	3.70394363
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: 28-Dec-2020
10-Dec-2020 2:21:42 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	16,847,463,510.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,019,938,162.86
2M-1	N/A	N/A	1.00013 %	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	11/25/20 - 12/27/20	33	3.00013 %	119,693,295.35	329,170.83	0.00	0.00	0.00	0.00	329,170.83	0.00	118,207,850.98
2M-AH	N/A	N/A	0.00000 %	6,299,849.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,221,665.40
2M-2B	11/25/20 - 12/27/20	33	3.00013 %	200,522,000.00	551,459.40	0.00	0.00	0.00	0.00	551,459.40	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	11/25/20 - 12/27/20	33	3.00013 %	200,522,000.00	551,459.40	0.00	0.00	0.00	0.00	551,459.40	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	11/25/20 - 12/27/20	33	3.00013 %	520,737,295.35	1,432,089.62	0.00	0.00	0.00	0.00	1,432,089.62	0.00	519,251,850.98
2M-2H	N/A	N/A	0.00000 %	27,408,105.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,329,921.40
2B-1	11/25/20 - 12/27/20	33	5.20013 %	143,230,000.00	682,746.73	0.00	0.00	0.00	0.00	682,746.73	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 %	150,097,928.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	150,104,750.53
2A-I1	11/25/20 - 12/27/20	33	2.25000 %	119,693,295.35	246,867.42	0.00	0.00	0.00	0.00	246,867.42	0.00	118,207,850.98
2A-I2	11/25/20 - 12/27/20	33	1.75000 %	119,693,295.35	192,007.99	0.00	0.00	0.00	0.00	192,007.99	0.00	118,207,850.98
2A-I3	11/25/20 - 12/27/20	33	1.25000 %	119,693,295.35	137,148.57	0.00	0.00	0.00	0.00	137,148.57	0.00	118,207,850.98
2A-I4	11/25/20 - 12/27/20	33	0.75000 %	119,693,295.35	82,289.14	0.00	0.00	0.00	0.00	82,289.14	0.00	118,207,850.98
2B-I1	11/25/20 - 12/27/20	33	2.25000 %	200,522,000.00	413,576.63	0.00	0.00	0.00	0.00	413,576.63	0.00	200,522,000.00
2B-I2	11/25/20 - 12/27/20	33	1.75000 %	200,522,000.00	321,670.71	0.00	0.00	0.00	0.00	321,670.71	0.00	200,522,000.00
2B-I3	11/25/20 - 12/27/20	33	1.25000 %	200,522,000.00	229,764.79	0.00	0.00	0.00	0.00	229,764.79	0.00	200,522,000.00
2B-I4	11/25/20 - 12/27/20	33	0.75000 %	200,522,000.00	137,858.88	0.00	0.00	0.00	0.00	137,858.88	0.00	200,522,000.00
2C-I1	11/25/20 - 12/27/20	33	2.25000 %	200,522,000.00	413,576.63	0.00	0.00	0.00	0.00	413,576.63	0.00	200,522,000.00
2C-I2	11/25/20 - 12/27/20	33	1.75000 %	200,522,000.00	321,670.71	0.00	0.00	0.00	0.00	321,670.71	0.00	200,522,000.00
2C-I3	11/25/20 - 12/27/20	33	1.25000 %	200,522,000.00	229,764.79	0.00	0.00	0.00	0.00	229,764.79	0.00	200,522,000.00
2C-I4	11/25/20 - 12/27/20	33	0.75000 %	200,522,000.00	137,858.88	0.00	0.00	0.00	0.00	137,858.88	0.00	200,522,000.00
2E-A1	11/25/20 - 12/27/20	33	0.75013 %	119,693,295.35	82,303.40	0.00	0.00	0.00	0.00	82,303.40	0.00	118,207,850.98
2E-A2	11/25/20 - 12/27/20	33	1.25013 %	119,693,295.35	137,162.83	0.00	0.00	0.00	0.00	137,162.83	0.00	118,207,850.98
2E-A3	11/25/20 - 12/27/20	33	1.75013 %	119,693,295.35	192,022.26	0.00	0.00	0.00	0.00	192,022.26	0.00	118,207,850.98
2E-A4	11/25/20 - 12/27/20	33	2.25013 %	119,693,295.35	246,881.69	0.00	0.00	0.00	0.00	246,881.69	0.00	118,207,850.98
2E-B1	11/25/20 - 12/27/20	33	0.75013 %	200,522,000.00	137,882.77	0.00	0.00	0.00	0.00	137,882.77	0.00	200,522,000.00
2E-B2	11/25/20 - 12/27/20	33	1.25013 %	200,522,000.00	229,788.69	0.00	0.00	0.00	0.00	229,788.69	0.00	200,522,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04

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Distribution Date: 28-Dec-2020
10-Dec-2020 2:21:42 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	11/25/20 - 12/27/20	33	1.75013 %	200,522,000.00	321,694.60	0.00	0.00	0.00	0.00	321,694.60	0.00	200,522,000.00
2E-B4	11/25/20 - 12/27/20	33	2.25013 %	200,522,000.00	413,600.52	0.00	0.00	0.00	0.00	413,600.52	0.00	200,522,000.00
2E-C1	11/25/20 - 12/27/20	33	0.75013 %	200,522,000.00	137,882.77	0.00	0.00	0.00	0.00	137,882.77	0.00	200,522,000.00
2E-C2	11/25/20 - 12/27/20	33	1.25013 %	200,522,000.00	229,788.69	0.00	0.00	0.00	0.00	229,788.69	0.00	200,522,000.00
2E-C3	11/25/20 - 12/27/20	33	1.75013 %	200,522,000.00	321,694.60	0.00	0.00	0.00	0.00	321,694.60	0.00	200,522,000.00
2E-C4	11/25/20 - 12/27/20	33	2.25013 %	200,522,000.00	413,600.52	0.00	0.00	0.00	0.00	413,600.52	0.00	200,522,000.00
2E-D1	11/25/20 - 12/27/20	33	0.75013 %	320,215,295.35	220,186.17	0.00	0.00	0.00	0.00	220,186.17	0.00	318,729,850.98
2E-D2	11/25/20 - 12/27/20	33	1.25013 %	320,215,295.35	366,951.52	0.00	0.00	0.00	0.00	366,951.52	0.00	318,729,850.98
2E-D3	11/25/20 - 12/27/20	33	1.75013 %	320,215,295.35	513,716.86	0.00	0.00	0.00	0.00	513,716.86	0.00	318,729,850.98
2E-D4	11/25/20 - 12/27/20	33	2.25013 %	320,215,295.35	660,482.21	0.00	0.00	0.00	0.00	660,482.21	0.00	318,729,850.98
2E-D5	11/25/20 - 12/27/20	33	3.00013 %	320,215,295.35	880,630.22	0.00	0.00	0.00	0.00	880,630.22	0.00	318,729,850.98
2E-F1	11/25/20 - 12/27/20	33	0.75013 %	401,044,000.00	275,765.54	0.00	0.00	0.00	0.00	275,765.54	0.00	401,044,000.00
2E-F2	11/25/20 - 12/27/20	33	1.25013 %	401,044,000.00	459,577.37	0.00	0.00	0.00	0.00	459,577.37	0.00	401,044,000.00
2E-F3	11/25/20 - 12/27/20	33	1.75013 %	401,044,000.00	643,389.21	0.00	0.00	0.00	0.00	643,389.21	0.00	401,044,000.00
2E-F4	11/25/20 - 12/27/20	33	2.25013 %	401,044,000.00	827,201.04	0.00	0.00	0.00	0.00	827,201.04	0.00	401,044,000.00
2E-F5	11/25/20 - 12/27/20	33	3.00013 %	401,044,000.00	1,102,918.79	0.00	0.00	0.00	0.00	1,102,918.79	0.00	401,044,000.00
2X-1	11/25/20 - 12/27/20	33	2.25000 %	320,215,295.35	660,444.05	0.00	0.00	0.00	0.00	660,444.05	0.00	318,729,850.98
2X-2	11/25/20 - 12/27/20	33	1.75000 %	320,215,295.35	513,678.70	0.00	0.00	0.00	0.00	513,678.70	0.00	318,729,850.98
2X-3	11/25/20 - 12/27/20	33	1.25000 %	320,215,295.35	366,913.36	0.00	0.00	0.00	0.00	366,913.36	0.00	318,729,850.98
2X-4	11/25/20 - 12/27/20	33	0.75000 %	320,215,295.35	220,148.02	0.00	0.00	0.00	0.00	220,148.02	0.00	318,729,850.98
2Y-1	11/25/20 - 12/27/20	33	2.25000 %	401,044,000.00	827,153.25	0.00	0.00	0.00	0.00	827,153.25	0.00	401,044,000.00
2Y-2	11/25/20 - 12/27/20	33	1.75000 %	401,044,000.00	643,341.42	0.00	0.00	0.00	0.00	643,341.42	0.00	401,044,000.00
2Y-3	11/25/20 - 12/27/20	33	1.25000 %	401,044,000.00	459,529.58	0.00	0.00	0.00	0.00	459,529.58	0.00	401,044,000.00
2Y-4	11/25/20 - 12/27/20	33	0.75000 %	401,044,000.00	275,717.75	0.00	0.00	0.00	0.00	275,717.75	0.00	401,044,000.00
Totals					19,193,029.52	0.00	0.00	0.00	0.00	19,193,029.52	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: 28-Dec-2020
10-Dec-2020 2:21:43 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	28,947,583,273.00	0.0000 %	581.99896520	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	553.41193812
2M-1	257,814,000.00	1.00013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	13,569,593.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	200,522,000.00	3.00013 %	596.90854545	1.64156965	0.00000000	0.00000000	0.00000000	0.00000000	1.64156965	0.00000000	589.50065818
2M-AH	10,554,128.00	0.0000 %	596.90854517	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	589.50065794
2M-2B	200,522,000.00	3.00013 %	1000.00000000	2.75011919	0.00000000	0.00000000	0.00000000	0.00000000	2.75011919	0.00000000	1000.00000000
2M-BH	10,554,128.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	200,522,000.00	3.00013 %	1000.00000000	2.75011919	0.00000000	0.00000000	0.00000000	0.00000000	2.75011919	0.00000000	1000.00000000
2M-CH	10,554,128.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	601,566,000.00	3.00013 %	865.63618182	2.38060266	0.00000000	0.00000000	0.00000000	0.00000000	2.38060266	0.00000000	863.16688606
2M-2H	31,662,384.00	0.0000 %	865.63618172	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	863.16688598
2B-1	143,230,000.00	5.20013 %	1000.00000000	4.76678580	0.00000000	0.00000000	0.00000000	0.00000000	4.76678580	0.00000000	1000.00000000
2B-1H	7,538,663.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	150,768,663.00	0.0000 %	995.55123461	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.59648234
2A-I1	0.00	2.25000 %	596.90854545	1.23112387	0.00000000	0.00000000	0.00000000	0.00000000	1.23112387	0.00000000	589.50065818
2A-I2	0.00	1.75000 %	596.90854545	0.95754077	0.00000000	0.00000000	0.00000000	0.00000000	0.95754077	0.00000000	589.50065818
2A-I3	0.00	1.25000 %	596.90854545	0.68395772	0.00000000	0.00000000	0.00000000	0.00000000	0.68395772	0.00000000	589.50065818
2A-I4	0.00	0.75000 %	596.90854545	0.41037462	0.00000000	0.00000000	0.00000000	0.00000000	0.41037462	0.00000000	589.50065818
2B-I1	0.00	2.25000 %	1000.00000000	2.06250002	0.00000000	0.00000000	0.00000000	0.00000000	2.06250002	0.00000000	1000.00000000
2B-I2	0.00	1.75000 %	1000.00000000	1.60416667	0.00000000	0.00000000	0.00000000	0.00000000	1.60416667	0.00000000	1000.00000000
2B-I3	0.00	1.25000 %	1000.00000000	1.14583333	0.00000000	0.00000000	0.00000000	0.00000000	1.14583333	0.00000000	1000.00000000
2B-I4	0.00	0.75000 %	1000.00000000	0.68750002	0.00000000	0.00000000	0.00000000	0.00000000	0.68750002	0.00000000	1000.00000000
2C-I1	0.00	2.25000 %	1000.00000000	2.06250002	0.00000000	0.00000000	0.00000000	0.00000000	2.06250002	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.60416667	0.00000000	0.00000000	0.00000000	0.00000000	1.60416667	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.14583333	0.00000000	0.00000000	0.00000000	0.00000000	1.14583333	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.68750002	0.00000000	0.00000000	0.00000000	0.00000000	0.68750002	0.00000000	1000.00000000
2E-A1	200,522,000.00	0.75013 %	596.90854545	0.41044574	0.00000000	0.00000000	0.00000000	0.00000000	0.41044574	0.00000000	589.50065818
2E-A2	200,522,000.00	1.25013 %	596.90854545	0.68402883	0.00000000	0.00000000	0.00000000	0.00000000	0.68402883	0.00000000	589.50065818
2E-A3	200,522,000.00	1.75013 %	596.90854545	0.95761193	0.00000000	0.00000000	0.00000000	0.00000000	0.95761193	0.00000000	589.50065818

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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	2.25013 %	596.90854545	1.23119503	0.00000000	0.00000000	0.00000000	0.00000000	1.23119503	0.00000000	589.50065818
2E-B1	200,522,000.00	0.75013 %	1000.00000000	0.68761916	0.00000000	0.00000000	0.00000000	0.00000000	0.68761916	0.00000000	1000.00000000
2E-B2	200,522,000.00	1.25013 %	1000.00000000	1.14595251	0.00000000	0.00000000	0.00000000	0.00000000	1.14595251	0.00000000	1000.00000000
2E-B3	200,522,000.00	1.75013 %	1000.00000000	1.60428581	0.00000000	0.00000000	0.00000000	0.00000000	1.60428581	0.00000000	1000.00000000
2E-B4	200,522,000.00	2.25013 %	1000.00000000	2.06261916	0.00000000	0.00000000	0.00000000	0.00000000	2.06261916	0.00000000	1000.00000000
2E-C1	200,522,000.00	0.75013 %	1000.00000000	0.68761916	0.00000000	0.00000000	0.00000000	0.00000000	0.68761916	0.00000000	1000.00000000
2E-C2	200,522,000.00	1.25013 %	1000.00000000	1.14595251	0.00000000	0.00000000	0.00000000	0.00000000	1.14595251	0.00000000	1000.00000000
2E-C3	200,522,000.00	1.75013 %	1000.00000000	1.60428581	0.00000000	0.00000000	0.00000000	0.00000000	1.60428581	0.00000000	1000.00000000
2E-C4	200,522,000.00	2.25013 %	1000.00000000	2.06261916	0.00000000	0.00000000	0.00000000	0.00000000	2.06261916	0.00000000	1000.00000000
2E-D1	401,044,000.00	0.75013 %	798.45427272	0.54903245	0.00000000	0.00000000	0.00000000	0.00000000	0.54903245	0.00000000	794.75032909
2E-D2	401,044,000.00	1.25013 %	798.45427272	0.91499067	0.00000000	0.00000000	0.00000000	0.00000000	0.91499067	0.00000000	794.75032909
2E-D3	401,044,000.00	1.75013 %	798.45427272	1.28094887	0.00000000	0.00000000	0.00000000	0.00000000	1.28094887	0.00000000	794.75032909
2E-D4	401,044,000.00	2.25013 %	798.45427272	1.64690710	0.00000000	0.00000000	0.00000000	0.00000000	1.64690710	0.00000000	794.75032909
2E-D5	401,044,000.00	3.00013 %	798.45427272	2.19584440	0.00000000	0.00000000	0.00000000	0.00000000	2.19584440	0.00000000	794.75032909
2E-F1	401,044,000.00	0.75013 %	1000.00000000	0.68761916	0.00000000	0.00000000	0.00000000	0.00000000	0.68761916	0.00000000	1000.00000000
2E-F2	401,044,000.00	1.25013 %	1000.00000000	1.14595249	0.00000000	0.00000000	0.00000000	0.00000000	1.14595249	0.00000000	1000.00000000
2E-F3	401,044,000.00	1.75013 %	1000.00000000	1.60428584	0.00000000	0.00000000	0.00000000	0.00000000	1.60428584	0.00000000	1000.00000000
2E-F4	401,044,000.00	2.25013 %	1000.00000000	2.06261916	0.00000000	0.00000000	0.00000000	0.00000000	2.06261916	0.00000000	1000.00000000
2E-F5	401,044,000.00	3.00013 %	1000.00000000	2.75011916	0.00000000	0.00000000	0.00000000	0.00000000	2.75011916	0.00000000	1000.00000000
2X-1	0.00	2.25000 %	798.45427272	1.64681195	0.00000000	0.00000000	0.00000000	0.00000000	1.64681195	0.00000000	794.75032909
2X-2	0.00	1.75000 %	798.45427272	1.28085372	0.00000000	0.00000000	0.00000000	0.00000000	1.28085372	0.00000000	794.75032909
2X-3	0.00	1.25000 %	798.45427272	0.91489552	0.00000000	0.00000000	0.00000000	0.00000000	0.91489552	0.00000000	794.75032909
2X-4	0.00	0.75000 %	798.45427272	0.54893732	0.00000000	0.00000000	0.00000000	0.00000000	0.54893732	0.00000000	794.75032909
2Y-1	0.00	2.25000 %	1000.00000000	2.06250000	0.00000000	0.00000000	0.00000000	0.00000000	2.06250000	0.00000000	1000.00000000
2Y-2	0.00	1.75000 %	1000.00000000	1.60416667	0.00000000	0.00000000	0.00000000	0.00000000	1.60416667	0.00000000	1000.00000000
2Y-3	0.00	1.25000 %	1000.00000000	1.14583333	0.00000000	0.00000000	0.00000000	0.00000000	1.14583333	0.00000000	1000.00000000
2Y-4	0.00	0.75000 %	1000.00000000	0.68750000	0.00000000	0.00000000	0.00000000	0.00000000	0.68750000	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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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,612,625.44
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	6,821.94
Total Deposits	3,619,447.38
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,600,280.72
Total Withdrawals (Pool Distribution Amount)	3,619,447.38
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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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	829,082,153.38
Total Principal Reduction Cumulative	13,286,339,227.22
Scheduled Principal Current	32,591,656.71
Scheduled Principal Cumulative	1,889,306,283.39
Unscheduled Principal Current	796,497,318.61
Unscheduled Principal Cumulative	11,396,369,031.36
Senior Reduction Amount	827,525,347.16
Subordinate Reduction Amount	1,563,628.16
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	6,821.94
Modification Loss Amount	25,203.03
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	83289
Period Reference Pool Removal Loan Count	3062
Period Ending Loan Count	80228
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	16,867,393,349.72
Period PIF Loan Count Current	3059
PIF Loan Count Cumulative	45081
Period PIF Loan UPB Current	790,224,935.48
PIF Loan UPB Cumulative	10,999,681,575.20
Period Partial Prepayment Amount	7,970,707.21
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	31,703,062.96
Credit Event Amount Current	697,510.19
Credit Event Amount Cumulative	18,025,663.66
Total Active Modified Loan Count	759
Total Active Modified Loan UPB	179,441,497.55
Libor Rate	0.150130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.202367%
Subordinate Percentage	4.797633%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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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 %	4.800000 %	5.020000 %
2M-1	0.00	0.00	3.100000 %	4.800000 %	5.020000 %
2M-1H	0.00	0.00	3.100000 %	4.800000 %	5.020000 %
2M-2A	0.00	0.00	2.400000 %	4.090000 %	4.290000 %
2M-2B	0.00	0.00	1.700000 %	2.890000 %	3.040000 %
2M-2C	0.00	0.00	1.000000 %	1.700000 %	1.780000 %
2M-2	0.00	0.00	1.000000 %	1.700000 %	1.780000 %
2M-2H	0.00	0.00	1.000000 %	1.700000 %	1.780000 %
2B-1	0.00	0.00	0.500000 %	0.850000 %	0.890000 %
2B-1H	0.00	0.00	0.500000 %	0.850000 %	0.890000 %
2B-2H	0.00	6,821.94	0.000000 %	0.000000 %	0.000000 %

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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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	875	177,453,312.27	1.090642 %	1.052049 %
60 Days	447	94,555,390.81	0.557162 %	0.560581 %
90 Days	366	80,449,022.91	0.456200 %	0.476950 %
120 Days	326	77,567,528.74	0.406342 %	0.459867 %
150 Days	395	93,738,530.59	0.492347 %	0.555738 %
180+ Days	2092	531,114,282.11	2.607568 %	3.148763 %
Totals	4501	1,054,878,067.43	5.610261 %	6.253948 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	355	88,337,847.89	25,203.03	0.028530

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	135,419.95	25.66	0.018948
Summary	0041310237	169,679.95	128.71	0.075855
Summary	0041310293	151,322.09	22.14	0.014631
Summary	0041310658	167,050.00	2.88	0.001724
Summary	0041311044	364,410.72	1.58	0.000434
Summary	0041311302	192,814.27	47.21	0.024485
Summary	0041311305	350,663.03	109.58	0.031249
Summary	0041311377	250,464.96	78.27	0.031250
Summary	0041311379	291,076.88	30.32	0.010416
Summary	0041311810	269,316.70	14.37	0.005336
Summary	0041311964	255,132.55	76.27	0.029894
Summary	0041312006	385,954.39	10.65	0.002759
Summary	0041312782	238,007.41	105.29	0.044238
Summary	0041312890	158,223.50	32.96	0.020831
Summary	0041313353	155,078.88	13.18	0.008499
Summary	0041313816	345,434.61	113.74	0.032927
Summary	0041314587	150,065.73	29.22	0.019471
Summary	0041315940	171,318.67	39.39	0.022992
Summary	0041316529	278,337.27	58.03	0.020849
Summary	0041317660	391,148.22	74.66	0.019087
Summary	0041318123	203,171.29	105.82	0.052084
Summary	0041318301	227,759.79	130.79	0.057425
Summary	0041318436	358,934.15	237.04	0.066040
Summary	0041318501	233,689.57	0.41	0.000175
Summary	0041318809	126,058.11	24.16	0.019166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041319106	244,597.41	49.94	0.020417
Summary	0041319230	320,520.92	63.01	0.019659
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	194,762.74	21.05	0.010808
Summary	0041320396	83,208.65	3.13	0.003762
Summary	0041320580	110,752.76	7.20	0.006501
Summary	0041320856	56,856.81	23.59	0.041490
Summary	0041321190	353,136.85	54.44	0.015416
Summary	0041321666	305,642.99	350.22	0.114585
Summary	0041321913	373,963.49	24.72	0.006610
Summary	0041322045	217,856.80	45.39	0.020835
Summary	0041322298	140,855.11	29.05	0.020624
Summary	0041322468	131,293.37	3.81	0.002902
Summary	0041322567	85,844.99	32.13	0.037428
Summary	0041322584	87,018.16	49.73	0.057149
Summary	0041324126	348,607.96	85.45	0.024512
Summary	0041324273	293,716.66	96.38	0.032814
Summary	0041324386	247,010.48	30.95	0.012530
Summary	0041325303	288,805.67	59.00	0.020429
Summary	0041325311	245,988.81	34.76	0.014131
Summary	0041325604	245,399.51	57.91	0.023598
Summary	0041326128	328,143.21	205.09	0.062500
Summary	0041326871	166,938.34	5.49	0.003289
Summary	0041326922	411,833.01	90.41	0.021953
Summary	0041327084	187,063.97	30.13	0.016107
Summary	0041328004	123,784.17	52.07	0.042065
Summary	0041328374	148,608.55	39.52	0.026593
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	313,567.46	4.23	0.001349
Summary	0041330340	227,568.79	39.98	0.017568

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041330732	200,122.62	113.59	0.056760
Summary	0041330787	94,219.76	18.04	0.019147
Summary	0041331110	321,251.03	4.79	0.001491
Summary	0041331128	153,855.89	22.75	0.014787
Summary	0041331133	250,136.93	7.76	0.003102
Summary	0041331152	347,923.07	94.04	0.027029
Summary	0041331163	223,614.64	46.59	0.020835
Summary	0041331186	279,598.45	78.56	0.028097
Summary	0041331501	269,026.10	133.12	0.049482
Summary	0041332005	95,404.93	4.60	0.004822
Summary	0041332491	150,280.54	125.23	0.083331
Summary	0041332554	181,020.46	62.60	0.034582
Summary	0041333331	397,127.10	40.45	0.010186
Summary	0041333473	309,188.53	111.17	0.035955
Summary	0041333517	277,254.29	20.74	0.007480
Summary	0041333842	387,129.01	362.93	0.093749
Summary	0041333862	254,882.68	113.33	0.044464
Summary	0041334436	379,317.64	131.25	0.034602
Summary	0041335255	323,668.38	81.65	0.025226
Summary	0041335658	226,094.24	221.09	0.097787
Summary	0041336230	240,901.95	22.24	0.009232
Summary	0041336997	337,017.67	45.07	0.013373
Summary	0041338633	174,835.09	1.17	0.000669
Summary	0041338639	197,998.26	32.26	0.016293
Summary	0041338846	188,215.83	137.24	0.072916
Summary	0041339380	173,645.72	22.21	0.012790
Summary	0041339501	172,614.99	2.85	0.001651
Summary	0041341246	118,733.92	17.81	0.015000
Summary	0041341459	187,925.09	266.91	0.142030
Summary	0041341504	85,099.66	4.79	0.005629
Summary	0041341615	230,259.34	66.09	0.028702
Summary	0041341738	291,552.86	38.87	0.013332
Summary	0041341803	372,353.67	103.36	0.027759
Summary	0041341920	303,270.19	105.98	0.034946

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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	218,371.59	250.22	0.114585
Summary	0041343313	452,977.18	117.23	0.025880
Summary	0041343513	367,514.58	19.71	0.005363
Summary	0041344320	131,842.72	6.07	0.004604
Summary	0041345119	168,598.70	27.79	0.016483
Summary	0041345380	85,093.80	36.46	0.042847
Summary	0041345409	58,257.84	11.88	0.020392
Summary	0041347237	276,728.20	38.41	0.013880
Summary	0041347259	393,279.42	222.45	0.056563
Summary	0041347817	332,646.91	9.56	0.002874
Summary	0041348143	267,220.99	1.25	0.000468
Summary	0041348730	236,458.92	33.16	0.014024
Summary	0041349391	293,579.49	84.45	0.028766
Summary	0041350529	399,357.13	100.10	0.025065
Summary	0041350619	95,548.54	53.26	0.055741
Summary	0041351183	381,976.22	44.98	0.011776
Summary	0041351277	145,768.39	7.70	0.005282
Summary	0041351312	318,162.08	71.29	0.022407
Summary	0041352020	390,471.82	168.43	0.043135
Summary	0041352208	107,258.51	22.35	0.020838
Summary	0041352773	299,850.08	67.64	0.022558
Summary	0041354123	155,468.72	54.51	0.035062
Summary	0041354229	146,215.57	94.41	0.064569
Summary	0041354547	268,018.97	66.70	0.024886
Summary	0041355197	222,875.65	28.94	0.012985
Summary	0041355538	262,114.17	98.86	0.037716
Summary	0041355761	382,010.06	64.00	0.016753
Summary	0041355884	202,508.66	52.29	0.025821
Summary	0041355937	192,417.52	22.05	0.011459
Summary	0041355948	304,580.83	137.44	0.045124
Summary	0041356256	396,048.63	41.26	0.010418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041356478	331,571.01	103.62	0.031251
Summary	0041356575	219,195.76	114.16	0.052081
Summary	0041356824	357,217.66	30.76	0.008611
Summary	0041357918	209,539.48	3.11	0.001484
Summary	0041357995	428,198.94	260.94	0.060939
Summary	0041357997	317,812.85	66.21	0.020833
Summary	0041358347	111,349.93	18.63	0.016731
Summary	0041358455	164,518.00	32.52	0.019767
Summary	0041358748	369,364.18	57.47	0.015559
Summary	0041358923	442,515.49	100.32	0.022670
Summary	0041359238	116,363.31	19.56	0.016809
Summary	0041359742	387,932.01	124.00	0.031964
Summary	0041359913	147,341.24	51.08	0.034668
Summary	0041360019	211,611.35	61.83	0.029219
Summary	0041360106	158,520.19	40.96	0.025839
Summary	0041360198	268,259.67	42.52	0.015850
Summary	0041360721	300,042.00	81.29	0.027093
Summary	0041361098	104,673.47	34.68	0.033132
Summary	0041361389	347,042.53	138.37	0.039871
Summary	0041361973	177,995.46	37.08	0.020832
Summary	0041361992	599,147.43	235.70	0.039339
Summary	0041362135	103,222.29	29.38	0.028463
Summary	0041362294	289,137.41	152.86	0.052868
Summary	0041362625	373,828.26	77.19	0.020649
Summary	0041363155	195,238.11	171.54	0.087862
Summary	0041363187	246,105.89	128.18	0.052083
Summary	0041363203	134,161.60	45.25	0.033728
Summary	0041363578	318,446.17	112.38	0.035290
Summary	0041363994	548,728.11	97.09	0.017694
Summary	0041364255	162,418.10	46.98	0.028925
Summary	0041364656	170,366.78	52.46	0.030792
Summary	0041365504	238,729.97	5.70	0.002388
Summary	0041365581	404,284.80	104.53	0.025856
Summary	0041365932	170,641.45	50.98	0.029876

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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	324,774.54	83.42	0.025686
Summary	0041366733	217,027.67	70.13	0.032314
Summary	0041367773	239,418.06	30.11	0.012576
Summary	0041369228	343,619.52	130.17	0.037882
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	333,689.99	114.30	0.034253
Summary	0041371225	273,910.55	32.64	0.011916
Summary	0041371475	222,988.48	61.72	0.027679
Summary	0041371612	248,451.36	68.08	0.027402
Summary	0041371931	277,245.14	45.11	0.016271
Summary	0041372043	362,777.52	83.64	0.023055
Summary	0041372158	244,617.48	54.57	0.022308
Summary	0041372237	239,918.34	77.55	0.032323
Summary	0041372484	265,275.49	52.36	0.019738
Summary	0041372679	386,447.35	43.16	0.011168
Summary	0041372708	310,887.31	43.47	0.013983
Summary	0041372921	404,489.97	97.48	0.024099
Summary	0041373027	278,712.09	78.91	0.028312
Summary	0041373818	311,840.16	35.39	0.011349
Summary	0041374460	177,541.59	29.59	0.016667
Summary	0041374481	274,452.80	85.59	0.031186
Summary	0041375171	172,912.58	55.83	0.032288
Summary	0041375251	352,564.53	65.89	0.018689
Summary	0041375328	116,418.87	109.97	0.094461
Summary	0041375446	273,922.91	0.77	0.000281
Summary	0041375740	357,707.46	158.22	0.044232
Summary	0041375784	256,463.09	28.34	0.011050
Summary	0041375807	430,465.42	124.21	0.028855
Summary	0041376403	258,593.08	28.41	0.010986
Summary	0041376802	161,782.50	24.08	0.014884

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041378814	334,176.75	79.50	0.023790
Summary	0041378930	130,215.94	31.22	0.023976
Summary	0041378955	287,587.33	92.08	0.032018
Summary	0041378962	275,077.84	58.36	0.021216
Summary	0041379055	361,635.93	83.64	0.023128
Summary	0041379225	176,499.51	73.54	0.041666
Summary	0041379340	312,515.93	32.55	0.010415
Summary	0041379348	247,042.31	68.92	0.027898
Summary	0041379413	370,144.13	142.74	0.038563
Summary	0041379418	449,560.43	231.28	0.051446
Summary	0041379698	151,200.43	56.07	0.037083
Summary	0041379932	275,234.52	41.95	0.015242
Summary	0041379995	138,639.71	29.04	0.020946
Summary	0041380007	247,094.64	18.85	0.007629
Summary	0041380045	293,864.77	72.64	0.024719
Summary	0041380318	203,151.42	169.29	0.083332
Summary	0041380450	163,265.53	5.62	0.003442
Summary	0041380785	187,326.61	142.26	0.075942
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	277,988.57	257.04	0.092464
Summary	0041381745	229,290.86	57.63	0.025134
Summary	0041381871	409,629.62	103.51	0.025269
Summary	0041382039	251,050.73	81.57	0.032491
Summary	0041382230	337,319.89	70.27	0.020832
Summary	0041382556	256,118.97	49.37	0.019276
Summary	0041383049	167,685.01	80.35	0.047917
Summary	0041383051	142,592.61	76.44	0.053607
Summary	0041383706	113,379.52	118.72	0.104710
Summary	0041384031	153,399.96	57.77	0.037660
Summary	0041386542	423,369.22	83.88	0.019812
Summary	0041386738	315,684.42	210.80	0.066776
Summary	0041387034	348,297.87	309.99	0.089001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041387461	122,607.24	33.94	0.027682
Summary	0041388058	148,933.31	32.27	0.021667
Summary	0041389398	338,685.56	211.68	0.062500
Summary	0041389490	270,400.05	30.37	0.011232
Summary	0041390062	198,233.49	19.78	0.009978
Summary	0041390139	127,516.04	27.23	0.021354
Summary	0041390199	135,242.43	0.79	0.000584
Summary	0041391028	155,164.94	39.79	0.025644
Summary	0041391463	175,824.15	37.62	0.021396
Summary	0041392675	426,460.67	72.85	0.017082
Summary	0041394095	180,552.67	50.62	0.028036
Summary	0041394888	161,680.96	12.74	0.007880
Summary	0041394935	107,540.77	27.42	0.025497
Summary	0041395315	330,777.28	241.19	0.072916
Summary	0041395520	356,732.24	204.00	0.057186
Summary	0041395585	106,569.40	43.19	0.040528
Summary	0041395827	355,164.25	28.38	0.007991
Summary	0041396092	57,375.51	1.41	0.002457
Summary	0041396539	251,286.99	45.70	0.018186
Summary	0041396575	384,119.17	66.20	0.017234
Summary	0041396774	212,881.33	121.68	0.057159
Summary	0041396831	163,430.33	88.13	0.053925
Summary	0041397074	138,996.35	76.41	0.054973
Summary	0041397647	140,496.48	4.66	0.003317
Summary	0041398182	186,535.19	38.55	0.020666
Summary	0041398286	393,292.98	327.74	0.083332
Summary	0041398830	235,520.10	49.07	0.020835
Summary	0041399153	352,280.97	89.33	0.025358
Summary	0041399177	288,018.90	75.05	0.026057
Summary	0041399968	399,986.74	208.33	0.052084
Summary	0041399986	305,164.16	190.73	0.062501
Summary	0041400508	248,601.78	54.41	0.021886
Summary	0041401603	264,666.43	13.96	0.005275
Summary	0041402902	166,163.42	43.30	0.026059

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041403085	249,601.47	126.68	0.050753
Summary	0041403527	220,712.96	15.49	0.007018
Summary	0041403896	287,785.84	55.67	0.019344
Summary	0041403984	108,296.00	33.84	0.031248
Summary	0041404443	394,407.02	7.25	0.001838
Summary	0041404465	185,202.97	38.58	0.020831
Summary	0041404716	51,625.28	12.40	0.024019
Summary	0041404819	406,399.40	30.14	0.007416
Summary	0041404931	148,672.04	39.16	0.026340
Summary	0041405177	204,958.36	51.17	0.024966
Summary	0041406077	340,627.30	80.89	0.023747
Summary	0041406819	165,666.37	28.27	0.017064
Summary	0041406837	269,914.29	10.33	0.003827
Summary	0041406957	197,680.66	13.44	0.006799
Summary	0041407016	139,823.38	16.26	0.011629
Summary	0041407847	372,009.57	38.75	0.010416
Summary	0041408004	282,707.25	114.84	0.040622
Summary	0041408525	164,704.09	24.89	0.015112
Summary	0041409122	352,331.07	67.69	0.019212
Summary	0041409123	393,254.04	40.96	0.010416
Summary	0041409362	292,384.63	71.68	0.024516
Summary	0041409573	222,227.48	169.07	0.076080
Summary	0041409777	348,979.74	52.70	0.015101
Summary	0041410407	348,430.01	72.59	0.020833
Summary	0041410460	205,806.40	59.51	0.028916
Summary	0041410819	114,553.94	11.93	0.010414
Summary	0041411406	101,033.29	13.75	0.013609
Summary	0041411491	89,225.85	13.79	0.015455
Summary	0041412050	420,551.02	95.09	0.022611
Summary	0041412822	181,700.23	37.85	0.020831
Summary	0041413542	155,637.43	13.60	0.008738
Summary	0041414025	338,433.26	102.34	0.030239
Summary	0041414303	421,565.37	11.77	0.002792
Summary	0041415748	344,559.21	80.98	0.023502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041416469	483,161.06	48.40	0.010017
Summary	0041416482	257,341.30	80.42	0.031250
Summary	0041416617	379,091.01	106.30	0.028041
Summary	0041416731	169,968.53	27.98	0.016462
Summary	0041416867	263,945.01	35.12	0.013306
Summary	0041417137	217,007.29	24.94	0.011493
Summary	0041417246	299,141.13	26.58	0.008885
Summary	0041417293	208,919.41	188.67	0.090308
Summary	0041417479	159,122.26	2.52	0.001584
Summary	0041418139	215,830.18	36.47	0.016898
Summary	0041418336	536,217.10	83.81	0.015630
Summary	0041418981	337,131.21	61.31	0.018186
Summary	0041419022	176,595.45	71.64	0.040567
Summary	0041419091	356,142.58	281.41	0.079016
Summary	0041419616	414,516.00	262.89	0.063421
Summary	0041420552	97,625.76	101.69	0.104163
Summary	0041421021	99,647.49	57.10	0.057302
Summary	0041421565	141,745.92	41.04	0.028953
Summary	0041421808	244,277.69	51.20	0.020960
Summary	0041421950	138,836.01	50.31	0.036237
Summary	0041422165	114,093.38	11.78	0.010325
Summary	0041422243	139,508.77	72.66	0.052083
Summary	0041422531	160,102.01	45.03	0.028126
Summary	0041422918	159,107.13	24.83	0.015606
Summary	0041423669	284,503.84	112.00	0.039367
Summary	0041424064	54,156.35	42.03	0.077609
Summary	0041425013	368,409.23	105.80	0.028718
Summary	0041425221	172,853.81	54.02	0.031252
Summary	0041425703	158,079.70	40.60	0.025683
Summary	0041425767	288,444.96	115.89	0.040178
Summary	0041425814	130,352.06	21.99	0.016870
Summary	0041425858	154,818.06	31.63	0.020430
Summary	0041426280	376,296.05	121.28	0.032230
Summary	0041426320	135,972.50	141.64	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041426746	87,670.48	9.13	0.010414
Summary	0041427099	129,964.10	40.41	0.031093
Summary	0041427828	293,222.98	19.77	0.006742
Summary	0041428582	282,077.28	2.21	0.000783
Summary	0041428618	347,171.49	144.65	0.041665
Summary	0041428864	210,702.19	2.62	0.001243
Summary	0041429322	343,547.65	81.60	0.023752
Summary	0041429889	175,286.08	20.31	0.011587
Summary	0041429945	393,861.92	24.20	0.006144
Summary	0041430333	259,434.62	79.03	0.030462
Summary	0041430540	296,432.35	24.87	0.008390
Summary	0041430858	381,012.33	39.69	0.010417
Summary	0041431006	192,901.78	13.85	0.007180
Summary	0041431366	334,996.11	241.10	0.071971
Summary	0041432060	534,348.72	138.59	0.025936
Summary	0041432397	142,590.01	52.40	0.036749
Summary	0041432453	329,177.76	136.23	0.041385
Summary	0041432722	243,738.56	96.85	0.039735
Summary	0041433409	325,994.57	127.55	0.039126
Summary	0041433508	140,785.26	65.75	0.046702
Summary	0041434149	96,267.66	60.17	0.062503
Summary	0041434169	336,943.00	75.09	0.022286
Summary	0041434890	203,142.69	239.97	0.118129
Summary	0041435155	128,497.04	15.56	0.012109

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	697,510.19	(3,544.70)	(0.508)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041311207	208,993.34	(6,950.12)	(3.326)
0041382828	237,451.19	(21,943.10)	(9.241)
0041417080	251,065.66	25,348.52	10.096

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	409,528.27	(3,277.24)	72,013.76	17.585

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041397731	193,434.35	(332.20)	50,164.12	25.933
0041418307	79,833.78	(2,397.98)	17,521.64	21.948
0041422494	136,260.14	(547.06)	4,328.00	3.176

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
97	18,025,663.66	663,912.47	3.683

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041310102	180,248.40	(61,480.79)	(34.109)
0041311207	208,993.34	(6,950.12)	(3.326)
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	(15,952.21)	(15.749)
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	16,820.74	15.493
0041320950	256,431.12	3,321.60	1.295
0041322414	116,170.80	4,363.27	3.756
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)
0041327975	147,120.37	1,279.49	0.870
0041328224	228,409.39	14,470.78	6.335
0041329877	305,476.35	(42,022.47)	(13.756)
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	5,281.87	1.849
0041353001	189,162.72	(3,787.41)	(2.002)
0041355437	143,550.57	(29,631.67)	(20.642)
0041357635	181,513.88	9,348.78	5.150
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
0041364562	64,222.72	(1,958.92)	(3.050)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041382828	237,451.19	(21,943.10)	(9.241)
0041383896	388,553.02	(408.19)	(0.105)
0041385771	281,267.77	4,951.61	1.760
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
0041395924	130,170.89	11,021.68	8.467
0041397731	193,434.35	50,164.12	25.933
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)
0041402026	307,190.71	2,279.89	0.742
0041402727	153,629.15	22,473.36	14.628
0041403051	182,678.25	1,444.96	0.791
0041404265	58,550.24	26,191.17	44.733
0041405233	144,622.43	1,160.94	0.803
0041406877	222,613.70	1,300.66	0.584
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
0041416237	118,222.33	(317.87)	(0.269)

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Credit-Linked Notes

Series 2017-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041417080	251,065.66	25,348.52	10.096
0041417868	240,864.30	9,875.05	4.100
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
0041423196	140,697.07	4,973.36	3.535
0041426001	135,257.08	67,953.68	50.240
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
0041431850	207,657.77	11,567.71	5.571
0041432096	279,859.06	6,009.97	2.147
0041433162	81,359.03	995.95	1.224
0041433216	150,501.88	33,330.64	22.146
0041435275	165,847.46	13,595.95	8.198

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	1,107,038.46	(6,821.94)	(0.000 %)	0	0.00	0.00	0.000 %	6	1,107,038.46	(6,821.94)	(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	0041311207	213,000.00	3.990 %	IL	97.00	360	208,993.34	11/30/2020	(6,950.12)	(6,950.12)
Summary	0041382828	243,000.00	4.000 %	MA	95.00	360	237,451.19	11/30/2020	(21,943.10)	(21,943.10)
Summary	0041397731	199,000.00	4.125 %	TX	90.00	360	193,434.35	10/31/2020	(332.20)	50,164.12
Summary	0041417080	257,000.00	4.250 %	IL	95.00	360	251,065.66	11/30/2020	25,348.52	25,348.52
Summary	0041418307	83,000.00	4.875 %	KS	95.00	360	79,833.78	01/31/2020	(2,397.98)	17,521.64
Summary	0041422494	141,000.00	4.375 %	FL	95.00	360	136,260.14	05/31/2020	(547.06)	4,328.00

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

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Series 2017-C04



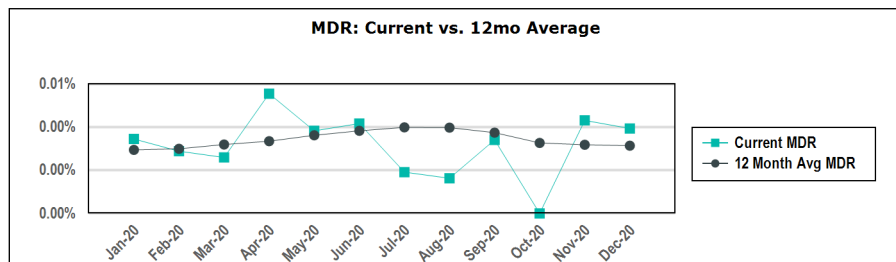
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Summary

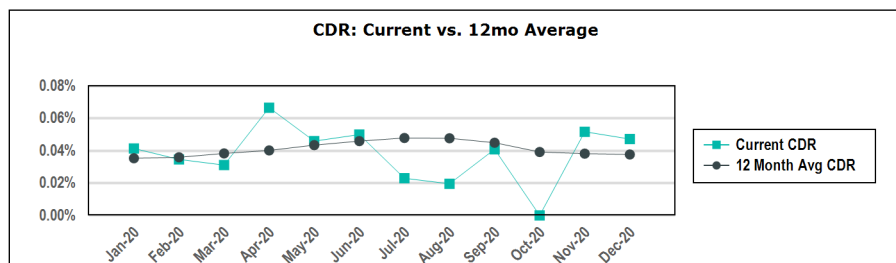
MDR

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



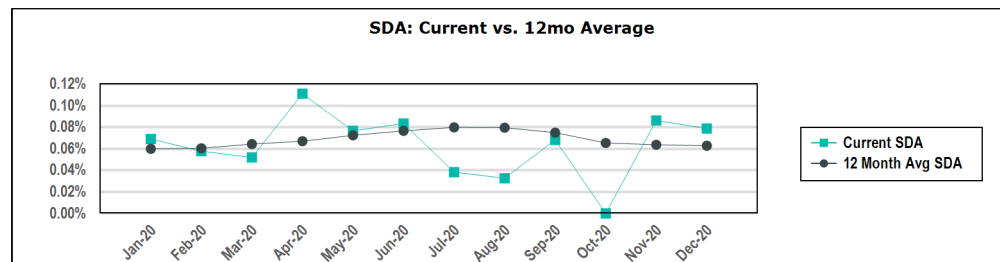
CDR

Current Month 0.047 %
3 Month Average 0.033 %
12 Month Average 0.038 %



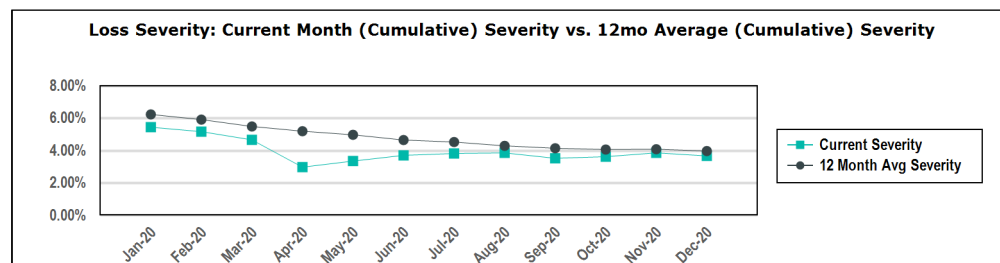
SDA

Current Month 0.079 %
3 Month Average 0.055 %
12 Month Average 0.063 %



Loss Severity

Current Month (Cumulative) 3.683 %
3 Month Average (Cumulative) 3.729 %
12 Month Average (Cumulative) 3.984 %



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

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Series 2017-C04



Distribution Date: 28-Dec-2020
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Prepayment Rates

Summary

SMM

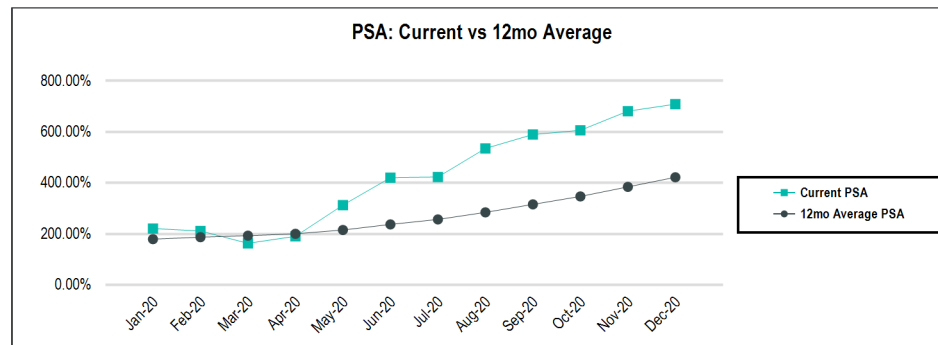
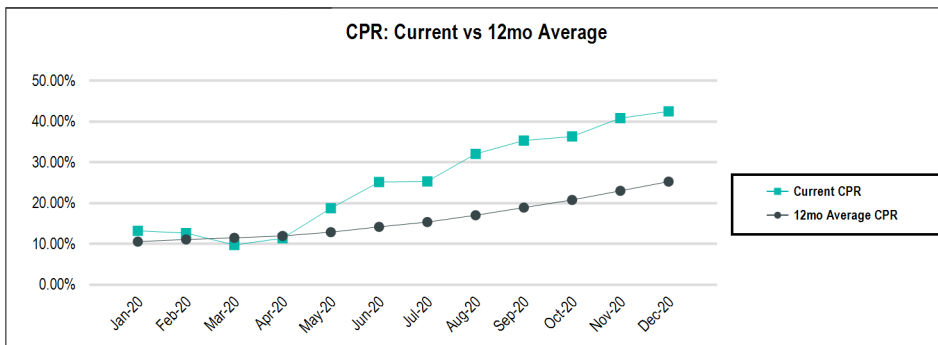
Current Month	4.509 %
3 Month Average	4.164 %
12 Month Average	2.493 %

CPR

Current Month	42.517 %
3 Month Average	39.922 %
12 Month Average	25.311 %

PSA

Current Month	708.613 %
3 Month Average	665.362 %
12 Month Average	421.846 %



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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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	31,703,062.96

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.