

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jul-2022
 07-Jul-2022 9:12:05 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		06/30/2022	0.00000 %	8,264,693,833.31	0.00	123,704,278.67	0.00	8,140,989,554.65	123,704,278.67	0.00
2M-1	30711XLS1	07/22/2022	2.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	07/22/2022	4.47357 %	39,201,265.15	136,398.58	10,841,414.28	0.00	28,359,850.87	10,977,812.86	0.00
2M-AH		06/30/2022	0.00000 %	2,063,290.66	0.00	570,619.05	0.00	1,492,671.61	570,619.05	0.00
2M-2B	30711XLW2	07/22/2022	4.47357 %	200,522,000.00	697,704.94	0.00	0.00	200,522,000.00	697,704.94	0.00
2M-BH		06/30/2022	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2C	30711XLX0	07/22/2022	4.47357 %	200,522,000.00	697,704.94	0.00	0.00	200,522,000.00	697,704.94	0.00
2M-CH		06/30/2022	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2	30711XLT9	07/22/2022	4.47357 %	440,245,265.15	1,531,808.45	10,841,414.28	0.00	429,403,850.87	12,373,222.73	0.00
2M-2H		06/30/2022	0.00000 %	23,171,546.66	0.00	570,619.05	0.00	22,600,927.61	570,619.05	0.00
2B-1	30711XLU6	07/22/2022	6.67357 %	143,230,000.00	743,443.11	0.00	0.00	143,230,000.00	743,443.11	0.00
2B-1H		06/30/2022	0.00000 %	7,538,663.00	0.00	0.00	0.00	7,538,663.00	0.00	0.00
2B-2H		06/30/2022	0.00000 %	149,965,904.57	0.00	0.00	29,245.95	149,936,658.62	0.00	832,004.38
2A-I1	30711XLZ5	07/22/2022	2.25000 %	0.00	68,602.21	0.00	0.00	0.00	68,602.21	0.00
2A-I2	30711XMB7	07/22/2022	1.75000 %	0.00	53,357.28	0.00	0.00	0.00	53,357.28	0.00
2A-I3	30711XMD3	07/22/2022	1.25000 %	0.00	38,112.34	0.00	0.00	0.00	38,112.34	0.00
2A-I4	30711XMF8	07/22/2022	0.75000 %	0.00	22,867.40	0.00	0.00	0.00	22,867.40	0.00
2B-I1	30711XMH4	07/22/2022	2.25000 %	0.00	350,913.50	0.00	0.00	0.00	350,913.50	0.00
2B-I2	30711XMK7	07/22/2022	1.75000 %	0.00	272,932.72	0.00	0.00	0.00	272,932.72	0.00
2B-I3	30711XMM3	07/22/2022	1.25000 %	0.00	194,951.94	0.00	0.00	0.00	194,951.94	0.00
2B-I4	30711XMP6	07/22/2022	0.75000 %	0.00	116,971.17	0.00	0.00	0.00	116,971.17	0.00
2C-I1	30711XMR2	07/22/2022	2.25000 %	0.00	350,913.50	0.00	0.00	0.00	350,913.50	0.00
2C-I2	30711XMT8	07/22/2022	1.75000 %	0.00	272,932.72	0.00	0.00	0.00	272,932.72	0.00
2C-I3	30711XMV3	07/22/2022	1.25000 %	0.00	194,951.94	0.00	0.00	0.00	194,951.94	0.00
2C-I4	30711XMX9	07/22/2022	0.75000 %	0.00	116,971.17	0.00	0.00	0.00	116,971.17	0.00
2E-A1	30711XLY8	07/22/2022	2.22357 %	39,201,265.15	67,796.37	10,841,414.28	0.00	28,359,850.87	10,909,210.65	0.00
2E-A2	30711XMA9	07/22/2022	2.72357 %	39,201,265.15	83,041.30	10,841,414.28	0.00	28,359,850.87	10,924,455.58	0.00
2E-A3	30711XMC5	07/22/2022	3.22357 %	39,201,265.15	98,286.24	10,841,414.28	0.00	28,359,850.87	10,939,700.52	0.00
2E-A4	30711XME1	07/22/2022	3.72357 %	39,201,265.15	113,531.18	10,841,414.28	0.00	28,359,850.87	10,954,945.46	0.00
2E-B1	30711XMG6	07/22/2022	2.22357 %	200,522,000.00	346,791.44	0.00	0.00	200,522,000.00	346,791.44	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 25-Jul-2022
 07-Jul-2022 9:12:05 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XMJ0	07/22/2022	2.72357 %	200,522,000.00	424,772.21	0.00	0.00	200,522,000.00	424,772.21	0.00
2E-B3	30711XML5	07/22/2022	3.22357 %	200,522,000.00	502,752.99	0.00	0.00	200,522,000.00	502,752.99	0.00
2E-B4	30711XMN1	07/22/2022	3.72357 %	200,522,000.00	580,733.77	0.00	0.00	200,522,000.00	580,733.77	0.00
2E-C1	30711XMQ4	07/22/2022	2.22357 %	200,522,000.00	346,791.44	0.00	0.00	200,522,000.00	346,791.44	0.00
2E-C2	30711XMS0	07/22/2022	2.72357 %	200,522,000.00	424,772.21	0.00	0.00	200,522,000.00	424,772.21	0.00
2E-C3	30711XMU5	07/22/2022	3.22357 %	200,522,000.00	502,752.99	0.00	0.00	200,522,000.00	502,752.99	0.00
2E-C4	30711XMW1	07/22/2022	3.72357 %	200,522,000.00	580,733.77	0.00	0.00	200,522,000.00	580,733.77	0.00
2E-D1	30711XMY7	07/22/2022	2.22357 %	239,723,265.15	414,587.80	10,841,414.28	0.00	228,881,850.87	11,256,002.08	0.00
2E-D2	30711XMZ4	07/22/2022	2.72357 %	239,723,265.15	507,813.52	10,841,414.28	0.00	228,881,850.87	11,349,227.80	0.00
2E-D3	30711XNA8	07/22/2022	3.22357 %	239,723,265.15	601,039.23	10,841,414.28	0.00	228,881,850.87	11,442,453.51	0.00
2E-D4	30711XNB6	07/22/2022	3.72357 %	239,723,265.15	694,264.95	10,841,414.28	0.00	228,881,850.87	11,535,679.23	0.00
2E-D5	30711XNC4	07/22/2022	4.47357 %	239,723,265.15	834,103.52	10,841,414.28	0.00	228,881,850.87	11,675,517.80	0.00
2E-F1	30711XND2	07/22/2022	2.22357 %	401,044,000.00	693,582.87	0.00	0.00	401,044,000.00	693,582.87	0.00
2E-F2	30711XNE0	07/22/2022	2.72357 %	401,044,000.00	849,544.43	0.00	0.00	401,044,000.00	849,544.43	0.00
2E-F3	30711XNF7	07/22/2022	3.22357 %	401,044,000.00	1,005,505.98	0.00	0.00	401,044,000.00	1,005,505.98	0.00
2E-F4	30711XNG5	07/22/2022	3.72357 %	401,044,000.00	1,161,467.54	0.00	0.00	401,044,000.00	1,161,467.54	0.00
2E-F5	30711XNH3	07/22/2022	4.47357 %	401,044,000.00	1,395,409.87	0.00	0.00	401,044,000.00	1,395,409.87	0.00
2X-1	30711XNJ9	07/22/2022	2.25000 %	0.00	419,515.71	0.00	0.00	0.00	419,515.71	0.00
2X-2	30711XNK6	07/22/2022	1.75000 %	0.00	326,290.00	0.00	0.00	0.00	326,290.00	0.00
2X-3	30711XNL4	07/22/2022	1.25000 %	0.00	233,064.29	0.00	0.00	0.00	233,064.29	0.00
2X-4	30711XNM2	07/22/2022	0.75000 %	0.00	139,838.57	0.00	0.00	0.00	139,838.57	0.00
2Y-1	30711XNN0	07/22/2022	2.25000 %	0.00	701,827.00	0.00	0.00	0.00	701,827.00	0.00
2Y-2	30711XNP5	07/22/2022	1.75000 %	0.00	545,865.44	0.00	0.00	0.00	545,865.44	0.00
2Y-3	30711XNQ3	07/22/2022	1.25000 %	0.00	389,903.89	0.00	0.00	0.00	389,903.89	0.00
2Y-4	30711XNR1	07/22/2022	0.75000 %	0.00	233,942.33	0.00	0.00	0.00	233,942.33	0.00
Totals				14,457,079,410.85	21,081,860.76	244,101,073.85	29,245.95	14,212,949,091.06	265,182,934.61	832,004.38

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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: 25-Jul-2022
 07-Jul-2022 9:12:05 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	28,947,583,273.00	8,264,693,833.31	17,575,603.47	106,128,675.20	0.00	0.00	123,704,278.67	8,140,989,554.65	0.28123210	123,704,278.67
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	39,201,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	28,359,850.87	0.14143012	10,841,414.28
2M-AH	10,554,128.00	2,063,290.66	81,254.26	489,364.80	0.00	0.00	570,619.05	1,492,671.61	0.14143012	570,619.05
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	440,245,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	429,403,850.87	0.71381004	10,841,414.28
2M-2H	31,662,384.00	23,171,546.66	81,254.26	489,364.80	0.00	0.00	570,619.05	22,600,927.61	0.71381004	570,619.05
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	149,965,904.57	0.00	0.00	0.00	29,245.95	29,245.95	149,936,658.62	0.99448158	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	39,201,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	28,359,850.87	0.14143012	10,841,414.28
2E-A2	200,522,000.00	39,201,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	28,359,850.87	0.14143012	10,841,414.28
2E-A3	200,522,000.00	39,201,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	28,359,850.87	0.14143012	10,841,414.28
2E-A4	200,522,000.00	39,201,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	28,359,850.87	0.14143012	10,841,414.28
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-Jul-2022
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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	239,723,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	228,881,850.87	0.57071506	10,841,414.28
2E-D2	401,044,000.00	239,723,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	228,881,850.87	0.57071506	10,841,414.28
2E-D3	401,044,000.00	239,723,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	228,881,850.87	0.57071506	10,841,414.28
2E-D4	401,044,000.00	239,723,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	228,881,850.87	0.57071506	10,841,414.28
2E-D5	401,044,000.00	239,723,265.15	1,543,781.34	9,297,632.94	0.00	0.00	10,841,414.28	228,881,850.87	0.57071506	10,841,414.28
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	14,457,079,410.85	34,719,706.73	209,381,367.14	0.00	29,245.95	244,130,319.80	14,212,949,091.06	0.38203089	244,101,073.85

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Principal Distribution Factors Statement

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2A-H	28,947,583,273.00	285.50548608	0.60715270	3.66623611	0.00000000	0.00000000	4.27338882	281.23209727	0.28123210	4.27338882
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	195.49608098	7.69881280	46.36714645	0.00000000	0.00000000	54.06595925	141.43012173	0.14143012	54.06595925
2M-AH	10,554,128.00	195.49608078	7.69881320	46.36714658	0.00000000	0.00000000	54.06595884	141.43012194	0.14143012	54.06595884
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	731.83202699	2.56627093	15.45571548	0.00000000	0.00000000	18.02198642	713.81004058	0.71381004	18.02198642
2M-2H	31,662,384.00	731.83202693	2.56627107	15.45571553	0.00000000	0.00000000	18.02198628	713.81004065	0.71381004	18.02198628
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	994.67556179	0.00000000	0.00000000	0.00000000	0.19397897	0.19397897	994.48158282	0.99448158	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	195.49608098	7.69881280	46.36714645	0.00000000	0.00000000	54.06595925	141.43012173	0.14143012	54.06595925
2E-A2	200,522,000.00	195.49608098	7.69881280	46.36714645	0.00000000	0.00000000	54.06595925	141.43012173	0.14143012	54.06595925
2E-A3	200,522,000.00	195.49608098	7.69881280	46.36714645	0.00000000	0.00000000	54.06595925	141.43012173	0.14143012	54.06595925
2E-A4	200,522,000.00	195.49608098	7.69881280	46.36714645	0.00000000	0.00000000	54.06595925	141.43012173	0.14143012	54.06595925
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-Jul-2022
07-Jul-2022 9:12:05 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	401,044,000.00	597.74804049	3.84940640	23.18357322	0.00000000	0.00000000	27.03297962	570.71506087	0.57071506	27.03297962
2E-D2	401,044,000.00	597.74804049	3.84940640	23.18357322	0.00000000	0.00000000	27.03297962	570.71506087	0.57071506	27.03297962
2E-D3	401,044,000.00	597.74804049	3.84940640	23.18357322	0.00000000	0.00000000	27.03297962	570.71506087	0.57071506	27.03297962
2E-D4	401,044,000.00	597.74804049	3.84940640	23.18357322	0.00000000	0.00000000	27.03297962	570.71506087	0.57071506	27.03297962
2E-D5	401,044,000.00	597.74804049	3.84940640	23.18357322	0.00000000	0.00000000	27.03297962	570.71506087	0.57071506	27.03297962
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-Jul-2022
 07-Jul-2022 9:12:06 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	8,264,693,833.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,140,989,554.65
2M-1	N/A	N/A	2.47357 %	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	06/27/22 - 07/24/22	28	4.47357 %	39,201,265.15	136,398.58	0.00	0.00	0.00	0.00	136,398.58	0.00	28,359,850.87
2M-AH	N/A	N/A	0.00000 %	2,063,290.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,492,671.61
2M-2B	06/27/22 - 07/24/22	28	4.47357 %	200,522,000.00	697,704.94	0.00	0.00	0.00	0.00	697,704.94	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	06/27/22 - 07/24/22	28	4.47357 %	200,522,000.00	697,704.94	0.00	0.00	0.00	0.00	697,704.94	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	06/27/22 - 07/24/22	28	4.47357 %	440,245,265.15	1,531,808.45	0.00	0.00	0.00	0.00	1,531,808.45	0.00	429,403,850.87
2M-2H	N/A	N/A	0.00000 %	23,171,546.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,600,927.61
2B-1	06/27/22 - 07/24/22	28	6.67357 %	143,230,000.00	743,443.11	0.00	0.00	0.00	0.00	743,443.11	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 %	149,965,904.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,936,658.62
2A-I1	06/27/22 - 07/24/22	28	2.25000 %	39,201,265.15	68,602.21	0.00	0.00	0.00	0.00	68,602.21	0.00	28,359,850.87
2A-I2	06/27/22 - 07/24/22	28	1.75000 %	39,201,265.15	53,357.28	0.00	0.00	0.00	0.00	53,357.28	0.00	28,359,850.87
2A-I3	06/27/22 - 07/24/22	28	1.25000 %	39,201,265.15	38,112.34	0.00	0.00	0.00	0.00	38,112.34	0.00	28,359,850.87
2A-I4	06/27/22 - 07/24/22	28	0.75000 %	39,201,265.15	22,867.40	0.00	0.00	0.00	0.00	22,867.40	0.00	28,359,850.87
2B-I1	06/27/22 - 07/24/22	28	2.25000 %	200,522,000.00	350,913.50	0.00	0.00	0.00	0.00	350,913.50	0.00	200,522,000.00
2B-I2	06/27/22 - 07/24/22	28	1.75000 %	200,522,000.00	272,932.72	0.00	0.00	0.00	0.00	272,932.72	0.00	200,522,000.00
2B-I3	06/27/22 - 07/24/22	28	1.25000 %	200,522,000.00	194,951.94	0.00	0.00	0.00	0.00	194,951.94	0.00	200,522,000.00
2B-I4	06/27/22 - 07/24/22	28	0.75000 %	200,522,000.00	116,971.17	0.00	0.00	0.00	0.00	116,971.17	0.00	200,522,000.00
2C-I1	06/27/22 - 07/24/22	28	2.25000 %	200,522,000.00	350,913.50	0.00	0.00	0.00	0.00	350,913.50	0.00	200,522,000.00
2C-I2	06/27/22 - 07/24/22	28	1.75000 %	200,522,000.00	272,932.72	0.00	0.00	0.00	0.00	272,932.72	0.00	200,522,000.00
2C-I3	06/27/22 - 07/24/22	28	1.25000 %	200,522,000.00	194,951.94	0.00	0.00	0.00	0.00	194,951.94	0.00	200,522,000.00
2C-I4	06/27/22 - 07/24/22	28	0.75000 %	200,522,000.00	116,971.17	0.00	0.00	0.00	0.00	116,971.17	0.00	200,522,000.00
2E-A1	06/27/22 - 07/24/22	28	2.22357 %	39,201,265.15	67,796.37	0.00	0.00	0.00	0.00	67,796.37	0.00	28,359,850.87
2E-A2	06/27/22 - 07/24/22	28	2.72357 %	39,201,265.15	83,041.30	0.00	0.00	0.00	0.00	83,041.30	0.00	28,359,850.87
2E-A3	06/27/22 - 07/24/22	28	3.22357 %	39,201,265.15	98,286.24	0.00	0.00	0.00	0.00	98,286.24	0.00	28,359,850.87
2E-A4	06/27/22 - 07/24/22	28	3.72357 %	39,201,265.15	113,531.18	0.00	0.00	0.00	0.00	113,531.18	0.00	28,359,850.87
2E-B1	06/27/22 - 07/24/22	28	2.22357 %	200,522,000.00	346,791.44	0.00	0.00	0.00	0.00	346,791.44	0.00	200,522,000.00
2E-B2	06/27/22 - 07/24/22	28	2.72357 %	200,522,000.00	424,772.21	0.00	0.00	0.00	0.00	424,772.21	0.00	200,522,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jul-2022
07-Jul-2022 9:12:06 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	06/27/22 - 07/24/22	28	3.22357 %	200,522,000.00	502,752.99	0.00	0.00	0.00	0.00	502,752.99	0.00	200,522,000.00
2E-B4	06/27/22 - 07/24/22	28	3.72357 %	200,522,000.00	580,733.77	0.00	0.00	0.00	0.00	580,733.77	0.00	200,522,000.00
2E-C1	06/27/22 - 07/24/22	28	2.22357 %	200,522,000.00	346,791.44	0.00	0.00	0.00	0.00	346,791.44	0.00	200,522,000.00
2E-C2	06/27/22 - 07/24/22	28	2.72357 %	200,522,000.00	424,772.21	0.00	0.00	0.00	0.00	424,772.21	0.00	200,522,000.00
2E-C3	06/27/22 - 07/24/22	28	3.22357 %	200,522,000.00	502,752.99	0.00	0.00	0.00	0.00	502,752.99	0.00	200,522,000.00
2E-C4	06/27/22 - 07/24/22	28	3.72357 %	200,522,000.00	580,733.77	0.00	0.00	0.00	0.00	580,733.77	0.00	200,522,000.00
2E-D1	06/27/22 - 07/24/22	28	2.22357 %	239,723,265.15	414,587.80	0.00	0.00	0.00	0.00	414,587.80	0.00	228,881,850.87
2E-D2	06/27/22 - 07/24/22	28	2.72357 %	239,723,265.15	507,813.52	0.00	0.00	0.00	0.00	507,813.52	0.00	228,881,850.87
2E-D3	06/27/22 - 07/24/22	28	3.22357 %	239,723,265.15	601,039.23	0.00	0.00	0.00	0.00	601,039.23	0.00	228,881,850.87
2E-D4	06/27/22 - 07/24/22	28	3.72357 %	239,723,265.15	694,264.95	0.00	0.00	0.00	0.00	694,264.95	0.00	228,881,850.87
2E-D5	06/27/22 - 07/24/22	28	4.47357 %	239,723,265.15	834,103.52	0.00	0.00	0.00	0.00	834,103.52	0.00	228,881,850.87
2E-F1	06/27/22 - 07/24/22	28	2.22357 %	401,044,000.00	693,582.87	0.00	0.00	0.00	0.00	693,582.87	0.00	401,044,000.00
2E-F2	06/27/22 - 07/24/22	28	2.72357 %	401,044,000.00	849,544.43	0.00	0.00	0.00	0.00	849,544.43	0.00	401,044,000.00
2E-F3	06/27/22 - 07/24/22	28	3.22357 %	401,044,000.00	1,005,505.98	0.00	0.00	0.00	0.00	1,005,505.98	0.00	401,044,000.00
2E-F4	06/27/22 - 07/24/22	28	3.72357 %	401,044,000.00	1,161,467.54	0.00	0.00	0.00	0.00	1,161,467.54	0.00	401,044,000.00
2E-F5	06/27/22 - 07/24/22	28	4.47357 %	401,044,000.00	1,395,409.87	0.00	0.00	0.00	0.00	1,395,409.87	0.00	401,044,000.00
2X-1	06/27/22 - 07/24/22	28	2.25000 %	239,723,265.15	419,515.71	0.00	0.00	0.00	0.00	419,515.71	0.00	228,881,850.87
2X-2	06/27/22 - 07/24/22	28	1.75000 %	239,723,265.15	326,290.00	0.00	0.00	0.00	0.00	326,290.00	0.00	228,881,850.87
2X-3	06/27/22 - 07/24/22	28	1.25000 %	239,723,265.15	233,064.29	0.00	0.00	0.00	0.00	233,064.29	0.00	228,881,850.87
2X-4	06/27/22 - 07/24/22	28	0.75000 %	239,723,265.15	139,838.57	0.00	0.00	0.00	0.00	139,838.57	0.00	228,881,850.87
2Y-1	06/27/22 - 07/24/22	28	2.25000 %	401,044,000.00	701,827.00	0.00	0.00	0.00	0.00	701,827.00	0.00	401,044,000.00
2Y-2	06/27/22 - 07/24/22	28	1.75000 %	401,044,000.00	545,865.44	0.00	0.00	0.00	0.00	545,865.44	0.00	401,044,000.00
2Y-3	06/27/22 - 07/24/22	28	1.25000 %	401,044,000.00	389,903.89	0.00	0.00	0.00	0.00	389,903.89	0.00	401,044,000.00
2Y-4	06/27/22 - 07/24/22	28	0.75000 %	401,044,000.00	233,942.33	0.00	0.00	0.00	0.00	233,942.33	0.00	401,044,000.00
Totals					21,081,860.76	0.00	0.00	0.00	0.00	21,081,860.76	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-Jul-2022
07-Jul-2022 9:12:06 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	28,947,583,273.00	0.00000 %	285.50548608	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	281.23209727
2M-1	257,814,000.00	2.47357 %	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	4.47357 %	195.49608098	0.68021753	0.00000000	0.00000000	0.00000000	0.00000000	0.68021753	0.00000000	141.43012173
2M-AH	10,554,128.00	0.00000 %	195.49608078	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	141.43012194
2M-2B	200,522,000.00	4.47357 %	1000.00000000	3.47944335	0.00000000	0.00000000	0.00000000	0.00000000	3.47944335	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	4.47357 %	1000.00000000	3.47944335	0.00000000	0.00000000	0.00000000	0.00000000	3.47944335	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	4.47357 %	731.83202699	2.54636806	0.00000000	0.00000000	0.00000000	0.00000000	2.54636806	0.00000000	713.81004058
2M-2H	31,662,384.00	0.00000 %	731.83202693	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	713.81004065
2B-1	143,230,000.00	6.67357 %	1000.00000000	5.19055442	0.00000000	0.00000000	0.00000000	0.00000000	5.19055442	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 %	994.67556179	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.48158282
2A-I1	0.00	2.25000 %	195.49608098	0.34211812	0.00000000	0.00000000	0.00000000	0.00000000	0.34211812	0.00000000	141.43012173
2A-I2	0.00	1.75000 %	195.49608098	0.26609190	0.00000000	0.00000000	0.00000000	0.00000000	0.26609190	0.00000000	141.43012173
2A-I3	0.00	1.25000 %	195.49608098	0.19006563	0.00000000	0.00000000	0.00000000	0.00000000	0.19006563	0.00000000	141.43012173
2A-I4	0.00	0.75000 %	195.49608098	0.11403936	0.00000000	0.00000000	0.00000000	0.00000000	0.11403936	0.00000000	141.43012173
2B-I1	0.00	2.25000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2B-I2	0.00	1.75000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2B-I3	0.00	1.25000 %	1000.00000000	0.97222220	0.00000000	0.00000000	0.00000000	0.00000000	0.97222220	0.00000000	1000.00000000
2B-I4	0.00	0.75000 %	1000.00000000	0.58333335	0.00000000	0.00000000	0.00000000	0.00000000	0.58333335	0.00000000	1000.00000000
2C-I1	0.00	2.25000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	0.97222220	0.00000000	0.00000000	0.00000000	0.00000000	0.97222220	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.58333335	0.00000000	0.00000000	0.00000000	0.00000000	0.58333335	0.00000000	1000.00000000
2E-A1	200,522,000.00	2.22357 %	195.49608098	0.33809941	0.00000000	0.00000000	0.00000000	0.00000000	0.33809941	0.00000000	141.43012173
2E-A2	200,522,000.00	2.72357 %	195.49608098	0.41412563	0.00000000	0.00000000	0.00000000	0.00000000	0.41412563	0.00000000	141.43012173
2E-A3	200,522,000.00	3.22357 %	195.49608098	0.49015190	0.00000000	0.00000000	0.00000000	0.00000000	0.49015190	0.00000000	141.43012173

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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	3.72357 %	195.49608098	0.56617817	0.00000000	0.00000000	0.00000000	0.00000000	0.56617817	0.00000000	141.43012173
2E-B1	200,522,000.00	2.22357 %	1000.00000000	1.72944335	0.00000000	0.00000000	0.00000000	0.00000000	1.72944335	0.00000000	1000.00000000
2E-B2	200,522,000.00	2.72357 %	1000.00000000	2.11833220	0.00000000	0.00000000	0.00000000	0.00000000	2.11833220	0.00000000	1000.00000000
2E-B3	200,522,000.00	3.22357 %	1000.00000000	2.50722110	0.00000000	0.00000000	0.00000000	0.00000000	2.50722110	0.00000000	1000.00000000
2E-B4	200,522,000.00	3.72357 %	1000.00000000	2.89611000	0.00000000	0.00000000	0.00000000	0.00000000	2.89611000	0.00000000	1000.00000000
2E-C1	200,522,000.00	2.22357 %	1000.00000000	1.72944335	0.00000000	0.00000000	0.00000000	0.00000000	1.72944335	0.00000000	1000.00000000
2E-C2	200,522,000.00	2.72357 %	1000.00000000	2.11833220	0.00000000	0.00000000	0.00000000	0.00000000	2.11833220	0.00000000	1000.00000000
2E-C3	200,522,000.00	3.22357 %	1000.00000000	2.50722110	0.00000000	0.00000000	0.00000000	0.00000000	2.50722110	0.00000000	1000.00000000
2E-C4	200,522,000.00	3.72357 %	1000.00000000	2.89611000	0.00000000	0.00000000	0.00000000	0.00000000	2.89611000	0.00000000	1000.00000000
2E-D1	401,044,000.00	2.22357 %	597.74804049	1.03377136	0.00000000	0.00000000	0.00000000	0.00000000	1.03377136	0.00000000	570.71506087
2E-D2	401,044,000.00	2.72357 %	597.74804049	1.26622894	0.00000000	0.00000000	0.00000000	0.00000000	1.26622894	0.00000000	570.71506087
2E-D3	401,044,000.00	3.22357 %	597.74804049	1.49868650	0.00000000	0.00000000	0.00000000	0.00000000	1.49868650	0.00000000	570.71506087
2E-D4	401,044,000.00	3.72357 %	597.74804049	1.73114409	0.00000000	0.00000000	0.00000000	0.00000000	1.73114409	0.00000000	570.71506087
2E-D5	401,044,000.00	4.47357 %	597.74804049	2.07983044	0.00000000	0.00000000	0.00000000	0.00000000	2.07983044	0.00000000	570.71506087
2E-F1	401,044,000.00	2.22357 %	1000.00000000	1.72944333	0.00000000	0.00000000	0.00000000	0.00000000	1.72944333	0.00000000	1000.00000000
2E-F2	401,044,000.00	2.72357 %	1000.00000000	2.11833223	0.00000000	0.00000000	0.00000000	0.00000000	2.11833223	0.00000000	1000.00000000
2E-F3	401,044,000.00	3.22357 %	1000.00000000	2.50722110	0.00000000	0.00000000	0.00000000	0.00000000	2.50722110	0.00000000	1000.00000000
2E-F4	401,044,000.00	3.72357 %	1000.00000000	2.89611000	0.00000000	0.00000000	0.00000000	0.00000000	2.89611000	0.00000000	1000.00000000
2E-F5	401,044,000.00	4.47357 %	1000.00000000	3.47944333	0.00000000	0.00000000	0.00000000	0.00000000	3.47944333	0.00000000	1000.00000000
2X-1	0.00	2.25000 %	597.74804049	1.04605906	0.00000000	0.00000000	0.00000000	0.00000000	1.04605906	0.00000000	570.71506087
2X-2	0.00	1.75000 %	597.74804049	0.81360150	0.00000000	0.00000000	0.00000000	0.00000000	0.81360150	0.00000000	570.71506087
2X-3	0.00	1.25000 %	597.74804049	0.58114394	0.00000000	0.00000000	0.00000000	0.00000000	0.58114394	0.00000000	570.71506087
2X-4	0.00	0.75000 %	597.74804049	0.34868635	0.00000000	0.00000000	0.00000000	0.00000000	0.34868635	0.00000000	570.71506087
2Y-1	0.00	2.25000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2Y-2	0.00	1.75000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2Y-3	0.00	1.25000 %	1000.00000000	0.97222222	0.00000000	0.00000000	0.00000000	0.00000000	0.97222222	0.00000000	1000.00000000
2Y-4	0.00	0.75000 %	1000.00000000	0.58333333	0.00000000	0.00000000	0.00000000	0.00000000	0.58333333	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	13,165,078.45
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(29,245.95)
Total Deposits	13,135,832.50
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,116,665.84
Total Withdrawals (Pool Distribution Amount)	13,135,832.50
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	135,145,557.95
Total Principal Reduction Cumulative	21,260,032,922.20
Scheduled Principal Current	19,200,639.06
Scheduled Principal Cumulative	2,322,713,668.24
Unscheduled Principal Current	115,915,672.94
Unscheduled Principal Cumulative	18,936,487,248.62
Senior Reduction Amount	123,704,278.67
Subordinate Reduction Amount	11,412,033.33
Calculated Tranche Write-down Amount	29,245.95
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	77,704.42
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	47946
Period Reference Pool Removal Loan Count	588
Period Ending Loan Count	47358
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	8,893,699,654.74
Period PIF Loan Count Current	587
PIF Loan Count Cumulative	77890
Period PIF Loan UPB Current	111,529,950.06
PIF Loan UPB Cumulative	18,428,201,855.19
Period Partial Prepayment Amount	4,475,950.75
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	169
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,113,569.34
Credit Event Amount Current	306,460.22
Credit Event Amount Cumulative	28,332,220.02
Total Active Modified Loan Count	922
Total Active Modified Loan UPB	228,150,304.68
Libor Rate	1.623570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.536555%
Subordinate Percentage	8.463445%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
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 %	8.460000 %	8.460000 %
2M-1	0.00	0.00	3.100000 %	8.460000 %	8.460000 %
2M-1H	0.00	0.00	3.100000 %	8.460000 %	8.460000 %
2M-2A	0.00	0.00	2.400000 %	8.010000 %	8.130000 %
2M-2B	0.00	0.00	1.700000 %	5.670000 %	5.750000 %
2M-2C	0.00	0.00	1.000000 %	3.330000 %	3.380000 %
2M-2	0.00	0.00	1.000000 %	3.330000 %	3.380000 %
2M-2H	0.00	0.00	1.000000 %	3.330000 %	3.380000 %
2B-1	0.00	0.00	0.500000 %	1.660000 %	1.690000 %
2B-1H	0.00	0.00	0.500000 %	1.660000 %	1.690000 %
2B-2H	29,245.95	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	494	94,055,264.52	1.043118 %	1.057549 %
60 Days	147	28,728,250.06	0.310402 %	0.323018 %
90 Days	73	16,102,550.39	0.154145 %	0.181056 %
120 Days	68	13,251,301.82	0.143587 %	0.148997 %
150 Days	55	10,088,518.41	0.116137 %	0.113434 %
180+ Days	551	121,088,581.96	1.163478 %	1.361510 %
Totals	1388	283,314,467.16	2.930867 %	3.185564 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	496	131,275,662.70	77,704.42	0.059192

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	127,561.11	25.66	0.020116
Summary	0041310237	166,538.64	126.42	0.075910
Summary	0041310658	161,539.96	2.88	0.001783
Summary	0041311044	401,744.98	1.58	0.000393
Summary	0041311305	337,535.03	105.48	0.031250
Summary	0041311377	266,118.73	83.16	0.031249
Summary	0041311810	263,836.93	14.37	0.005447
Summary	0041311895	106,952.77	99.38	0.092920
Summary	0041311907	273,927.77	142.67	0.052083
Summary	0041311947	470,599.65	294.12	0.062499
Summary	0041311964	250,668.75	76.27	0.030427
Summary	0041312034	216,050.01	180.04	0.083333
Summary	0041312782	237,288.71	105.07	0.044279
Summary	0041312993	108,496.28	79.11	0.072915
Summary	0041313719	231,250.44	214.87	0.092917
Summary	0041314398	182,901.53	152.42	0.083334
Summary	0041314953	241,671.65	201.39	0.083332
Summary	0041315158	340,041.67	141.68	0.041665
Summary	0041315654	388,752.24	161.98	0.041667
Summary	0041315738	445,787.41	789.42	0.177084
Summary	0041315940	189,416.63	39.39	0.020795
Summary	0041316027	176,350.34	128.59	0.072917
Summary	0041316182	169,826.73	106.14	0.062499
Summary	0041316529	266,815.99	58.03	0.021749
Summary	0041316583	237,881.21	237.42	0.099806

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041317422	280,821.50	117.01	0.041667
Summary	0041317660	385,916.08	74.66	0.019346
Summary	0041317769	464,729.33	387.27	0.083332
Summary	0041318123	220,948.21	286.77	0.129791
Summary	0041318301	249,989.34	140.06	0.056026
Summary	0041318415	206,843.95	320.46	0.154928
Summary	0041318436	382,406.35	237.04	0.061986
Summary	0041318501	245,250.02	0.41	0.000167
Summary	0041318753	423,150.26	396.70	0.093749
Summary	0041318809	123,993.70	24.16	0.019485
Summary	0041319106	228,512.64	49.94	0.021854
Summary	0041319424	407,896.06	98.54	0.024158
Summary	0041319483	426,122.01	110.26	0.025875
Summary	0041319523	416,618.84	216.99	0.052084
Summary	0041319551	410,853.97	15.38	0.003743
Summary	0041319588	323,016.18	201.89	0.062502
Summary	0041319606	206,371.08	21.05	0.010200
Summary	0041320396	81,160.88	3.13	0.003857
Summary	0041320580	108,760.85	7.20	0.006620
Summary	0041320856	56,856.81	23.59	0.041490
Summary	0041321190	344,884.99	54.44	0.015785
Summary	0041321600	395,297.55	247.06	0.062500
Summary	0041321666	299,682.16	343.39	0.114585
Summary	0041322045	210,793.22	43.92	0.020836
Summary	0041322080	106,305.41	66.44	0.062499
Summary	0041322298	138,027.06	29.05	0.021047
Summary	0041322468	144,537.73	122.94	0.085057
Summary	0041322567	86,429.73	60.89	0.070450
Summary	0041323204	242,283.79	126.19	0.052084
Summary	0041323237	292,452.99	213.25	0.072918
Summary	0041323361	340,889.97	177.55	0.052084
Summary	0041323544	416,463.65	303.67	0.072916
Summary	0041324126	342,605.53	85.45	0.024941
Summary	0041324247	217,786.82	181.49	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041324386	281,452.37	338.08	0.120120
Summary	0041324543	357,761.02	149.07	0.041667
Summary	0041324762	258,449.99	134.61	0.052084
Summary	0041325311	242,161.86	34.36	0.014189
Summary	0041325604	247,643.01	57.91	0.023384
Summary	0041326128	327,389.65	204.62	0.062500
Summary	0041326610	297,215.31	247.68	0.083334
Summary	0041326871	163,750.19	5.49	0.003353
Summary	0041326922	420,314.98	90.41	0.021510
Summary	0041327084	196,131.96	30.13	0.015362
Summary	0041327201	194,629.23	81.10	0.041669
Summary	0041327533	101,062.08	73.69	0.072916
Summary	0041327876	83,104.67	95.22	0.114578
Summary	0041328020	629,521.20	625.49	0.099360
Summary	0041328058	327,902.02	239.10	0.072918
Summary	0041328374	152,102.15	39.52	0.025983
Summary	0041328393	190,827.66	52.78	0.027658
Summary	0041328417	322,741.29	30.93	0.009584
Summary	0041329027	391,207.98	611.26	0.156249
Summary	0041329388	420,965.66	482.36	0.114584
Summary	0041329779	66,820.24	69.60	0.104160
Summary	0041329819	310,998.69	161.98	0.052084
Summary	0041330732	196,966.81	112.27	0.056999
Summary	0041330787	94,219.76	18.04	0.019147
Summary	0041331110	305,575.57	4.79	0.001568
Summary	0041331128	156,294.62	22.75	0.014556
Summary	0041331133	239,842.52	7.76	0.003235
Summary	0041331163	222,863.75	46.43	0.020833
Summary	0041331186	309,408.89	390.40	0.126176
Summary	0041331290	242,869.42	126.49	0.052081
Summary	0041331431	410,278.52	213.69	0.052084
Summary	0041331822	315,349.13	32.85	0.010417
Summary	0041331966	138,430.17	173.04	0.125002
Summary	0041332075	356,319.18	185.58	0.052083

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jul-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041332491	146,493.62	122.08	0.083335
Summary	0041332554	178,404.20	62.60	0.035089
Summary	0041333331	388,578.79	40.45	0.010410
Summary	0041333640	259,511.65	135.16	0.052082
Summary	0041333842	380,227.67	356.46	0.093749
Summary	0041333862	270,017.46	236.10	0.087439
Summary	0041334436	371,354.17	131.25	0.035344
Summary	0041335204	538,298.62	282.12	0.052410
Summary	0041335255	317,944.04	80.45	0.025303
Summary	0041335658	222,061.68	217.72	0.098045
Summary	0041335730	79,147.50	65.96	0.083338
Summary	0041335864	272,022.53	255.02	0.093750
Summary	0041336416	175,587.67	136.18	0.077557
Summary	0041336621	209,275.80	130.80	0.062501
Summary	0041336759	354,404.66	260.54	0.073515
Summary	0041336974	294,832.28	61.42	0.020832
Summary	0041336997	337,273.03	45.07	0.013363
Summary	0041337442	315,266.83	197.04	0.062499
Summary	0041337581	322,761.68	107.32	0.033251
Summary	0041337605	253,727.93	132.15	0.052083
Summary	0041338167	207,515.23	151.31	0.072915
Summary	0041338633	172,067.09	1.17	0.000680
Summary	0041338721	437,934.08	228.09	0.052083
Summary	0041338846	197,459.83	143.98	0.072916
Summary	0041338999	413,142.95	508.61	0.123108
Summary	0041339052	244,483.28	152.80	0.062499
Summary	0041339380	188,437.82	22.21	0.011786
Summary	0041339407	193,545.66	141.13	0.072918
Summary	0041339501	172,935.88	2.85	0.001648
Summary	0041339871	371,571.77	387.05	0.104166
Summary	0041341246	116,455.72	17.81	0.015293
Summary	0041341363	268,687.31	279.88	0.104166
Summary	0041341459	187,925.09	266.91	0.142030
Summary	0041341504	83,692.72	4.79	0.005723

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041341535	226,229.84	424.18	0.187500
Summary	0041341656	166,042.71	119.69	0.072084
Summary	0041341738	290,818.75	38.87	0.013366
Summary	0041341803	368,343.85	103.36	0.028061
Summary	0041341920	328,850.20	113.98	0.034660
Summary	0041341936	298,773.54	373.47	0.125001
Summary	0041341938	225,394.99	281.74	0.124998
Summary	0041342042	254,045.12	69.56	0.027381
Summary	0041342069	254,385.34	23.29	0.009155
Summary	0041342242	108,374.25	75.41	0.069583
Summary	0041342475	424,922.74	398.37	0.093751
Summary	0041342946	360,210.74	262.65	0.072916
Summary	0041343068	213,723.32	244.89	0.114583
Summary	0041343089	406,248.81	892.12	0.219599
Summary	0041343422	234,165.07	170.75	0.072919
Summary	0041343513	360,383.05	19.71	0.005469
Summary	0041343527	514,581.55	428.82	0.083334
Summary	0041344320	129,829.53	6.07	0.004675
Summary	0041344507	114,446.36	95.37	0.083332
Summary	0041345119	168,598.70	27.79	0.016483
Summary	0041345268	524,911.03	340.39	0.064847
Summary	0041345401	53,808.44	51.47	0.095654
Summary	0041345409	57,226.14	11.88	0.020760
Summary	0041345652	350,883.17	255.85	0.072916
Summary	0041347046	243,937.97	76.23	0.031250
Summary	0041347237	270,556.76	38.41	0.014197
Summary	0041347259	399,289.76	222.45	0.055711
Summary	0041347452	266,011.03	166.26	0.062501
Summary	0041347817	324,259.21	9.56	0.002948
Summary	0041348143	261,455.35	1.25	0.000478
Summary	0041348195	174,329.14	72.64	0.041668
Summary	0041348730	232,205.18	33.16	0.014280
Summary	0041349189	254,422.02	212.02	0.083334
Summary	0041349391	293,579.49	84.45	0.028766

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041349937	540,805.20	507.00	0.093749
Summary	0041350529	398,916.44	100.10	0.025093
Summary	0041350619	103,959.72	54.13	0.052068
Summary	0041351154	268,759.20	223.97	0.083335
Summary	0041351183	383,968.34	44.98	0.011715
Summary	0041351277	144,440.94	7.70	0.005331
Summary	0041351312	313,161.47	71.29	0.022765
Summary	0041351752	106,916.54	66.82	0.062497
Summary	0041351889	273,890.83	171.18	0.062499
Summary	0041351910	284,531.48	237.11	0.083333
Summary	0041352020	383,699.41	166.31	0.043344
Summary	0041352208	107,139.55	22.32	0.020833
Summary	0041352571	380,697.13	237.94	0.062501
Summary	0041352877	486,103.74	56.36	0.011594
Summary	0041353063	149,189.00	206.95	0.138717
Summary	0041354123	152,085.14	54.51	0.035842
Summary	0041354229	155,205.75	100.03	0.064450
Summary	0041354547	263,698.04	66.70	0.025294
Summary	0041355538	343,186.91	539.70	0.157261
Summary	0041355761	398,799.47	64.00	0.016048
Summary	0041355884	198,966.37	52.29	0.026281
Summary	0041355898	213,804.16	154.12	0.072085
Summary	0041356291	288,388.47	390.53	0.135418
Summary	0041356575	215,287.82	112.13	0.052084
Summary	0041356824	350,122.81	30.76	0.008785
Summary	0041357586	355,251.40	182.07	0.051251
Summary	0041357821	134,175.41	97.84	0.072919
Summary	0041357914	347,756.68	362.25	0.104168
Summary	0041357942	124,017.62	198.94	0.160413
Summary	0041357995	427,863.71	260.83	0.060961
Summary	0041357997	306,550.06	63.86	0.020832
Summary	0041358347	109,605.03	18.63	0.016997
Summary	0041358415	348,394.83	290.33	0.083334
Summary	0041358455	164,518.00	32.52	0.019767

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041358529	478,707.09	149.60	0.031251
Summary	0041358923	432,617.74	98.26	0.022713
Summary	0041359150	201,097.48	141.93	0.070578
Summary	0041359238	113,922.45	19.56	0.017170
Summary	0041359742	413,227.45	124.00	0.030008
Summary	0041360019	220,305.25	62.74	0.028479
Summary	0041360106	155,793.35	40.96	0.026291
Summary	0041360198	282,340.09	42.52	0.015060
Summary	0041360721	286,236.28	81.29	0.028400
Summary	0041360725	158,225.57	131.85	0.083330
Summary	0041361098	102,711.75	34.27	0.033365
Summary	0041361389	346,219.60	138.37	0.039966
Summary	0041361900	516,689.61	322.93	0.062500
Summary	0041361933	396,475.18	330.40	0.083334
Summary	0041361992	590,361.24	234.79	0.039771
Summary	0041362135	112,303.42	29.38	0.026161
Summary	0041362225	108,209.17	180.35	0.166668
Summary	0041362625	364,280.42	77.19	0.021190
Summary	0041362920	304,530.51	192.47	0.063202
Summary	0041363155	195,059.86	171.39	0.087865
Summary	0041363187	235,894.30	122.86	0.052083
Summary	0041363203	132,063.29	45.04	0.034105
Summary	0041363472	376,369.66	196.03	0.052084
Summary	0041363578	313,883.94	112.38	0.035803
Summary	0041364255	159,874.77	46.98	0.029385
Summary	0041364649	174,891.87	236.83	0.135415
Summary	0041364656	176,840.69	239.47	0.135416
Summary	0041364680	125,033.08	13.02	0.010413
Summary	0041365269	266,379.34	138.74	0.052084
Summary	0041365504	233,990.15	5.70	0.002436
Summary	0041365514	252,128.95	131.32	0.052084
Summary	0041365517	308,444.23	160.65	0.052084
Summary	0041365581	397,360.88	104.53	0.026306
Summary	0041365932	179,347.20	52.79	0.029435

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041366014	127,114.09	79.45	0.062503
Summary	0041366088	202,064.71	357.82	0.177082
Summary	0041366119	388,518.21	826.75	0.212796
Summary	0041366120	319,095.30	494.06	0.154831
Summary	0041366647	319,336.12	83.42	0.026123
Summary	0041366733	216,214.08	69.89	0.032324
Summary	0041366808	314,231.22	229.13	0.072918
Summary	0041366893	306,524.70	159.65	0.052084
Summary	0041367773	261,995.62	30.11	0.011493
Summary	0041367835	231,665.59	121.05	0.052252
Summary	0041369228	337,973.16	130.17	0.038515
Summary	0041369509	120,088.26	38.31	0.031902
Summary	0041369831	90,389.06	9.32	0.010311
Summary	0041370239	75,952.11	149.74	0.197151
Summary	0041370442	158,467.08	96.75	0.061054
Summary	0041370896	181,542.85	94.55	0.052081
Summary	0041370931	161,522.27	134.60	0.083332
Summary	0041371090	272,426.11	198.64	0.072915
Summary	0041371168	308,968.93	160.92	0.052083
Summary	0041371172	267,990.76	362.90	0.135415
Summary	0041371233	298,789.27	342.36	0.114582
Summary	0041371263	297,093.73	278.53	0.093752
Summary	0041371525	205,847.97	171.54	0.083333
Summary	0041371560	319,408.75	266.17	0.083332
Summary	0041371612	244,221.23	68.08	0.027876
Summary	0041371931	292,889.74	45.11	0.015402
Summary	0041372043	356,339.85	83.64	0.023472
Summary	0041372158	240,298.23	54.57	0.022709
Summary	0041372209	284,398.57	237.00	0.083334
Summary	0041372237	238,069.77	76.98	0.032335
Summary	0041372248	244,938.77	204.12	0.083335
Summary	0041372679	379,887.72	43.16	0.011361
Summary	0041372703	316,796.38	297.00	0.093751
Summary	0041372921	402,845.65	97.48	0.024198

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041372982	232,646.05	169.64	0.072918
Summary	0041373027	274,015.31	78.91	0.028798
Summary	0041373408	371,787.49	619.65	0.166668
Summary	0041373410	145,406.44	242.34	0.166664
Summary	0041373569	402,020.65	167.51	0.041667
Summary	0041373645	259,245.89	162.03	0.062501
Summary	0041373818	332,129.06	35.39	0.010655
Summary	0041373876	263,953.11	82.49	0.031252
Summary	0041374481	278,591.13	174.12	0.062500
Summary	0041374523	200,153.53	104.25	0.052085
Summary	0041374530	379,868.90	197.85	0.052084
Summary	0041374859	420,673.42	165.26	0.039285
Summary	0041375171	169,873.19	55.83	0.032866
Summary	0041375251	346,617.61	65.89	0.019009
Summary	0041375255	429,510.59	357.93	0.083334
Summary	0041375328	113,965.90	107.93	0.094704
Summary	0041375446	269,129.48	0.77	0.000286
Summary	0041375740	349,201.53	157.33	0.045054
Summary	0041375784	256,016.95	28.34	0.011070
Summary	0041375807	430,109.00	124.21	0.028879
Summary	0041376403	252,107.20	28.41	0.011269
Summary	0041376446	386,594.81	201.35	0.052083
Summary	0041376465	310,932.77	226.72	0.072916
Summary	0041378273	59,290.91	74.11	0.124994
Summary	0041378801	454,559.57	94.70	0.020833
Summary	0041378814	328,265.73	78.27	0.023843
Summary	0041378822	344,018.78	322.23	0.093666
Summary	0041378835	233,967.57	268.09	0.114584
Summary	0041378930	129,559.16	31.22	0.024097
Summary	0041379013	170,130.60	141.78	0.083336
Summary	0041379055	361,307.90	83.64	0.023149
Summary	0041379225	173,082.11	72.12	0.041668
Summary	0041379292	302,165.38	419.69	0.138894
Summary	0041379340	302,402.88	31.50	0.010417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041379413	364,270.66	141.51	0.038847
Summary	0041379418	442,658.33	230.56	0.052085
Summary	0041379596	185,715.24	193.45	0.104165
Summary	0041379698	148,840.51	55.57	0.037335
Summary	0041379932	292,926.06	43.80	0.014953
Summary	0041379995	136,410.26	29.04	0.021289
Summary	0041380007	243,608.75	18.85	0.007738
Summary	0041380009	250,842.91	444.20	0.177083
Summary	0041380022	342,486.48	428.11	0.125001
Summary	0041380045	288,835.25	72.11	0.024966
Summary	0041380318	199,746.15	166.46	0.083336
Summary	0041380417	149,469.17	124.56	0.083335
Summary	0041380450	163,265.53	5.62	0.003442
Summary	0041380768	127,527.94	92.99	0.072917
Summary	0041380871	269,344.95	11.76	0.004366
Summary	0041380927	156,557.32	81.54	0.052083
Summary	0041380998	280,578.71	222.72	0.079379
Summary	0041381388	412,378.65	472.52	0.114584
Summary	0041381585	178,471.03	50.66	0.028386
Summary	0041381605	231,945.89	169.13	0.072918
Summary	0041381663	274,265.57	257.04	0.093719
Summary	0041381745	225,048.58	57.63	0.025608
Summary	0041381871	424,145.30	472.10	0.111306
Summary	0041382039	252,927.48	81.57	0.032250
Summary	0041382077	254,120.61	317.65	0.125000
Summary	0041382556	284,282.78	49.37	0.017367
Summary	0041382724	325,479.26	359.15	0.110345
Summary	0041383051	140,224.29	75.46	0.053814
Summary	0041383087	242,397.93	230.97	0.095285
Summary	0041383138	112,804.26	122.49	0.108586
Summary	0041383706	112,128.56	118.72	0.105878
Summary	0041384031	160,761.57	58.54	0.036414
Summary	0041386542	415,499.98	83.88	0.020188
Summary	0041386738	315,266.70	210.76	0.066851

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	120,416.78	33.94	0.028185
Summary	0041389120	434,340.78	332.11	0.076463
Summary	0041389300	226,968.59	70.93	0.031251
Summary	0041389398	338,349.79	211.47	0.062500
Summary	0041389490	307,029.99	151.88	0.049467
Summary	0041390062	197,497.28	19.78	0.010015
Summary	0041390134	270,976.17	112.91	0.041668
Summary	0041390139	127,114.40	27.23	0.021422
Summary	0041390199	132,711.72	0.79	0.000595
Summary	0041391463	172,735.27	37.62	0.021779
Summary	0041391947	208,669.56	152.15	0.072914
Summary	0041392224	164,085.78	109.26	0.066587
Summary	0041392675	438,999.47	72.85	0.016595
Summary	0041392765	219,603.96	160.13	0.072918
Summary	0041392915	97,415.24	85.77	0.088046
Summary	0041393467	254,333.68	211.94	0.083331
Summary	0041394095	175,673.84	50.62	0.028815
Summary	0041394151	639,955.06	799.94	0.124999
Summary	0041394383	178,345.97	278.67	0.156252
Summary	0041394800	386,265.64	563.30	0.145832
Summary	0041394888	161,393.04	12.74	0.007894
Summary	0041394970	217,673.90	249.42	0.114584
Summary	0041395159	75,772.90	31.57	0.041664
Summary	0041395520	350,783.31	202.19	0.057640
Summary	0041395585	109,207.45	43.19	0.039549
Summary	0041396092	56,521.39	1.41	0.002495
Summary	0041396318	170,177.98	88.63	0.052081
Summary	0041396377	152,975.34	111.54	0.072914
Summary	0041396539	246,818.19	45.70	0.018516
Summary	0041396575	412,040.58	66.20	0.016066
Summary	0041396831	163,043.02	88.13	0.054053
Summary	0041397074	136,537.57	75.13	0.055025
Summary	0041397870	215,097.60	191.63	0.089090

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041398182	181,921.33	38.55	0.021190
Summary	0041398286	412,982.84	344.15	0.083333
Summary	0041398830	237,382.58	49.45	0.020831
Summary	0041399177	286,993.99	74.95	0.026116
Summary	0041400508	243,778.06	53.91	0.022114
Summary	0041400854	183,666.21	210.45	0.114583
Summary	0041400884	260,783.51	162.99	0.062500
Summary	0041401192	680,925.80	922.09	0.135417
Summary	0041401603	260,550.60	13.96	0.005358
Summary	0041401835	87,139.61	90.77	0.104166
Summary	0041402859	195,546.94	142.59	0.072919
Summary	0041402878	331,325.07	306.07	0.092378
Summary	0041403561	170,461.85	88.78	0.052082
Summary	0041403896	282,302.93	55.67	0.019720
Summary	0041403984	106,555.19	33.30	0.031251
Summary	0041404443	381,630.87	7.25	0.001900
Summary	0041404465	181,893.28	37.89	0.020831
Summary	0041404716	50,561.59	12.40	0.024525
Summary	0041404931	146,109.06	39.16	0.026802
Summary	0041405175	417,818.71	348.18	0.083333
Summary	0041405177	201,260.47	51.17	0.025425
Summary	0041405441	301,955.95	408.90	0.135417
Summary	0041405479	286,458.86	179.04	0.062501
Summary	0041405709	261,149.08	326.44	0.125001
Summary	0041405938	479,494.10	257.25	0.053650
Summary	0041406819	163,940.00	28.27	0.017244
Summary	0041406837	265,130.89	10.33	0.003896
Summary	0041406957	206,846.69	13.44	0.006498
Summary	0041407016	142,794.95	16.26	0.011387
Summary	0041407847	382,689.04	438.50	0.114584
Summary	0041408004	282,303.08	114.84	0.040680
Summary	0041408212	375,429.08	222.31	0.059215
Summary	0041408525	173,334.35	24.89	0.014360
Summary	0041408961	281,094.35	351.37	0.125001

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 25-Jul-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041408963	367,042.35	573.50	0.156249
Summary	0041409123	385,841.70	40.19	0.010416
Summary	0041409362	304,400.71	71.68	0.023548
Summary	0041409553	488,568.51	661.60	0.135416
Summary	0041409573	218,555.86	167.57	0.076671
Summary	0041409646	344,539.43	215.34	0.062501
Summary	0041409777	348,979.74	52.70	0.015101
Summary	0041409899	255,906.28	133.28	0.052082
Summary	0041410407	354,574.85	73.87	0.020833
Summary	0041410460	211,594.44	59.51	0.028125
Summary	0041410517	316,512.78	296.73	0.093750
Summary	0041410819	130,115.27	13.55	0.010414
Summary	0041411292	412,108.43	300.50	0.072918
Summary	0041411406	98,888.29	13.75	0.013905
Summary	0041411491	88,327.78	13.79	0.015612
Summary	0041411697	423,750.31	750.39	0.177083
Summary	0041412050	442,758.85	95.09	0.021477
Summary	0041412795	353,649.96	221.03	0.062500
Summary	0041414025	384,304.31	530.67	0.138086
Summary	0041415748	359,863.33	80.98	0.022503
Summary	0041416125	134,268.91	139.86	0.104164
Summary	0041416262	333,476.00	173.69	0.052085
Summary	0041416340	286,772.92	149.36	0.052083
Summary	0041416469	520,337.50	48.40	0.009302
Summary	0041416482	261,529.69	81.73	0.031251
Summary	0041416617	376,570.63	106.30	0.028228
Summary	0041417137	212,633.95	24.94	0.011729
Summary	0041417180	621,739.41	453.35	0.072916
Summary	0041417282	520,679.63	433.90	0.083333
Summary	0041417293	222,592.87	197.21	0.088597
Summary	0041417479	153,483.46	2.52	0.001642
Summary	0041418336	526,614.60	83.81	0.015915
Summary	0041418981	330,322.65	61.31	0.018561
Summary	0041419022	181,432.03	71.64	0.039486

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041419091	350,956.99	281.41	0.080184
Summary	0041419244	131,745.55	205.85	0.156248
Summary	0041419616	406,990.85	258.97	0.063630
Summary	0041419785	173,286.56	126.35	0.072914
Summary	0041419870	324,314.83	608.09	0.187500
Summary	0041420908	232,216.75	241.89	0.104166
Summary	0041421021	97,804.76	56.33	0.057594
Summary	0041421565	139,531.69	40.81	0.029248
Summary	0041421808	250,552.83	113.74	0.045396
Summary	0041421950	136,834.95	49.69	0.036314
Summary	0041422165	121,400.54	11.78	0.009703
Summary	0041422243	137,528.02	71.63	0.052084
Summary	0041422531	177,929.80	232.84	0.130861
Summary	0041422918	159,107.13	24.83	0.015606
Summary	0041423287	303,583.30	252.99	0.083335
Summary	0041423292	235,097.29	218.44	0.092915
Summary	0041423374	299,294.58	155.88	0.052082
Summary	0041423423	220,119.53	160.50	0.072915
Summary	0041423449	271,010.31	112.92	0.041666
Summary	0041423669	280,010.21	112.00	0.039999
Summary	0041423813	310,727.59	258.94	0.083333
Summary	0041424064	54,502.31	42.28	0.077575
Summary	0041425013	397,601.17	111.89	0.028141
Summary	0041425221	178,126.21	241.21	0.135415
Summary	0041425767	283,952.92	115.89	0.040813
Summary	0041425814	127,693.61	21.99	0.017221
Summary	0041425858	152,190.30	31.63	0.020783
Summary	0041426280	369,812.36	121.28	0.032795
Summary	0041426320	133,098.46	138.64	0.104163
Summary	0041426351	128,823.82	93.93	0.072914
Summary	0041426766	610,118.56	508.43	0.083333
Summary	0041427099	132,098.96	168.47	0.127533
Summary	0041427828	287,243.38	19.77	0.006883
Summary	0041428437	347,068.99	108.46	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041428526	233,111.10	218.54	0.093749
Summary	0041428582	276,465.73	2.21	0.000799
Summary	0041428618	341,378.60	142.24	0.041666
Summary	0041428864	206,610.39	2.62	0.001268
Summary	0041429794	264,744.49	248.20	0.093751
Summary	0041429889	197,585.39	20.31	0.010279
Summary	0041429945	388,096.74	24.20	0.006236
Summary	0041429974	170,976.16	47.88	0.028004
Summary	0041430054	160,279.88	116.87	0.072916
Summary	0041430071	308,534.58	321.39	0.104167
Summary	0041430333	282,086.68	79.03	0.028016
Summary	0041430761	193,648.86	40.34	0.020832
Summary	0041430858	376,683.60	39.24	0.010417
Summary	0041431006	217,882.10	13.85	0.006357
Summary	0041431366	375,451.97	520.50	0.138633
Summary	0041431540	440,156.48	592.38	0.134584
Summary	0041432453	324,418.82	136.23	0.041992
Summary	0041432722	240,034.85	96.85	0.040348
Summary	0041433197	423,530.50	441.18	0.104167
Summary	0041433409	373,340.48	127.55	0.034165
Summary	0041433508	138,501.92	65.75	0.047472
Summary	0041433541	291,678.37	394.98	0.135416
Summary	0041433581	265,397.74	100.11	0.037721
Summary	0041434149	105,153.43	65.72	0.062499
Summary	0041434169	331,068.97	75.09	0.022681
Summary	0041434865	313,351.37	293.77	0.093751
Summary	0041434890	200,071.14	237.73	0.118823
Summary	0041435155	126,327.32	15.56	0.012317
Summary	0041435432	145,140.07	106.68	0.073501

Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	306,460.22	6,883.73	2.246

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041400153	306,460.22	6,883.73	2.246

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	839,354.37	22,362.22	57,191.53	6.814

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041330351	267,291.70	(251.45)	29,783.85	11.143
0041334079	71,740.57	140.00	4,561.94	6.359
0041345162	143,410.30	(277.61)	13,429.21	9.364
0041351885	227,247.60	7,744.32	5,838.35	2.569
0041358456	129,664.20	15,006.96	3,578.18	2.760

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Distribution Date: 25-Jul-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
156	28,332,220.02	832,005.34	2.937

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041310102	180,248.40	(61,480.79)	(34.109)
0041311120	241,150.54	19,636.79	8.143
0041311207	208,993.34	(6,932.12)	(3.317)
0041311390	110,628.75	19,515.49	17.641
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	4,489.48	2.992
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	(15,931.87)	(15.728)
0041320149	107,858.02	(69,935.96)	(64.841)
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	17,061.70	15.715
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	28,626.92	46.367
0041325704	224,364.33	6,528.43	2.910
0041326681	102,187.96	38,076.02	37.261
0041327539	172,209.69	(2,505.07)	(1.455)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041327857	60,712.58	3,041.83	5.010
0041327975	147,120.37	1,279.49	0.870
0041328224	228,409.39	14,857.25	6.505
0041329877	305,476.35	(42,022.47)	(13.756)
0041330351	267,291.70	29,783.85	11.143
0041331260	194,653.01	(38,911.08)	(19.990)
0041331650	311,209.19	(1,759.31)	(0.565)
0041331688	153,531.28	(23,654.41)	(15.407)
0041331760	117,795.51	13,168.79	11.179
0041332243	232,608.57	24,335.44	10.462
0041332630	244,108.48	23,579.30	9.659
0041334079	71,740.57	4,561.94	6.359
0041334108	67,811.51	(6,681.33)	(9.853)
0041334452	306,416.65	6,493.05	2.119
0041334693	88,057.48	(7,761.42)	(8.814)
0041335415	200,922.90	6,124.63	3.048
0041336001	101,834.70	(251.91)	(0.247)
0041336256	100,268.46	5,764.81	5.749
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
0041345162	143,410.30	13,429.21	9.364
0041345971	204,189.45	1,654.77	0.810

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041351885	227,247.60	5,838.35	2.569
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
0041358005	91,241.13	(50,102.43)	(54.912)
0041358456	129,664.20	3,578.18	2.760
0041358827	179,666.75	(4,045.09)	(2.251)
0041360359	393,905.65	(2,680.25)	(0.680)
0041361607	397,864.78	3,883.45	0.976
0041363554	53,060.67	6,029.84	11.364
0041364311	215,019.69	(13,029.30)	(6.060)
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
0041365914	170,289.74	3,822.65	2.245
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041379348	247,042.31	2,048.86	0.829
0041379353	117,830.45	33,964.49	28.825
0041380303	198,999.78	3,478.55	1.748
0041382678	56,358.92	6,888.69	12.223
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)
0041384028	47,350.99	12,495.10	26.388
0041385771	281,267.77	5,513.67	1.960
0041387507	88,892.77	3,997.26	4.497
0041388240	161,908.02	2,978.23	1.839
0041388549	362,617.95	48,097.00	13.264
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
0041393138	98,477.13	3,194.72	3.244
0041394464	68,035.91	16,366.97	24.056
0041394477	49,042.03	(945.93)	(1.929)
0041395214	379,218.54	18,010.82	4.749
0041395924	130,170.89	9,252.18	7.108
0041397731	193,434.35	27,024.94	13.971
0041397975	245,460.51	49,952.14	20.350
0041398120	47,759.17	18,834.01	39.435
0041399148	351,822.77	(2,413.00)	(0.686)
0041400153	306,460.22	6,883.73	2.246

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0041406289	140,720.17	2,562.51	1.821
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
0041408601	368,914.26	(68,873.61)	(18.669)
0041409115	47,092.11	(8,974.48)	(19.057)
0041410129	66,171.58	(291.93)	(0.441)
0041410726	286,548.10	16,061.24	5.605
0041411992	209,676.10	2,622.53	1.251
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	27,421.42	10.922
0041417852	161,319.35	185,879.30	115.224
0041417868	240,864.30	9,875.05	4.100
0041418143	73,190.02	2,455.61	3.355
0041418307	79,833.78	17,521.64	21.948
0041418394	115,028.06	(3,670.91)	(3.191)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	25,770.62	19.053
0041426796	383,103.57	59,338.44	15.489
0041427625	209,324.80	20,969.44	10.018
0041430104	159,445.46	(4,643.42)	(2.912)
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
0041434042	149,153.35	14,432.34	9.676
0041434297	324,183.41	26,666.43	8.226
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	1,145,814.59	29,245.95	0.000 %	0	0.00	0.00	0.000 %	6	1,145,814.59	29,245.95	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	0041330351	278,000.00	4.500 %	MN	95.00	360	267,291.70	03/31/2022	(251.45)	29,783.85
Summary	0041334079	75,000.00	4.750 %	IL	94.00	360	71,740.57	05/31/2022	140.00	4,561.94
Summary	0041345162	151,000.00	3.750 %	IA	97.00	360	143,410.30	10/31/2021	(277.61)	13,429.21
Summary	0041351885	235,000.00	3.990 %	OH	95.00	360	227,247.60	03/31/2022	7,744.32	5,838.35
Summary	0041358456	139,000.00	3.875 %	SC	90.00	360	129,664.20	03/31/2022	15,006.96	3,578.18
Summary	0041400153	317,000.00	3.750 %	CO	90.00	360	306,460.22	06/30/2022	6,883.73	6,883.73

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.

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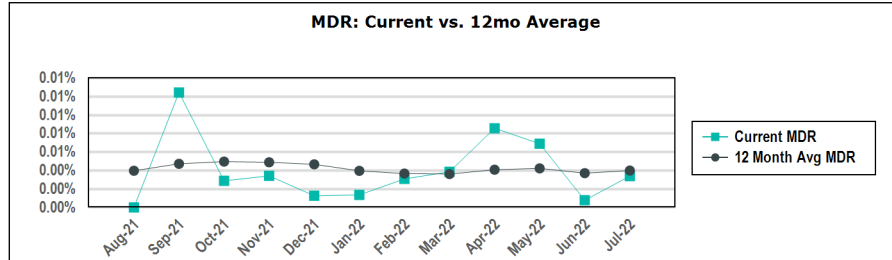
Distribution Date: 25-Jul-2022
07-Jul-2022 9:12:09 AM

Realized Loss Report - Collateral

Summary

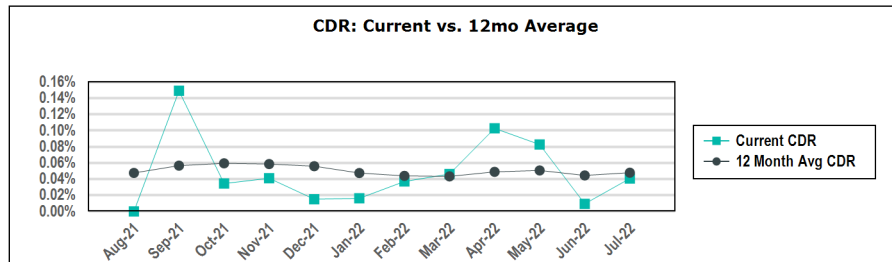
MDR

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



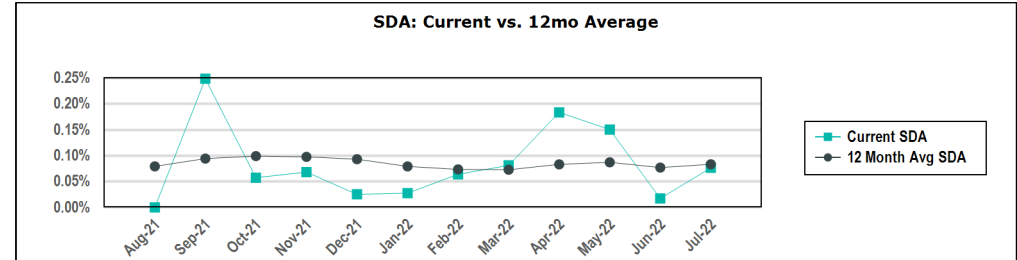
CDR

Current Month 0.041 %
3 Month Average 0.044 %
12 Month Average 0.048 %



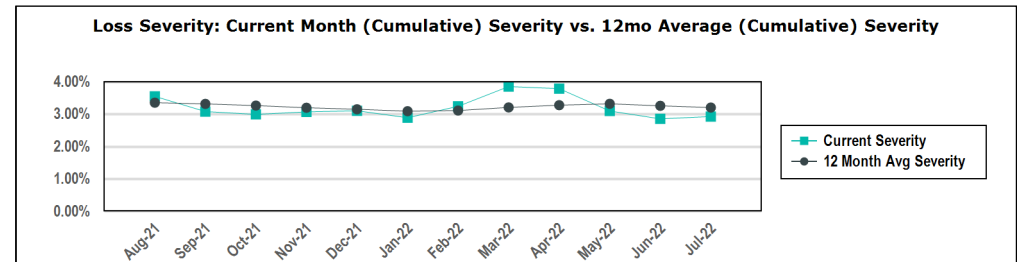
SDA

Current Month 0.077 %
3 Month Average 0.082 %
12 Month Average 0.083 %



Loss Severity

Current Month (Cumulative) 2.937 %
3 Month Average (Cumulative) 2.970 %
12 Month Average (Cumulative) 3.214 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

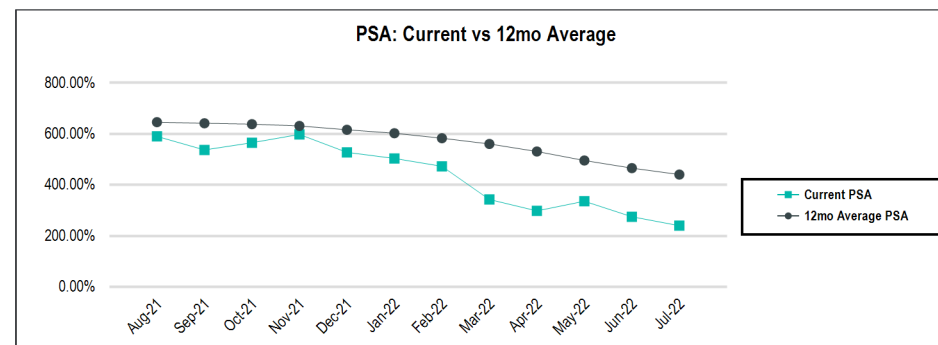
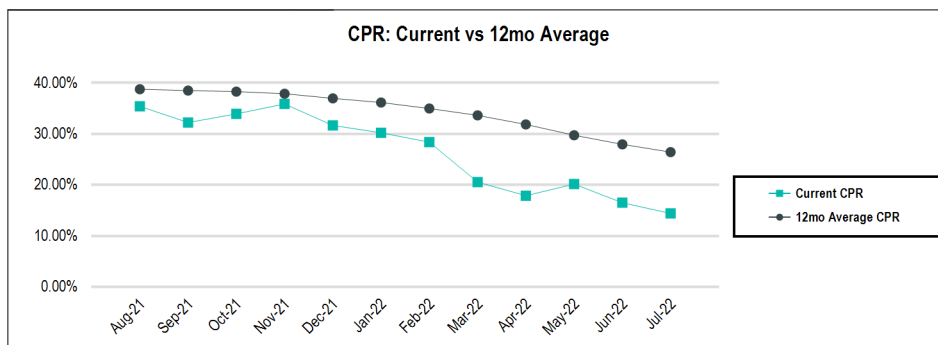
Current Month	1.287 %
3 Month Average	1.545 %
12 Month Average	2.564 %

CPR

Current Month	14.395 %
3 Month Average	17.013 %
12 Month Average	26.426 %

PSA

Current Month	239.922 %
3 Month Average	283.553 %
12 Month Average	440.439 %



Calculation Methodology:

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

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

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

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

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

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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
169	32,113,569.34

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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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Connecticut Avenue Securities

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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.