

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: 25-Jun-2021
07-Jun-2021 2:25:23 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		05/28/2021	0.00000 %	12,586,521,782.51	0.00	545,467,145.50	0.00	12,041,054,637.02	545,467,145.50	0.00
2M-1	30711XLS1	06/24/2021	0.94163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	06/24/2021	2.94163 %	110,772,864.15	280,595.45	1,425,691.78	0.00	109,347,172.38	1,706,287.23	0.00
2M-AH		05/28/2021	0.00000 %	5,830,337.75	0.00	75,038.82	0.00	5,755,298.94	75,038.82	0.00
2M-2B	30711XLW2	06/24/2021	2.94163 %	200,522,000.00	507,936.32	0.00	0.00	200,522,000.00	507,936.32	0.00
2M-BH		05/28/2021	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2C	30711XLX0	06/24/2021	2.94163 %	200,522,000.00	507,936.32	0.00	0.00	200,522,000.00	507,936.32	0.00
2M-CH		05/28/2021	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2	30711XLT9	06/24/2021	2.94163 %	511,816,864.15	1,296,468.09	1,425,691.78	0.00	510,391,172.38	2,722,159.87	0.00
2M-2H		05/28/2021	0.00000 %	26,938,593.75	0.00	75,038.82	0.00	26,863,554.94	75,038.82	0.00
2B-1	30711XLU6	06/24/2021	5.14163 %	143,230,000.00	634,152.93	0.00	0.00	143,230,000.00	634,152.93	0.00
2B-1H		05/28/2021	0.00000 %	7,538,663.00	0.00	0.00	0.00	7,538,663.00	0.00	0.00
2B-2H		05/28/2021	0.00000 %	150,180,299.47	0.00	0.00	262,642.62	149,917,656.85	0.00	851,006.15
2A-I1	30711XLZ5	06/24/2021	2.25000 %	0.00	214,622.42	0.00	0.00	0.00	214,622.42	0.00
2A-I2	30711XMB7	06/24/2021	1.75000 %	0.00	166,928.55	0.00	0.00	0.00	166,928.55	0.00
2A-I3	30711XMD3	06/24/2021	1.25000 %	0.00	119,234.68	0.00	0.00	0.00	119,234.68	0.00
2A-I4	30711XMF8	06/24/2021	0.75000 %	0.00	71,540.81	0.00	0.00	0.00	71,540.81	0.00
2B-I1	30711XMH4	06/24/2021	2.25000 %	0.00	388,511.38	0.00	0.00	0.00	388,511.38	0.00
2B-I2	30711XMK7	06/24/2021	1.75000 %	0.00	302,175.51	0.00	0.00	0.00	302,175.51	0.00
2B-I3	30711XMM3	06/24/2021	1.25000 %	0.00	215,839.65	0.00	0.00	0.00	215,839.65	0.00
2B-I4	30711XMP6	06/24/2021	0.75000 %	0.00	129,503.79	0.00	0.00	0.00	129,503.79	0.00
2C-I1	30711XMR2	06/24/2021	2.25000 %	0.00	388,511.38	0.00	0.00	0.00	388,511.38	0.00
2C-I2	30711XMT8	06/24/2021	1.75000 %	0.00	302,175.51	0.00	0.00	0.00	302,175.51	0.00
2C-I3	30711XMV3	06/24/2021	1.25000 %	0.00	215,839.65	0.00	0.00	0.00	215,839.65	0.00
2C-I4	30711XMX9	06/24/2021	0.75000 %	0.00	129,503.79	0.00	0.00	0.00	129,503.79	0.00
2E-A1	30711XLY8	06/24/2021	0.69163 %	110,772,864.15	65,973.03	1,425,691.78	0.00	109,347,172.38	1,491,664.81	0.00
2E-A2	30711XMA9	06/24/2021	1.19163 %	110,772,864.15	113,666.90	1,425,691.78	0.00	109,347,172.38	1,539,358.68	0.00
2E-A3	30711XMC5	06/24/2021	1.69163 %	110,772,864.15	161,360.77	1,425,691.78	0.00	109,347,172.38	1,587,052.55	0.00
2E-A4	30711XME1	06/24/2021	2.19163 %	110,772,864.15	209,054.64	1,425,691.78	0.00	109,347,172.38	1,634,746.42	0.00
2E-B1	30711XMG6	06/24/2021	0.69163 %	200,522,000.00	119,424.94	0.00	0.00	200,522,000.00	119,424.94	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2021
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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	06/24/2021	1.19163 %	200,522,000.00	205,760.80	0.00	0.00	200,522,000.00	205,760.80	0.00
2E-B3	30711XML5	06/24/2021	1.69163 %	200,522,000.00	292,096.67	0.00	0.00	200,522,000.00	292,096.67	0.00
2E-B4	30711XMN1	06/24/2021	2.19163 %	200,522,000.00	378,432.53	0.00	0.00	200,522,000.00	378,432.53	0.00
2E-C1	30711XMQ4	06/24/2021	0.69163 %	200,522,000.00	119,424.94	0.00	0.00	200,522,000.00	119,424.94	0.00
2E-C2	30711XMS0	06/24/2021	1.19163 %	200,522,000.00	205,760.80	0.00	0.00	200,522,000.00	205,760.80	0.00
2E-C3	30711XMU5	06/24/2021	1.69163 %	200,522,000.00	292,096.67	0.00	0.00	200,522,000.00	292,096.67	0.00
2E-C4	30711XMW1	06/24/2021	2.19163 %	200,522,000.00	378,432.53	0.00	0.00	200,522,000.00	378,432.53	0.00
2E-D1	30711XMY7	06/24/2021	0.69163 %	311,294,864.15	185,397.97	1,425,691.78	0.00	309,869,172.38	1,611,089.75	0.00
2E-D2	30711XMZ4	06/24/2021	1.19163 %	311,294,864.15	319,427.70	1,425,691.78	0.00	309,869,172.38	1,745,119.48	0.00
2E-D3	30711XNA8	06/24/2021	1.69163 %	311,294,864.15	453,457.44	1,425,691.78	0.00	309,869,172.38	1,879,149.22	0.00
2E-D4	30711XNB6	06/24/2021	2.19163 %	311,294,864.15	587,487.17	1,425,691.78	0.00	309,869,172.38	2,013,178.95	0.00
2E-D5	30711XNC4	06/24/2021	2.94163 %	311,294,864.15	788,531.77	1,425,691.78	0.00	309,869,172.38	2,214,223.55	0.00
2E-F1	30711XND2	06/24/2021	0.69163 %	401,044,000.00	238,849.89	0.00	0.00	401,044,000.00	238,849.89	0.00
2E-F2	30711XNE0	06/24/2021	1.19163 %	401,044,000.00	411,521.61	0.00	0.00	401,044,000.00	411,521.61	0.00
2E-F3	30711XNF7	06/24/2021	1.69163 %	401,044,000.00	584,193.33	0.00	0.00	401,044,000.00	584,193.33	0.00
2E-F4	30711XNG5	06/24/2021	2.19163 %	401,044,000.00	756,865.05	0.00	0.00	401,044,000.00	756,865.05	0.00
2E-F5	30711XNH3	06/24/2021	2.94163 %	401,044,000.00	1,015,872.64	0.00	0.00	401,044,000.00	1,015,872.64	0.00
2X-1	30711XNJ9	06/24/2021	2.25000 %	0.00	603,133.80	0.00	0.00	0.00	603,133.80	0.00
2X-2	30711XNK6	06/24/2021	1.75000 %	0.00	469,104.07	0.00	0.00	0.00	469,104.07	0.00
2X-3	30711XNL4	06/24/2021	1.25000 %	0.00	335,074.33	0.00	0.00	0.00	335,074.33	0.00
2X-4	30711XNM2	06/24/2021	0.75000 %	0.00	201,044.60	0.00	0.00	0.00	201,044.60	0.00
2Y-1	30711XNN0	06/24/2021	2.25000 %	0.00	777,022.75	0.00	0.00	0.00	777,022.75	0.00
2Y-2	30711XNP5	06/24/2021	1.75000 %	0.00	604,351.03	0.00	0.00	0.00	604,351.03	0.00
2Y-3	30711XNQ3	06/24/2021	1.25000 %	0.00	431,679.31	0.00	0.00	0.00	431,679.31	0.00
2Y-4	30711XNR1	06/24/2021	0.75000 %	0.00	259,007.58	0.00	0.00	0.00	259,007.58	0.00
Totals				19,573,943,438.13	17,434,983.49	561,299,832.72	262,642.62	19,012,380,962.93	578,734,816.21	851,006.15

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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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2021
07-Jun-2021 2:25:23 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	12,586,521,782.51	22,494,794.36	522,972,351.14	0.00	0.00	545,467,145.50	12,041,054,637.02	0.41596062	545,467,145.50
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	110,772,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	109,347,172.38	0.54531260	1,425,691.78
2M-AH	10,554,128.00	5,830,337.75	75,038.82	0.00	0.00	0.00	75,038.82	5,755,298.94	0.54531260	75,038.82
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	511,816,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	510,391,172.38	0.84843753	1,425,691.78
2M-2H	31,662,384.00	26,938,593.75	75,038.82	0.00	0.00	0.00	75,038.82	26,863,554.94	0.84843753	75,038.82
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	150,180,299.47	0.00	0.00	0.00	262,642.62	262,642.62	149,917,656.85	0.99435555	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	110,772,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	109,347,172.38	0.54531260	1,425,691.78
2E-A2	200,522,000.00	110,772,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	109,347,172.38	0.54531260	1,425,691.78
2E-A3	200,522,000.00	110,772,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	109,347,172.38	0.54531260	1,425,691.78
2E-A4	200,522,000.00	110,772,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	109,347,172.38	0.54531260	1,425,691.78
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: 25-Jun-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	311,294,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	309,869,172.38	0.77265630	1,425,691.78
2E-D2	401,044,000.00	311,294,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	309,869,172.38	0.77265630	1,425,691.78
2E-D3	401,044,000.00	311,294,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	309,869,172.38	0.77265630	1,425,691.78
2E-D4	401,044,000.00	311,294,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	309,869,172.38	0.77265630	1,425,691.78
2E-D5	401,044,000.00	311,294,864.15	1,425,691.78	0.00	0.00	0.00	1,425,691.78	309,869,172.38	0.77265630	1,425,691.78
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	19,573,943,438.13	38,327,481.58	522,972,351.14	0.00	262,642.62	561,562,475.34	19,012,380,962.93	0.51103516	561,299,832.72

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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	434.80388894	0.77708713	18.06618349	0.00000000	0.00000000	18.84327062	415.96061832	0.41596062	18.84327062
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	552.42249803	7.10990206	0.00000000	0.00000000	0.00000000	7.10990206	545.31259602	0.54531260	7.10990206
2M-AH	10,554,128.00	552.42249762	7.10990240	0.00000000	0.00000000	0.00000000	7.10990240	545.31259617	0.54531260	7.10990240
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	850.80749934	2.36996735	0.00000000	0.00000000	0.00000000	2.36996735	848.43753201	0.84843753	2.36996735
2M-2H	31,662,384.00	850.80749921	2.36996747	0.00000000	0.00000000	0.00000000	2.36996747	848.43753206	0.84843753	2.36996747
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	996.09757414	0.00000000	0.00000000	0.00000000	1.74202394	1.74202394	994.35555020	0.99435555	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	552.42249803	7.10990206	0.00000000	0.00000000	0.00000000	7.10990206	545.31259602	0.54531260	7.10990206
2E-A2	200,522,000.00	552.42249803	7.10990206	0.00000000	0.00000000	0.00000000	7.10990206	545.31259602	0.54531260	7.10990206
2E-A3	200,522,000.00	552.42249803	7.10990206	0.00000000	0.00000000	0.00000000	7.10990206	545.31259602	0.54531260	7.10990206
2E-A4	200,522,000.00	552.42249803	7.10990206	0.00000000	0.00000000	0.00000000	7.10990206	545.31259602	0.54531260	7.10990206
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: 25-Jun-2021
07-Jun-2021 2:25:23 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	776.21124902	3.55495103	0.00000000	0.00000000	0.00000000	3.55495103	772.65629801	0.77265630	3.55495103
2E-D2	401,044,000.00	776.21124902	3.55495103	0.00000000	0.00000000	0.00000000	3.55495103	772.65629801	0.77265630	3.55495103
2E-D3	401,044,000.00	776.21124902	3.55495103	0.00000000	0.00000000	0.00000000	3.55495103	772.65629801	0.77265630	3.55495103
2E-D4	401,044,000.00	776.21124902	3.55495103	0.00000000	0.00000000	0.00000000	3.55495103	772.65629801	0.77265630	3.55495103
2E-D5	401,044,000.00	776.21124902	3.55495103	0.00000000	0.00000000	0.00000000	3.55495103	772.65629801	0.77265630	3.55495103
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: 25-Jun-2021
07-Jun-2021 2:25:23 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 %	12,586,521,782.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,041,054,637.02
2M-1	N/A	N/A	0.94163 %	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	05/25/21 - 06/24/21	31	2.94163 %	110,772,864.15	280,595.45	0.00	0.00	0.00	0.00	280,595.45	0.00	109,347,172.38
2M-AH	N/A	N/A	0.00000 %	5,830,337.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,755,298.94
2M-2B	05/25/21 - 06/24/21	31	2.94163 %	200,522,000.00	507,936.32	0.00	0.00	0.00	0.00	507,936.32	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	05/25/21 - 06/24/21	31	2.94163 %	200,522,000.00	507,936.32	0.00	0.00	0.00	0.00	507,936.32	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	05/25/21 - 06/24/21	31	2.94163 %	511,816,864.15	1,296,468.09	0.00	0.00	0.00	0.00	1,296,468.09	0.00	510,391,172.38
2M-2H	N/A	N/A	0.00000 %	26,938,593.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,863,554.94
2B-1	05/25/21 - 06/24/21	31	5.14163 %	143,230,000.00	634,152.93	0.00	0.00	0.00	0.00	634,152.93	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 %	150,180,299.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,917,656.85
2A-I1	05/25/21 - 06/24/21	31	2.25000 %	110,772,864.15	214,622.42	0.00	0.00	0.00	0.00	214,622.42	0.00	109,347,172.38
2A-I2	05/25/21 - 06/24/21	31	1.75000 %	110,772,864.15	166,928.55	0.00	0.00	0.00	0.00	166,928.55	0.00	109,347,172.38
2A-I3	05/25/21 - 06/24/21	31	1.25000 %	110,772,864.15	119,234.68	0.00	0.00	0.00	0.00	119,234.68	0.00	109,347,172.38
2A-I4	05/25/21 - 06/24/21	31	0.75000 %	110,772,864.15	71,540.81	0.00	0.00	0.00	0.00	71,540.81	0.00	109,347,172.38
2B-I1	05/25/21 - 06/24/21	31	2.25000 %	200,522,000.00	388,511.38	0.00	0.00	0.00	0.00	388,511.38	0.00	200,522,000.00
2B-I2	05/25/21 - 06/24/21	31	1.75000 %	200,522,000.00	302,175.51	0.00	0.00	0.00	0.00	302,175.51	0.00	200,522,000.00
2B-I3	05/25/21 - 06/24/21	31	1.25000 %	200,522,000.00	215,839.65	0.00	0.00	0.00	0.00	215,839.65	0.00	200,522,000.00
2B-I4	05/25/21 - 06/24/21	31	0.75000 %	200,522,000.00	129,503.79	0.00	0.00	0.00	0.00	129,503.79	0.00	200,522,000.00
2C-I1	05/25/21 - 06/24/21	31	2.25000 %	200,522,000.00	388,511.38	0.00	0.00	0.00	0.00	388,511.38	0.00	200,522,000.00
2C-I2	05/25/21 - 06/24/21	31	1.75000 %	200,522,000.00	302,175.51	0.00	0.00	0.00	0.00	302,175.51	0.00	200,522,000.00
2C-I3	05/25/21 - 06/24/21	31	1.25000 %	200,522,000.00	215,839.65	0.00	0.00	0.00	0.00	215,839.65	0.00	200,522,000.00
2C-I4	05/25/21 - 06/24/21	31	0.75000 %	200,522,000.00	129,503.79	0.00	0.00	0.00	0.00	129,503.79	0.00	200,522,000.00
2E-A1	05/25/21 - 06/24/21	31	0.69163 %	110,772,864.15	65,973.03	0.00	0.00	0.00	0.00	65,973.03	0.00	109,347,172.38
2E-A2	05/25/21 - 06/24/21	31	1.19163 %	110,772,864.15	113,666.90	0.00	0.00	0.00	0.00	113,666.90	0.00	109,347,172.38
2E-A3	05/25/21 - 06/24/21	31	1.69163 %	110,772,864.15	161,360.77	0.00	0.00	0.00	0.00	161,360.77	0.00	109,347,172.38
2E-A4	05/25/21 - 06/24/21	31	2.19163 %	110,772,864.15	209,054.64	0.00	0.00	0.00	0.00	209,054.64	0.00	109,347,172.38
2E-B1	05/25/21 - 06/24/21	31	0.69163 %	200,522,000.00	119,424.94	0.00	0.00	0.00	0.00	119,424.94	0.00	200,522,000.00
2E-B2	05/25/21 - 06/24/21	31	1.19163 %	200,522,000.00	205,760.80	0.00	0.00	0.00	0.00	205,760.80	0.00	200,522,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2021
07-Jun-2021 2:25:23 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	05/25/21 - 06/24/21	31	1.69163 %	200,522,000.00	292,096.67	0.00	0.00	0.00	0.00	292,096.67	0.00	200,522,000.00
2E-B4	05/25/21 - 06/24/21	31	2.19163 %	200,522,000.00	378,432.53	0.00	0.00	0.00	0.00	378,432.53	0.00	200,522,000.00
2E-C1	05/25/21 - 06/24/21	31	0.69163 %	200,522,000.00	119,424.94	0.00	0.00	0.00	0.00	119,424.94	0.00	200,522,000.00
2E-C2	05/25/21 - 06/24/21	31	1.19163 %	200,522,000.00	205,760.80	0.00	0.00	0.00	0.00	205,760.80	0.00	200,522,000.00
2E-C3	05/25/21 - 06/24/21	31	1.69163 %	200,522,000.00	292,096.67	0.00	0.00	0.00	0.00	292,096.67	0.00	200,522,000.00
2E-C4	05/25/21 - 06/24/21	31	2.19163 %	200,522,000.00	378,432.53	0.00	0.00	0.00	0.00	378,432.53	0.00	200,522,000.00
2E-D1	05/25/21 - 06/24/21	31	0.69163 %	311,294,864.15	185,397.97	0.00	0.00	0.00	0.00	185,397.97	0.00	309,869,172.38
2E-D2	05/25/21 - 06/24/21	31	1.19163 %	311,294,864.15	319,427.70	0.00	0.00	0.00	0.00	319,427.70	0.00	309,869,172.38
2E-D3	05/25/21 - 06/24/21	31	1.69163 %	311,294,864.15	453,457.44	0.00	0.00	0.00	0.00	453,457.44	0.00	309,869,172.38
2E-D4	05/25/21 - 06/24/21	31	2.19163 %	311,294,864.15	587,487.17	0.00	0.00	0.00	0.00	587,487.17	0.00	309,869,172.38
2E-D5	05/25/21 - 06/24/21	31	2.94163 %	311,294,864.15	788,531.77	0.00	0.00	0.00	0.00	788,531.77	0.00	309,869,172.38
2E-F1	05/25/21 - 06/24/21	31	0.69163 %	401,044,000.00	238,849.89	0.00	0.00	0.00	0.00	238,849.89	0.00	401,044,000.00
2E-F2	05/25/21 - 06/24/21	31	1.19163 %	401,044,000.00	411,521.61	0.00	0.00	0.00	0.00	411,521.61	0.00	401,044,000.00
2E-F3	05/25/21 - 06/24/21	31	1.69163 %	401,044,000.00	584,193.33	0.00	0.00	0.00	0.00	584,193.33	0.00	401,044,000.00
2E-F4	05/25/21 - 06/24/21	31	2.19163 %	401,044,000.00	756,865.05	0.00	0.00	0.00	0.00	756,865.05	0.00	401,044,000.00
2E-F5	05/25/21 - 06/24/21	31	2.94163 %	401,044,000.00	1,015,872.64	0.00	0.00	0.00	0.00	1,015,872.64	0.00	401,044,000.00
2X-1	05/25/21 - 06/24/21	31	2.25000 %	311,294,864.15	603,133.80	0.00	0.00	0.00	0.00	603,133.80	0.00	309,869,172.38
2X-2	05/25/21 - 06/24/21	31	1.75000 %	311,294,864.15	469,104.07	0.00	0.00	0.00	0.00	469,104.07	0.00	309,869,172.38
2X-3	05/25/21 - 06/24/21	31	1.25000 %	311,294,864.15	335,074.33	0.00	0.00	0.00	0.00	335,074.33	0.00	309,869,172.38
2X-4	05/25/21 - 06/24/21	31	0.75000 %	311,294,864.15	201,044.60	0.00	0.00	0.00	0.00	201,044.60	0.00	309,869,172.38
2Y-1	05/25/21 - 06/24/21	31	2.25000 %	401,044,000.00	777,022.75	0.00	0.00	0.00	0.00	777,022.75	0.00	401,044,000.00
2Y-2	05/25/21 - 06/24/21	31	1.75000 %	401,044,000.00	604,351.03	0.00	0.00	0.00	0.00	604,351.03	0.00	401,044,000.00
2Y-3	05/25/21 - 06/24/21	31	1.25000 %	401,044,000.00	431,679.31	0.00	0.00	0.00	0.00	431,679.31	0.00	401,044,000.00
2Y-4	05/25/21 - 06/24/21	31	0.75000 %	401,044,000.00	259,007.58	0.00	0.00	0.00	0.00	259,007.58	0.00	401,044,000.00
Totals					17,434,983.49	0.00	0.00	0.00	0.00	17,434,983.49	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: 25-Jun-2021
07-Jun-2021 2:25:23 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	0.00000 %	434.80388894	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	415.96061832
2M-1	257,814,000.00	0.94163 %	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	2.94163 %	552.42249803	1.39932501	0.00000000	0.00000000	0.00000000	0.00000000	1.39932501	0.00000000	545.31259602
2M-AH	10,554,128.00	0.00000 %	552.42249762	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	545.31259617
2M-2B	200,522,000.00	2.94163 %	1000.00000000	2.53307029	0.00000000	0.00000000	0.00000000	0.00000000	2.53307029	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	2.94163 %	1000.00000000	2.53307029	0.00000000	0.00000000	0.00000000	0.00000000	2.53307029	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	2.94163 %	850.80749934	2.15515519	0.00000000	0.00000000	0.00000000	0.00000000	2.15515519	0.00000000	848.43753201
2M-2H	31,662,384.00	0.00000 %	850.80749921	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	848.43753206
2B-1	143,230,000.00	5.14163 %	1000.00000000	4.42751470	0.00000000	0.00000000	0.00000000	0.00000000	4.42751470	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 %	996.09757414	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.35555020
2A-I1	0.00	2.25000 %	552.42249803	1.07031857	0.00000000	0.00000000	0.00000000	0.00000000	1.07031857	0.00000000	545.31259602
2A-I2	0.00	1.75000 %	552.42249803	0.83247000	0.00000000	0.00000000	0.00000000	0.00000000	0.83247000	0.00000000	545.31259602
2A-I3	0.00	1.25000 %	552.42249803	0.59462144	0.00000000	0.00000000	0.00000000	0.00000000	0.59462144	0.00000000	545.31259602
2A-I4	0.00	0.75000 %	552.42249803	0.35677287	0.00000000	0.00000000	0.00000000	0.00000000	0.35677287	0.00000000	545.31259602
2B-I1	0.00	2.25000 %	1000.00000000	1.93750002	0.00000000	0.00000000	0.00000000	0.00000000	1.93750002	0.00000000	1000.00000000
2B-I2	0.00	1.75000 %	1000.00000000	1.50694443	0.00000000	0.00000000	0.00000000	0.00000000	1.50694443	0.00000000	1000.00000000
2B-I3	0.00	1.25000 %	1000.00000000	1.07638888	0.00000000	0.00000000	0.00000000	0.00000000	1.07638888	0.00000000	1000.00000000
2B-I4	0.00	0.75000 %	1000.00000000	0.64583333	0.00000000	0.00000000	0.00000000	0.00000000	0.64583333	0.00000000	1000.00000000
2C-I1	0.00	2.25000 %	1000.00000000	1.93750002	0.00000000	0.00000000	0.00000000	0.00000000	1.93750002	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.50694443	0.00000000	0.00000000	0.00000000	0.00000000	1.50694443	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.07638888	0.00000000	0.00000000	0.00000000	0.00000000	1.07638888	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.64583333	0.00000000	0.00000000	0.00000000	0.00000000	0.64583333	0.00000000	1000.00000000
2E-A1	200,522,000.00	0.69163 %	552.42249803	0.32900644	0.00000000	0.00000000	0.00000000	0.00000000	0.32900644	0.00000000	545.31259602
2E-A2	200,522,000.00	1.19163 %	552.42249803	0.56685501	0.00000000	0.00000000	0.00000000	0.00000000	0.56685501	0.00000000	545.31259602
2E-A3	200,522,000.00	1.69163 %	552.42249803	0.80470357	0.00000000	0.00000000	0.00000000	0.00000000	0.80470357	0.00000000	545.31259602

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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	2.19163 %	552.42249803	1.04255214	0.00000000	0.00000000	0.00000000	0.00000000	1.04255214	0.00000000	545.31259602
2E-B1	200,522,000.00	0.69163 %	1000.00000000	0.59557026	0.00000000	0.00000000	0.00000000	0.00000000	0.59557026	0.00000000	1000.00000000
2E-B2	200,522,000.00	1.19163 %	1000.00000000	1.02612581	0.00000000	0.00000000	0.00000000	0.00000000	1.02612581	0.00000000	1000.00000000
2E-B3	200,522,000.00	1.69163 %	1000.00000000	1.45668141	0.00000000	0.00000000	0.00000000	0.00000000	1.45668141	0.00000000	1000.00000000
2E-B4	200,522,000.00	2.19163 %	1000.00000000	1.88723696	0.00000000	0.00000000	0.00000000	0.00000000	1.88723696	0.00000000	1000.00000000
2E-C1	200,522,000.00	0.69163 %	1000.00000000	0.59557026	0.00000000	0.00000000	0.00000000	0.00000000	0.59557026	0.00000000	1000.00000000
2E-C2	200,522,000.00	1.19163 %	1000.00000000	1.02612581	0.00000000	0.00000000	0.00000000	0.00000000	1.02612581	0.00000000	1000.00000000
2E-C3	200,522,000.00	1.69163 %	1000.00000000	1.45668141	0.00000000	0.00000000	0.00000000	0.00000000	1.45668141	0.00000000	1000.00000000
2E-C4	200,522,000.00	2.19163 %	1000.00000000	1.88723696	0.00000000	0.00000000	0.00000000	0.00000000	1.88723696	0.00000000	1000.00000000
2E-D1	401,044,000.00	0.69163 %	776.21124902	0.46228835	0.00000000	0.00000000	0.00000000	0.00000000	0.46228835	0.00000000	772.65629801
2E-D2	401,044,000.00	1.19163 %	776.21124902	0.79649041	0.00000000	0.00000000	0.00000000	0.00000000	0.79649041	0.00000000	772.65629801
2E-D3	401,044,000.00	1.69163 %	776.21124902	1.13069249	0.00000000	0.00000000	0.00000000	0.00000000	1.13069249	0.00000000	772.65629801
2E-D4	401,044,000.00	2.19163 %	776.21124902	1.46489455	0.00000000	0.00000000	0.00000000	0.00000000	1.46489455	0.00000000	772.65629801
2E-D5	401,044,000.00	2.94163 %	776.21124902	1.96619765	0.00000000	0.00000000	0.00000000	0.00000000	1.96619765	0.00000000	772.65629801
2E-F1	401,044,000.00	0.69163 %	1000.00000000	0.59557029	0.00000000	0.00000000	0.00000000	0.00000000	0.59557029	0.00000000	1000.00000000
2E-F2	401,044,000.00	1.19163 %	1000.00000000	1.02612584	0.00000000	0.00000000	0.00000000	0.00000000	1.02612584	0.00000000	1000.00000000
2E-F3	401,044,000.00	1.69163 %	1000.00000000	1.45668139	0.00000000	0.00000000	0.00000000	0.00000000	1.45668139	0.00000000	1000.00000000
2E-F4	401,044,000.00	2.19163 %	1000.00000000	1.88723694	0.00000000	0.00000000	0.00000000	0.00000000	1.88723694	0.00000000	1000.00000000
2E-F5	401,044,000.00	2.94163 %	1000.00000000	2.53307029	0.00000000	0.00000000	0.00000000	0.00000000	2.53307029	0.00000000	1000.00000000
2X-1	0.00	2.25000 %	776.21124902	1.50390930	0.00000000	0.00000000	0.00000000	0.00000000	1.50390930	0.00000000	772.65629801
2X-2	0.00	1.75000 %	776.21124902	1.16970724	0.00000000	0.00000000	0.00000000	0.00000000	1.16970724	0.00000000	772.65629801
2X-3	0.00	1.25000 %	776.21124902	0.83550516	0.00000000	0.00000000	0.00000000	0.00000000	0.83550516	0.00000000	772.65629801
2X-4	0.00	0.75000 %	776.21124902	0.50130310	0.00000000	0.00000000	0.00000000	0.00000000	0.50130310	0.00000000	772.65629801
2Y-1	0.00	2.25000 %	1000.00000000	1.93750000	0.00000000	0.00000000	0.00000000	0.00000000	1.93750000	0.00000000	1000.00000000
2Y-2	0.00	1.75000 %	1000.00000000	1.50694445	0.00000000	0.00000000	0.00000000	0.00000000	1.50694445	0.00000000	1000.00000000
2Y-3	0.00	1.25000 %	1000.00000000	1.07638890	0.00000000	0.00000000	0.00000000	0.00000000	1.07638890	0.00000000	1000.00000000
2Y-4	0.00	0.75000 %	1000.00000000	0.64583333	0.00000000	0.00000000	0.00000000	0.00000000	0.64583333	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	3,638,122.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(262,642.62)
Total Deposits	3,375,479.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,356,312.80
Total Withdrawals (Pool Distribution Amount)	3,375,479.46
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	547,230,518.71
Total Principal Reduction Cumulative	17,274,736,891.79
Scheduled Principal Current	23,995,524.95
Scheduled Principal Cumulative	2,056,590,437.78
Unscheduled Principal Current	522,972,351.14
Unscheduled Principal Cumulative	15,217,295,447.86
Senior Reduction Amount	545,467,145.50
Subordinate Reduction Amount	1,500,730.59
Calculated Tranche Write-down Amount	262,642.62
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	29,220.41
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	66841
Period Reference Pool Removal Loan Count	2254
Period Ending Loan Count	64588
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	12,878,995,685.15
Period PIF Loan Count Current	2248
PIF Loan Count Cumulative	60691
Period PIF Loan UPB Current	514,938,523.84
PIF Loan UPB Cumulative	14,774,160,261.47
Period Partial Prepayment Amount	8,951,396.51
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	935,783.13
Credit Event Amount Cumulative	23,537,524.67
Total Active Modified Loan Count	761
Total Active Modified Loan UPB	179,283,166.47
Libor Rate	0.091630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.745790%
Subordinate Percentage	6.254210%
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 %	6.250000 %	6.510000 %
2M-1	0.00	0.00	3.100000 %	6.250000 %	6.510000 %
2M-1H	0.00	0.00	3.100000 %	6.250000 %	6.510000 %
2M-2A	0.00	0.00	2.400000 %	5.390000 %	5.610000 %
2M-2B	0.00	0.00	1.700000 %	3.810000 %	3.970000 %
2M-2C	0.00	0.00	1.000000 %	2.240000 %	2.330000 %
2M-2	0.00	0.00	1.000000 %	2.240000 %	2.330000 %
2M-2H	0.00	0.00	1.000000 %	2.240000 %	2.330000 %
2B-1	0.00	0.00	0.500000 %	1.120000 %	1.160000 %
2B-1H	0.00	0.00	0.500000 %	1.120000 %	1.160000 %
2B-2H	262,642.62	0.00	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	545	106,032,789.60	0.843810 %	0.823300 %
60 Days	205	43,571,298.15	0.317396 %	0.338313 %
90 Days	140	28,494,591.74	0.216759 %	0.221249 %
120 Days	151	32,368,973.35	0.233790 %	0.251332 %
150 Days	167	34,120,033.71	0.258562 %	0.264928 %
180+ Days	1936	477,419,469.06	2.997461 %	3.706962 %
Totals	3144	722,007,155.61	4.867777 %	5.606083 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	364	90,517,350.58	29,220.41	0.032282

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	133,462.80	25.66	0.019226
Summary	0041310237	168,535.79	127.88	0.075877
Summary	0041310293	150,433.77	22.14	0.014717
Summary	0041310658	165,252.14	2.88	0.001743
Summary	0041311044	364,410.72	1.58	0.000434
Summary	0041311302	191,762.46	47.21	0.024619
Summary	0041311305	346,609.43	108.32	0.031251
Summary	0041311377	271,982.38	84.99	0.031248
Summary	0041311379	312,666.08	32.57	0.010417
Summary	0041311810	268,807.20	14.37	0.005346
Summary	0041311964	253,751.40	76.27	0.030057
Summary	0041312006	412,596.02	3.81	0.000923
Summary	0041312782	238,007.41	105.29	0.044238
Summary	0041312890	156,437.55	32.59	0.020833
Summary	0041313353	164,472.98	13.18	0.008013
Summary	0041313816	345,434.61	113.74	0.032927
Summary	0041315443	168,417.35	156.48	0.092912
Summary	0041315940	171,318.67	39.39	0.022992
Summary	0041316529	275,053.02	58.03	0.021098
Summary	0041317660	389,432.21	74.66	0.019172
Summary	0041318123	203,171.29	105.82	0.052084
Summary	0041318301	227,759.79	130.79	0.057425
Summary	0041318436	376,944.27	237.04	0.062885
Summary	0041318501	233,486.09	0.41	0.000176
Summary	0041318809	125,462.25	24.16	0.019257

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041319106	240,603.27	49.94	0.020756
Summary	0041319230	318,708.25	63.01	0.019770
Summary	0041319424	412,170.00	98.54	0.023908
Summary	0041319483	379,790.22	110.26	0.029032
Summary	0041319551	388,842.45	15.38	0.003955
Summary	0041319606	208,816.19	21.05	0.010081
Summary	0041320396	82,455.49	3.13	0.003796
Summary	0041320580	110,136.87	7.20	0.006537
Summary	0041320856	56,856.81	23.59	0.041490
Summary	0041321190	350,947.48	54.44	0.015512
Summary	0041321666	303,799.92	348.10	0.114582
Summary	0041321913	371,664.94	24.72	0.006651
Summary	0041322045	215,675.74	44.93	0.020832
Summary	0041322298	140,009.52	29.05	0.020749
Summary	0041322468	131,168.89	3.81	0.002905
Summary	0041322567	85,594.96	32.05	0.037444
Summary	0041322584	86,540.29	49.53	0.057233
Summary	0041324126	346,750.77	85.45	0.024643
Summary	0041324273	292,075.99	96.04	0.032882
Summary	0041324386	247,010.48	30.95	0.012530
Summary	0041324543	359,261.78	149.69	0.041666
Summary	0041325311	244,810.38	34.64	0.014150
Summary	0041325604	244,271.53	57.91	0.023707
Summary	0041326128	331,913.31	207.45	0.062501
Summary	0041326871	165,951.89	5.49	0.003308
Summary	0041326922	411,450.11	90.41	0.021974
Summary	0041327084	212,497.03	30.13	0.014179
Summary	0041328004	123,207.02	51.89	0.042116
Summary	0041328374	148,478.26	39.52	0.026617
Summary	0041328393	193,000.59	52.78	0.027347
Summary	0041328417	310,855.68	29.79	0.009583
Summary	0041329107	347,371.54	82.20	0.023663
Summary	0041329971	311,862.08	4.23	0.001356
Summary	0041330340	226,350.96	39.87	0.017614

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041330732	199,150.19	113.18	0.056831
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	247,380.28	7.76	0.003137
Summary	0041331152	346,491.12	93.89	0.027097
Summary	0041331163	223,614.64	46.59	0.020835
Summary	0041331186	309,408.89	390.40	0.126176
Summary	0041331501	267,459.87	132.47	0.049529
Summary	0041332491	149,047.89	124.21	0.083336
Summary	0041332554	180,166.26	62.60	0.034746
Summary	0041333331	394,694.37	40.45	0.010248
Summary	0041333517	275,158.18	20.74	0.007537
Summary	0041333842	385,249.40	361.17	0.093750
Summary	0041333862	254,442.15	113.29	0.044525
Summary	0041334436	376,740.08	131.25	0.034838
Summary	0041335255	321,897.22	81.28	0.025250
Summary	0041335658	224,891.13	220.08	0.097861
Summary	0041336230	239,520.26	22.24	0.009285
Summary	0041336416	177,879.79	137.85	0.077496
Summary	0041336997	342,181.95	45.07	0.013171
Summary	0041337442	319,925.77	199.95	0.062499
Summary	0041338633	173,838.12	1.17	0.000673
Summary	0041338639	197,116.86	32.26	0.016366
Summary	0041338846	199,879.45	145.75	0.072919
Summary	0041339380	173,645.72	22.21	0.012790
Summary	0041339501	171,670.78	2.85	0.001660
Summary	0041341246	118,028.06	17.81	0.015090
Summary	0041341459	187,925.09	266.91	0.142030
Summary	0041341504	84,700.88	4.79	0.005655
Summary	0041341615	229,477.52	66.09	0.028800
Summary	0041341738	291,552.86	38.87	0.013332
Summary	0041341803	370,216.10	103.36	0.027919
Summary	0041341920	302,169.70	105.64	0.034960

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2021
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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	216,469.88	248.04	0.114584
Summary	0041343313	450,989.79	117.02	0.025947
Summary	0041343513	364,931.35	19.71	0.005401
Summary	0041344320	131,145.56	6.07	0.004628
Summary	0041345119	168,598.70	27.79	0.016483
Summary	0041345380	85,093.80	36.46	0.042847
Summary	0041345409	57,938.62	11.88	0.020504
Summary	0041347237	276,728.20	38.41	0.013880
Summary	0041347259	391,418.66	222.45	0.056832
Summary	0041347817	329,768.42	9.56	0.002899
Summary	0041348143	265,677.72	1.25	0.000470
Summary	0041348195	176,687.71	73.62	0.041667
Summary	0041348730	234,921.02	33.16	0.014115
Summary	0041349391	293,579.49	84.45	0.028766
Summary	0041350529	402,769.16	100.10	0.024853
Summary	0041350619	95,548.54	53.26	0.055741
Summary	0041351183	386,842.15	44.98	0.011627
Summary	0041351277	144,739.05	7.70	0.005320
Summary	0041351312	316,615.34	71.29	0.022516
Summary	0041351752	108,515.76	67.82	0.062498
Summary	0041352020	387,954.42	167.64	0.043211
Summary	0041352208	107,258.51	22.35	0.020838
Summary	0041352773	302,886.80	67.64	0.022332
Summary	0041354123	154,421.10	54.51	0.035300
Summary	0041354229	155,606.73	100.28	0.064445
Summary	0041354547	266,843.76	66.70	0.024996
Summary	0041355173	171,644.70	53.64	0.031251
Summary	0041355197	221,555.64	28.94	0.013062
Summary	0041355538	262,114.17	98.86	0.037716
Summary	0041355761	400,906.61	64.00	0.015964
Summary	0041355884	201,413.40	52.29	0.025962

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Distribution Date: 25-Jun-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041355937	191,362.45	22.05	0.011523
Summary	0041355948	303,140.95	137.44	0.045339
Summary	0041356256	392,725.27	40.91	0.010417
Summary	0041356575	217,916.61	113.50	0.052084
Summary	0041356824	355,030.62	30.76	0.008664
Summary	0041357918	207,199.90	3.11	0.001501
Summary	0041357995	428,198.94	260.94	0.060939
Summary	0041357997	314,332.82	65.49	0.020835
Summary	0041358347	110,875.64	18.63	0.016803
Summary	0041358455	164,518.00	32.52	0.019767
Summary	0041358923	442,515.49	100.32	0.022670
Summary	0041359150	204,202.82	141.93	0.069504
Summary	0041359238	115,638.51	19.56	0.016915
Summary	0041359742	387,932.01	124.00	0.031964
Summary	0041360019	222,712.38	62.99	0.028283
Summary	0041360106	157,585.09	40.96	0.025992
Summary	0041360198	267,286.08	42.52	0.015908
Summary	0041360721	297,793.87	81.29	0.027297
Summary	0041361098	104,091.57	34.56	0.033202
Summary	0041361389	347,042.53	138.37	0.039871
Summary	0041361973	177,995.46	37.08	0.020832
Summary	0041361992	596,282.41	235.40	0.039478
Summary	0041362135	103,222.29	29.38	0.028463
Summary	0041362294	287,668.27	152.25	0.052926
Summary	0041362625	368,806.14	77.19	0.020930
Summary	0041363155	195,238.11	171.54	0.087862
Summary	0041363187	242,950.64	126.54	0.052085
Summary	0041363203	133,513.69	45.19	0.033847
Summary	0041363578	317,039.40	112.38	0.035447
Summary	0041364255	161,597.38	46.98	0.029072
Summary	0041364656	169,245.67	52.46	0.030996
Summary	0041364680	128,538.28	13.39	0.010417
Summary	0041365504	237,262.42	5.70	0.002402
Summary	0041365581	401,855.20	104.53	0.026012

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Distribution Date: 25-Jun-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041365932	180,744.81	53.08	0.029367
Summary	0041366014	123,533.61	77.21	0.062501
Summary	0041366647	323,094.06	83.42	0.025819
Summary	0041366733	216,825.19	70.07	0.032316
Summary	0041366808	318,807.25	232.46	0.072916
Summary	0041367773	239,418.06	30.11	0.012576
Summary	0041369228	342,311.82	130.17	0.038027
Summary	0041369509	120,088.26	38.31	0.031902
Summary	0041369831	91,170.49	9.32	0.010223
Summary	0041370239	64,823.94	100.46	0.154974
Summary	0041371168	309,803.05	161.36	0.052085
Summary	0041371173	332,183.35	114.30	0.034409
Summary	0041371233	303,140.25	347.35	0.114584
Summary	0041371263	301,193.40	282.37	0.093750
Summary	0041371475	222,777.11	61.68	0.027687
Summary	0041371612	247,142.52	68.08	0.027547
Summary	0041371931	277,245.14	45.11	0.016271
Summary	0041372043	360,450.04	83.64	0.023204
Summary	0041372158	243,281.38	54.57	0.022431
Summary	0041372237	239,460.23	77.41	0.032327
Summary	0041372484	263,913.72	52.36	0.019840
Summary	0041372679	384,419.12	43.16	0.011227
Summary	0041372708	325,309.84	43.47	0.013363
Summary	0041372921	404,489.97	97.48	0.024099
Summary	0041373027	277,503.85	78.91	0.028436
Summary	0041373818	335,760.19	35.39	0.010540
Summary	0041374460	176,150.38	29.59	0.016798
Summary	0041374481	273,531.53	85.59	0.031291
Summary	0041375171	171,780.47	55.83	0.032501
Summary	0041375251	350,725.76	65.89	0.018787
Summary	0041375328	115,556.41	109.25	0.094543
Summary	0041375446	272,787.38	0.77	0.000282
Summary	0041375740	357,707.46	158.22	0.044232
Summary	0041375784	256,240.39	28.34	0.011060

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041375807	430,465.42	124.21	0.028855
Summary	0041376403	255,538.76	28.41	0.011118
Summary	0041376802	160,698.19	24.08	0.014985
Summary	0041378814	332,347.83	79.12	0.023806
Summary	0041378930	130,107.33	31.22	0.023996
Summary	0041378955	285,985.35	92.08	0.032197
Summary	0041378962	275,077.84	58.36	0.021216
Summary	0041379055	361,635.93	83.64	0.023128
Summary	0041379225	175,355.94	73.06	0.041664
Summary	0041379340	309,393.27	32.23	0.010417
Summary	0041379348	247,042.31	68.92	0.027898
Summary	0041379413	368,226.48	142.34	0.038656
Summary	0041379418	447,424.86	231.05	0.051640
Summary	0041379698	150,595.13	55.94	0.037146
Summary	0041379932	275,036.45	41.93	0.015245
Summary	0041379995	137,908.65	29.04	0.021057
Summary	0041380007	246,022.71	18.85	0.007662
Summary	0041380045	292,308.59	72.47	0.024792
Summary	0041380318	202,365.82	168.64	0.083334
Summary	0041380450	163,265.53	5.62	0.003442
Summary	0041380785	190,153.13	143.43	0.075429
Summary	0041380871	269,587.79	11.76	0.004362
Summary	0041380927	149,589.44	77.91	0.052083
Summary	0041380998	284,544.88	225.62	0.079292
Summary	0041381585	157,615.06	50.66	0.032142
Summary	0041381663	276,944.29	257.04	0.092813
Summary	0041381745	227,946.98	57.63	0.025282
Summary	0041381871	409,269.88	103.51	0.025291
Summary	0041382039	250,213.98	81.57	0.032600
Summary	0041382230	354,222.94	73.80	0.020834
Summary	0041382556	255,900.43	49.37	0.019293
Summary	0041383051	141,782.68	76.11	0.053681
Summary	0041383706	112,994.05	118.72	0.105067
Summary	0041384031	153,064.52	57.74	0.037723

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041386542	420,668.83	83.88	0.019940
Summary	0041386738	315,684.42	210.80	0.066776
Summary	0041387034	348,297.87	309.99	0.089001
Summary	0041387461	121,929.96	33.94	0.027836
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	127,040.02	27.23	0.021434
Summary	0041390199	134,589.98	0.79	0.000587
Summary	0041391028	154,451.14	39.79	0.025762
Summary	0041391463	175,666.10	37.62	0.021416
Summary	0041392199	281,837.16	88.07	0.031249
Summary	0041392675	443,442.12	72.85	0.016428
Summary	0041394095	180,552.67	50.62	0.028036
Summary	0041394888	161,393.04	12.74	0.007894
Summary	0041394935	106,656.86	27.42	0.025709
Summary	0041394978	216,217.63	180.18	0.083333
Summary	0041395315	329,248.55	240.08	0.072918
Summary	0041395520	354,886.22	203.44	0.057325
Summary	0041395585	110,308.32	43.19	0.039154
Summary	0041396092	57,375.51	1.41	0.002457
Summary	0041396539	249,904.30	45.70	0.018287
Summary	0041396575	384,119.17	66.20	0.017234
Summary	0041396774	211,752.46	121.68	0.057463
Summary	0041396831	163,430.33	88.13	0.053925
Summary	0041397074	138,236.11	76.01	0.054986
Summary	0041397647	139,716.38	4.66	0.003335
Summary	0041398182	184,934.98	38.55	0.020845
Summary	0041398286	415,318.68	346.10	0.083334
Summary	0041398830	233,381.77	48.62	0.020833
Summary	0041399153	350,483.76	89.33	0.025488
Summary	0041399177	287,251.38	74.97	0.026099
Summary	0041399968	397,709.98	207.14	0.052083
Summary	0041400508	246,837.39	54.22	0.021966

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041401603	263,183.09	13.96	0.005304
Summary	0041402902	165,300.93	43.30	0.026195
Summary	0041403527	220,318.10	15.49	0.007031
Summary	0041403896	285,815.89	55.67	0.019478
Summary	0041403984	107,590.36	33.62	0.031248
Summary	0041404443	390,470.17	7.25	0.001857
Summary	0041404465	184,300.95	38.40	0.020835
Summary	0041404716	51,317.32	12.40	0.024163
Summary	0041404819	416,373.76	30.14	0.007239
Summary	0041404931	147,746.00	39.16	0.026505
Summary	0041405177	203,813.42	51.17	0.025106
Summary	0041406077	336,329.05	80.89	0.024051
Summary	0041406819	164,955.16	28.27	0.017138
Summary	0041406837	268,434.27	10.33	0.003848
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	175,564.81	24.89	0.014177
Summary	0041408961	285,011.37	356.26	0.124999
Summary	0041409122	350,193.79	67.69	0.019329
Summary	0041409123	392,337.87	40.87	0.010417
Summary	0041409362	308,511.59	71.68	0.023234
Summary	0041409573	221,105.38	168.61	0.076258
Summary	0041409777	348,979.74	52.70	0.015101
Summary	0041410407	348,430.01	72.59	0.020833
Summary	0041410460	205,156.87	59.51	0.029007
Summary	0041410517	321,105.11	301.04	0.093751
Summary	0041410819	114,553.94	11.93	0.010414
Summary	0041411406	100,349.58	13.75	0.013702
Summary	0041411491	88,786.46	13.79	0.015532
Summary	0041412050	453,872.90	95.09	0.020951
Summary	0041412822	179,890.29	37.48	0.020835
Summary	0041413542	154,718.20	13.60	0.008790

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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	426,320.32	187.67	0.044021
Summary	0041415748	344,257.39	80.98	0.023523
Summary	0041415915	280,203.14	233.50	0.083332
Summary	0041416469	483,161.06	48.40	0.010017
Summary	0041416482	264,608.86	82.69	0.031250
Summary	0041416617	377,523.40	106.30	0.028157
Summary	0041416731	169,038.69	27.98	0.016552
Summary	0041417137	215,754.68	24.94	0.011559
Summary	0041417246	298,881.12	26.58	0.008893
Summary	0041417293	208,919.41	188.67	0.090308
Summary	0041417479	157,279.70	2.52	0.001602
Summary	0041418139	214,759.02	36.35	0.016926
Summary	0041418336	531,972.52	83.81	0.015755
Summary	0041418981	334,909.43	61.31	0.018306
Summary	0041419022	175,868.43	71.64	0.040735
Summary	0041419091	354,586.04	281.41	0.079363
Summary	0041419616	412,055.98	261.61	0.063489
Summary	0041420552	96,977.94	101.02	0.104168
Summary	0041421021	99,016.44	56.83	0.057395
Summary	0041421565	141,062.69	40.97	0.029044
Summary	0041421808	253,762.44	113.74	0.044821
Summary	0041421950	138,179.02	50.11	0.036265
Summary	0041422165	114,001.99	11.78	0.010333
Summary	0041422243	138,989.60	72.39	0.052083
Summary	0041422531	160,102.01	45.03	0.028126
Summary	0041422918	159,107.13	24.83	0.015606
Summary	0041423287	307,781.76	256.48	0.083332
Summary	0041423669	283,114.42	112.00	0.039560
Summary	0041424064	53,899.77	41.84	0.077626
Summary	0041424514	288,760.68	470.55	0.162955
Summary	0041425013	391,672.32	110.65	0.028251
Summary	0041425221	180,568.53	56.43	0.031251
Summary	0041425703	157,266.91	40.60	0.025816

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041425767	287,076.60	115.89	0.040369
Summary	0041425814	129,700.80	21.99	0.016954
Summary	0041425858	154,006.11	31.63	0.020538
Summary	0041426280	374,970.26	121.28	0.032344
Summary	0041426320	134,876.19	140.50	0.104170
Summary	0041426746	87,357.68	9.10	0.010417
Summary	0041427099	133,547.92	169.98	0.127280
Summary	0041427828	291,354.58	19.77	0.006786
Summary	0041428437	356,939.62	111.54	0.031249
Summary	0041428582	280,339.84	2.21	0.000788
Summary	0041428618	345,043.51	143.77	0.041667
Summary	0041428864	209,437.01	2.62	0.001251
Summary	0041429322	341,642.79	81.60	0.023885
Summary	0041429764	163,895.12	130.70	0.079746
Summary	0041429889	175,286.08	20.31	0.011587
Summary	0041429945	392,349.08	24.20	0.006168
Summary	0041430333	259,199.12	79.03	0.030490
Summary	0041430540	294,785.92	24.87	0.008437
Summary	0041430761	196,353.11	40.91	0.020835
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	531,609.68	138.59	0.026070
Summary	0041432397	142,051.91	52.40	0.036888
Summary	0041432453	327,461.54	136.23	0.041602
Summary	0041432722	242,785.78	96.85	0.039891
Summary	0041433409	325,994.57	127.55	0.039126
Summary	0041433508	140,100.66	65.75	0.046931
Summary	0041433581	268,831.71	101.18	0.037637
Summary	0041434149	96,267.66	60.17	0.062503
Summary	0041434169	335,019.10	75.09	0.022414
Summary	0041434890	202,057.83	239.18	0.118372
Summary	0041435155	127,829.74	15.56	0.012172

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	935,783.13	259,020.30	27.680

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041322799	61,739.50	38,766.79	62.791
0041366427	72,394.32	(39,376.35)	(54.391)
0041388549	362,617.95	55,543.22	15.317
0041394464	68,035.91	15,663.81	23.023
0041411992	209,676.10	2,542.53	1.213
0041417852	161,319.35	185,880.30	115.225

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
11	2,253,099.82	3,622.32	134,082.53	5.951

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041314587	150,065.73	302.20	11,241.65	7.491
0041353496	146,093.59	40.00	33,508.87	22.937
0041360359	393,905.65	(5,639.52)	(2,680.25)	(0.680)
0041380303	198,999.78	286.03	3,478.55	1.748
0041397731	193,434.35	1,245.20	22,852.94	11.814
0041400385	125,018.57	3,722.19	(1,579.03)	(1.263)
0041410726	286,548.10	177.40	16,061.24	5.605
0041422494	136,260.14	1,393.66	5,721.66	4.199
0041426001	135,257.08	4.40	25,767.46	19.051
0041431850	207,657.77	1,292.38	12,860.09	6.193
0041432096	279,859.06	798.38	6,849.35	2.447

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2021
 07-Jun-2021 2:25:24 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
127	23,537,524.67	851,006.15	3.616

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	(6,932.12)	(3.317)
0041311390	110,628.75	53,220.66	48.107
0041311488	316,241.14	13,896.12	4.394
0041312297	393,314.95	1,399.81	0.356
0041312349	298,837.47	25,005.98	8.368
0041314587	150,065.73	11,241.65	7.491
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)
0041320149	107,858.02	(69,935.96)	(64.841)
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
0041322799	61,739.50	38,766.79	62.791
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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	33,508.87	22.937
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041360359	393,905.65	(2,680.25)	(0.680)
0041361607	397,864.78	3,883.45	0.976
0041363554	53,060.67	8,700.21	16.397
0041364506	83,491.83	11,978.84	14.347
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)
0041366427	72,394.32	(39,376.35)	(54.391)
0041368099	312,273.85	(16,982.09)	(5.438)
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	3,478.55	1.748
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
0041388549	362,617.95	55,543.22	15.317
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
0041394464	68,035.91	15,663.81	23.023

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Series 2017-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041395214	379,218.54	18,010.82	4.749
0041395924	130,170.89	9,437.68	7.250
0041397731	193,434.35	22,852.94	11.814
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	(1,579.03)	(1.263)
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
0041405403	106,846.79	(143.57)	(0.134)
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	16,061.24	5.605
0041411992	209,676.10	2,542.53	1.213
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
0041417852	161,319.35	185,880.30	115.225
0041417868	240,864.30	9,875.05	4.100
0041418143	73,190.02	2,455.61	3.355

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2021
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)
0041423196	140,697.07	4,973.36	3.535
0041426001	135,257.08	25,767.46	19.051
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	12,860.09	6.193
0041432096	279,859.06	6,849.35	2.447
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	26,666.43	8.226
0041435275	165,847.46	13,595.95	8.198

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



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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	17	3,188,882.95	262,642.62	0.002 %	0	0.00	0.00	0.000 %	17	3,188,882.95	262,642.62	0.002 %

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	0041314587	152,000.00	3.625 %	PA	95.00	360	150,065.73	04/30/2021	302.20	11,241.65
Summary	0041322799	63,000.00	3.625 %	OH	90.00	360	61,739.50	05/31/2021	38,766.79	38,766.79
Summary	0041353496	152,000.00	4.125 %	GA	95.00	360	146,093.59	12/31/2020	40.00	33,508.87
Summary	0041360359	406,000.00	3.875 %	IL	95.00	360	393,905.65	11/30/2019	(5,639.52)	(2,680.25)
Summary	0041366427	75,000.00	4.375 %	NC	90.00	360	72,394.32	05/31/2021	(39,376.35)	(39,376.35)
Summary	0041380303	187,000.00	3.750 %	IL	97.00	360	198,999.78	12/31/2020	286.03	3,478.55
Summary	0041388549	370,000.00	3.750 %	SC	95.00	360	362,617.95	05/31/2021	55,543.22	55,543.22
Summary	0041394464	71,000.00	4.125 %	KS	95.00	360	68,035.91	05/31/2021	15,663.81	15,663.81
Summary	0041397731	199,000.00	4.125 %	TX	90.00	360	193,434.35	10/31/2020	1,245.20	22,852.94
Summary	0041400385	129,000.00	3.500 %	GA	95.00	360	125,018.57	12/31/2020	3,722.19	(1,579.03)
Summary	0041410726	280,000.00	4.000 %	FL	95.00	360	286,548.10	05/31/2020	177.40	16,061.24
Summary	0041411992	220,000.00	3.625 %	TX	95.00	360	209,676.10	05/31/2021	2,542.53	2,542.53
Summary	0041417852	169,000.00	3.750 %	MO	90.00	360	161,319.35	05/31/2021	185,880.30	185,880.30
Summary	0041422494	141,000.00	4.375 %	FL	95.00	360	136,260.14	05/31/2020	1,393.66	5,721.66
Summary	0041426001	140,000.00	4.375 %	OH	95.00	360	135,257.08	08/31/2020	4.40	25,767.46
Summary	0041431850	214,000.00	4.250 %	NJ	95.00	360	207,657.77	07/31/2020	1,292.38	12,860.09
Summary	0041432096	291,000.00	4.125 %	AZ	97.00	360	279,859.06	10/31/2020	798.38	6,849.35

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



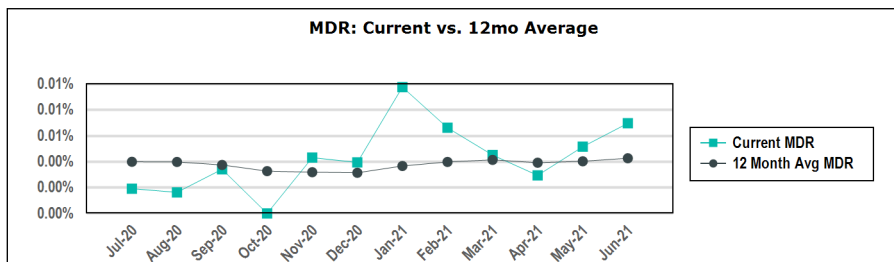
Distribution Date: 25-Jun-2021
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Realized Loss Report - Collateral

Summary

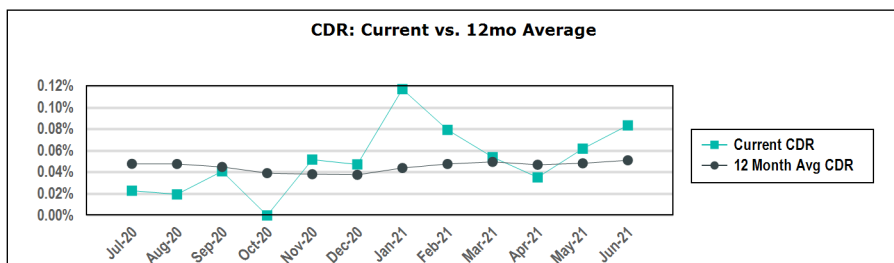
MDR

Current Month 0.007 %
3 Month Average 0.005 %
12 Month Average 0.004 %



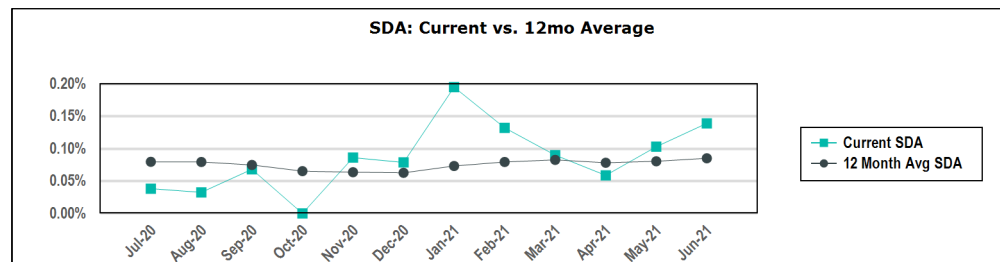
CDR

Current Month 0.084 %
3 Month Average 0.060 %
12 Month Average 0.051 %



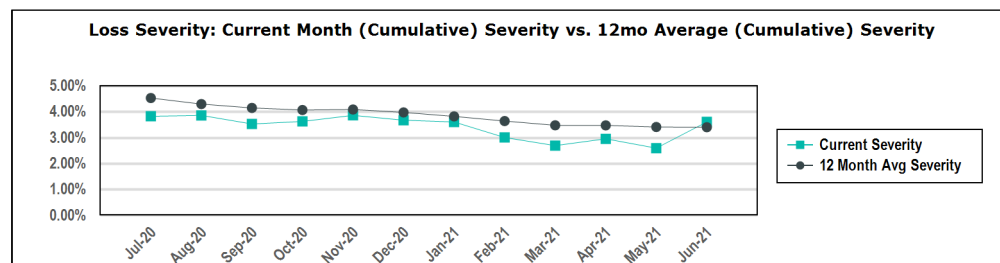
SDA

Current Month 0.139 %
3 Month Average 0.100 %
12 Month Average 0.085 %



Loss Severity

Current Month (Cumulative) 3.616 %
3 Month Average (Cumulative) 3.061 %
12 Month Average (Cumulative) 3.411 %



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: 25-Jun-2021
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Prepayment Rates

Summary

SMM

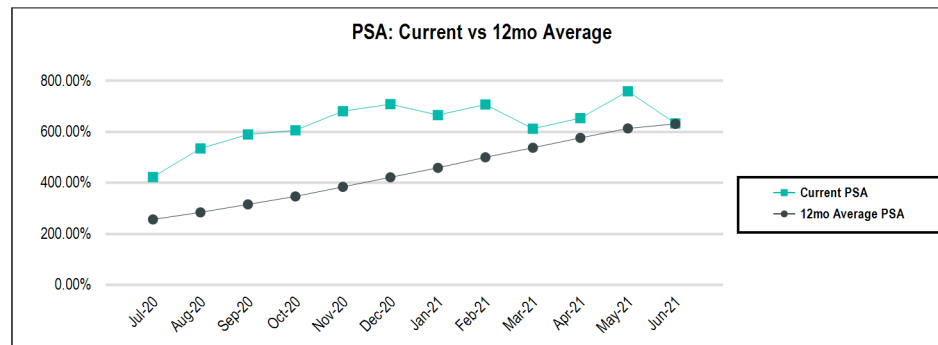
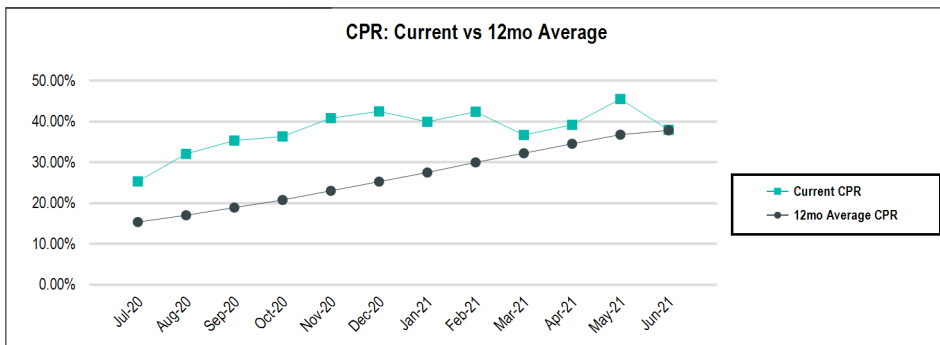
Current Month	3.904 %
3 Month Average	4.304 %
12 Month Average	3.914 %

CPR

Current Month	37.990 %
3 Month Average	40.929 %
12 Month Average	37.879 %

PSA

Current Month	633.173 %
3 Month Average	682.149 %
12 Month Average	631.317 %



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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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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



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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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.