

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: 26-Sep-2022
 07-Sep-2022 9:42:26 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		08/31/2022	0.00000 %	8,010,535,020.53	0.00	95,270,337.50	0.00	7,915,264,683.04	95,270,337.50	0.00
2M-1	30711XLS1	09/23/2022	3.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	09/23/2022	5.29371 %	16,901,460.29	79,530.16	8,303,114.52	0.00	8,598,345.77	8,382,644.68	0.00
2M-AH		08/31/2022	0.00000 %	889,579.07	0.00	437,020.04	0.00	452,559.03	437,020.04	0.00
2M-2B	30711XLW2	09/23/2022	5.29371 %	200,522,000.00	943,560.28	0.00	0.00	200,522,000.00	943,560.28	0.00
2M-BH		08/31/2022	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2C	30711XLX0	09/23/2022	5.29371 %	200,522,000.00	943,560.28	0.00	0.00	200,522,000.00	943,560.28	0.00
2M-CH		08/31/2022	0.00000 %	10,554,128.00	0.00	0.00	0.00	10,554,128.00	0.00	0.00
2M-2	30711XLT9	09/23/2022	5.29371 %	417,945,460.29	1,966,650.72	8,303,114.52	0.00	409,642,345.77	10,269,765.24	0.00
2M-2H		08/31/2022	0.00000 %	21,997,835.07	0.00	437,020.04	0.00	21,560,815.03	437,020.04	0.00
2B-1	30711XLU6	09/23/2022	7.49371 %	143,230,000.00	954,065.85	0.00	0.00	143,230,000.00	954,065.85	0.00
2B-1H		08/31/2022	0.00000 %	7,538,663.00	0.00	0.00	0.00	7,538,663.00	0.00	0.00
2B-2H		08/31/2022	0.00000 %	149,939,365.32	0.00	0.00	612,152.51	149,327,212.81	0.00	1,441,450.19
2A-I1	30711XLZ5	09/23/2022	2.25000 %	0.00	33,802.92	0.00	0.00	0.00	33,802.92	0.00
2A-I2	30711XMB7	09/23/2022	1.75000 %	0.00	26,291.16	0.00	0.00	0.00	26,291.16	0.00
2A-I3	30711XMD3	09/23/2022	1.25000 %	0.00	18,779.40	0.00	0.00	0.00	18,779.40	0.00
2A-I4	30711XMF8	09/23/2022	0.75000 %	0.00	11,267.64	0.00	0.00	0.00	11,267.64	0.00
2B-I1	30711XMH4	09/23/2022	2.25000 %	0.00	401,044.00	0.00	0.00	0.00	401,044.00	0.00
2B-I2	30711XMK7	09/23/2022	1.75000 %	0.00	311,923.11	0.00	0.00	0.00	311,923.11	0.00
2B-I3	30711XMM3	09/23/2022	1.25000 %	0.00	222,802.22	0.00	0.00	0.00	222,802.22	0.00
2B-I4	30711XMP6	09/23/2022	0.75000 %	0.00	133,681.33	0.00	0.00	0.00	133,681.33	0.00
2C-I1	30711XMR2	09/23/2022	2.25000 %	0.00	401,044.00	0.00	0.00	0.00	401,044.00	0.00
2C-I2	30711XMT8	09/23/2022	1.75000 %	0.00	311,923.11	0.00	0.00	0.00	311,923.11	0.00
2C-I3	30711XMV3	09/23/2022	1.25000 %	0.00	222,802.22	0.00	0.00	0.00	222,802.22	0.00
2C-I4	30711XMX9	09/23/2022	0.75000 %	0.00	133,681.33	0.00	0.00	0.00	133,681.33	0.00
2E-A1	30711XLY8	09/23/2022	3.04371 %	16,901,460.29	45,727.24	8,303,114.52	0.00	8,598,345.77	8,348,841.76	0.00
2E-A2	30711XMA9	09/23/2022	3.54371 %	16,901,460.29	53,239.00	8,303,114.52	0.00	8,598,345.77	8,356,353.52	0.00
2E-A3	30711XMC5	09/23/2022	4.04371 %	16,901,460.29	60,750.76	8,303,114.52	0.00	8,598,345.77	8,363,865.28	0.00
2E-A4	30711XME1	09/23/2022	4.54371 %	16,901,460.29	68,262.52	8,303,114.52	0.00	8,598,345.77	8,371,377.04	0.00
2E-B1	30711XMG6	09/23/2022	3.04371 %	200,522,000.00	542,516.28	0.00	0.00	200,522,000.00	542,516.28	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:26 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	09/23/2022	3.54371 %	200,522,000.00	631,637.17	0.00	0.00	200,522,000.00	631,637.17	0.00
2E-B3	30711XML5	09/23/2022	4.04371 %	200,522,000.00	720,758.06	0.00	0.00	200,522,000.00	720,758.06	0.00
2E-B4	30711XMN1	09/23/2022	4.54371 %	200,522,000.00	809,878.95	0.00	0.00	200,522,000.00	809,878.95	0.00
2E-C1	30711XMQ4	09/23/2022	3.04371 %	200,522,000.00	542,516.28	0.00	0.00	200,522,000.00	542,516.28	0.00
2E-C2	30711XMS0	09/23/2022	3.54371 %	200,522,000.00	631,637.17	0.00	0.00	200,522,000.00	631,637.17	0.00
2E-C3	30711XMU5	09/23/2022	4.04371 %	200,522,000.00	720,758.06	0.00	0.00	200,522,000.00	720,758.06	0.00
2E-C4	30711XMW1	09/23/2022	4.54371 %	200,522,000.00	809,878.95	0.00	0.00	200,522,000.00	809,878.95	0.00
2E-D1	30711XMY7	09/23/2022	3.04371 %	217,423,460.29	588,243.52	8,303,114.52	0.00	209,120,345.77	8,891,358.04	0.00
2E-D2	30711XMZ4	09/23/2022	3.54371 %	217,423,460.29	684,876.17	8,303,114.52	0.00	209,120,345.77	8,987,990.69	0.00
2E-D3	30711XNA8	09/23/2022	4.04371 %	217,423,460.29	781,508.82	8,303,114.52	0.00	209,120,345.77	9,084,623.34	0.00
2E-D4	30711XNB6	09/23/2022	4.54371 %	217,423,460.29	878,141.47	8,303,114.52	0.00	209,120,345.77	9,181,255.99	0.00
2E-D5	30711XNC4	09/23/2022	5.29371 %	217,423,460.29	1,023,090.44	8,303,114.52	0.00	209,120,345.77	9,326,204.96	0.00
2E-F1	30711XND2	09/23/2022	3.04371 %	401,044,000.00	1,085,032.56	0.00	0.00	401,044,000.00	1,085,032.56	0.00
2E-F2	30711XNE0	09/23/2022	3.54371 %	401,044,000.00	1,263,274.34	0.00	0.00	401,044,000.00	1,263,274.34	0.00
2E-F3	30711XNF7	09/23/2022	4.04371 %	401,044,000.00	1,441,516.12	0.00	0.00	401,044,000.00	1,441,516.12	0.00
2E-F4	30711XNG5	09/23/2022	4.54371 %	401,044,000.00	1,619,757.90	0.00	0.00	401,044,000.00	1,619,757.90	0.00
2E-F5	30711XNH3	09/23/2022	5.29371 %	401,044,000.00	1,887,120.56	0.00	0.00	401,044,000.00	1,887,120.56	0.00
2X-1	30711XNJ9	09/23/2022	2.25000 %	0.00	434,846.92	0.00	0.00	0.00	434,846.92	0.00
2X-2	30711XNK6	09/23/2022	1.75000 %	0.00	338,214.27	0.00	0.00	0.00	338,214.27	0.00
2X-3	30711XNL4	09/23/2022	1.25000 %	0.00	241,581.62	0.00	0.00	0.00	241,581.62	0.00
2X-4	30711XNM2	09/23/2022	0.75000 %	0.00	144,948.97	0.00	0.00	0.00	144,948.97	0.00
2Y-1	30711XNN0	09/23/2022	2.25000 %	0.00	802,088.00	0.00	0.00	0.00	802,088.00	0.00
2Y-2	30711XNP5	09/23/2022	1.75000 %	0.00	623,846.22	0.00	0.00	0.00	623,846.22	0.00
2Y-3	30711XNQ3	09/23/2022	1.25000 %	0.00	445,604.44	0.00	0.00	0.00	445,604.44	0.00
2Y-4	30711XNR1	09/23/2022	0.75000 %	0.00	267,362.67	0.00	0.00	0.00	267,362.67	0.00
Totals				13,955,248,782.18	27,305,025.18	187,478,637.30	612,152.51	13,767,157,992.38	214,783,662.48	1,441,450.19

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

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:26 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	8,010,535,020.53	17,181,118.26	78,089,219.24	0.00	0.00	95,270,337.50	7,915,264,683.04	0.27343439	95,270,337.50
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	16,901,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	8,598,345.77	0.04287981	8,303,114.52
2M-AH	10,554,128.00	889,579.07	79,430.44	357,589.61	0.00	0.00	437,020.04	452,559.03	0.04287981	437,020.04
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	417,945,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	409,642,345.77	0.68095994	8,303,114.52
2M-2H	31,662,384.00	21,997,835.07	79,430.44	357,589.61	0.00	0.00	437,020.04	21,560,815.03	0.68095994	437,020.04
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	149,939,365.32	0.00	0.00	0.00	612,152.51	612,152.51	149,327,212.81	0.99043932	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	16,901,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	8,598,345.77	0.04287981	8,303,114.52
2E-A2	200,522,000.00	16,901,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	8,598,345.77	0.04287981	8,303,114.52
2E-A3	200,522,000.00	16,901,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	8,598,345.77	0.04287981	8,303,114.52
2E-A4	200,522,000.00	16,901,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	8,598,345.77	0.04287981	8,303,114.52
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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Distribution Date: 26-Sep-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	217,423,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	209,120,345.77	0.52143991	8,303,114.52
2E-D2	401,044,000.00	217,423,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	209,120,345.77	0.52143991	8,303,114.52
2E-D3	401,044,000.00	217,423,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	209,120,345.77	0.52143991	8,303,114.52
2E-D4	401,044,000.00	217,423,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	209,120,345.77	0.52143991	8,303,114.52
2E-D5	401,044,000.00	217,423,460.29	1,509,129.87	6,793,984.65	0.00	0.00	8,303,114.52	209,120,345.77	0.52143991	8,303,114.52
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	13,955,248,782.18	33,940,407.71	153,538,229.61	0.00	612,152.51	188,090,789.81	13,767,157,992.38	0.37004843	187,478,637.30

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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	276.72551954	0.59352513	2.69760755	0.00000000	0.00000000	3.29113269	273.43438685	0.27343439	3.29113269
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	84.28731157	7.52600647	33.88149255	0.00000000	0.00000000	41.40749903	42.87981254	0.04287981	41.40749903
2M-AH	10,554,128.00	84.28731109	7.52600689	33.88149263	0.00000000	0.00000000	41.40749856	42.87981252	0.04287981	41.40749856
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	694.76243719	2.50866882	11.29383085	0.00000000	0.00000000	13.80249968	680.95993751	0.68095994	13.80249968
2M-2H	31,662,384.00	694.76243703	2.50866896	11.29383088	0.00000000	0.00000000	13.80249952	680.95993751	0.68095994	13.80249952
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	994.49953549	0.00000000	0.00000000	0.00000000	4.06021051	4.06021051	990.43932498	0.99043932	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	84.28731157	7.52600647	33.88149255	0.00000000	0.00000000	41.40749903	42.87981254	0.04287981	41.40749903
2E-A2	200,522,000.00	84.28731157	7.52600647	33.88149255	0.00000000	0.00000000	41.40749903	42.87981254	0.04287981	41.40749903
2E-A3	200,522,000.00	84.28731157	7.52600647	33.88149255	0.00000000	0.00000000	41.40749903	42.87981254	0.04287981	41.40749903
2E-A4	200,522,000.00	84.28731157	7.52600647	33.88149255	0.00000000	0.00000000	41.40749903	42.87981254	0.04287981	41.40749903
2E-B1	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	200,522,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
07-Sep-2022 9:42:26 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	542.14365578	3.76300324	16.94074628	0.00000000	0.00000000	20.70374951	521.43990627	0.52143991	20.70374951
2E-D2	401,044,000.00	542.14365578	3.76300324	16.94074628	0.00000000	0.00000000	20.70374951	521.43990627	0.52143991	20.70374951
2E-D3	401,044,000.00	542.14365578	3.76300324	16.94074628	0.00000000	0.00000000	20.70374951	521.43990627	0.52143991	20.70374951
2E-D4	401,044,000.00	542.14365578	3.76300324	16.94074628	0.00000000	0.00000000	20.70374951	521.43990627	0.52143991	20.70374951
2E-D5	401,044,000.00	542.14365578	3.76300324	16.94074628	0.00000000	0.00000000	20.70374951	521.43990627	0.52143991	20.70374951
2E-F1	401,044,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	401,044,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	401,044,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	401,044,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	401,044,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 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 %	8,010,535,020.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,915,264,683.04
2M-1	N/A	N/A	3.29371 %	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	08/25/22 - 09/25/22	32	5.29371 %	16,901,460.29	79,530.16	0.00	0.00	0.00	0.00	79,530.16	0.00	8,598,345.77
2M-AH	N/A	N/A	0.00000 %	889,579.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	452,559.03
2M-2B	08/25/22 - 09/25/22	32	5.29371 %	200,522,000.00	943,560.28	0.00	0.00	0.00	0.00	943,560.28	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	08/25/22 - 09/25/22	32	5.29371 %	200,522,000.00	943,560.28	0.00	0.00	0.00	0.00	943,560.28	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	08/25/22 - 09/25/22	32	5.29371 %	417,945,460.29	1,966,650.72	0.00	0.00	0.00	0.00	1,966,650.72	0.00	409,642,345.77
2M-2H	N/A	N/A	0.00000 %	21,997,835.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,560,815.03
2B-1	08/25/22 - 09/25/22	32	7.49371 %	143,230,000.00	954,065.85	0.00	0.00	0.00	0.00	954,065.85	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 %	149,939,365.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,327,212.81
2A-I1	08/25/22 - 09/25/22	32	2.25000 %	16,901,460.29	33,802.92	0.00	0.00	0.00	0.00	33,802.92	0.00	8,598,345.77
2A-I2	08/25/22 - 09/25/22	32	1.75000 %	16,901,460.29	26,291.16	0.00	0.00	0.00	0.00	26,291.16	0.00	8,598,345.77
2A-I3	08/25/22 - 09/25/22	32	1.25000 %	16,901,460.29	18,779.40	0.00	0.00	0.00	0.00	18,779.40	0.00	8,598,345.77
2A-I4	08/25/22 - 09/25/22	32	0.75000 %	16,901,460.29	11,267.64	0.00	0.00	0.00	0.00	11,267.64	0.00	8,598,345.77
2B-I1	08/25/22 - 09/25/22	32	2.25000 %	200,522,000.00	401,044.00	0.00	0.00	0.00	0.00	401,044.00	0.00	200,522,000.00
2B-I2	08/25/22 - 09/25/22	32	1.75000 %	200,522,000.00	311,923.11	0.00	0.00	0.00	0.00	311,923.11	0.00	200,522,000.00
2B-I3	08/25/22 - 09/25/22	32	1.25000 %	200,522,000.00	222,802.22	0.00	0.00	0.00	0.00	222,802.22	0.00	200,522,000.00
2B-I4	08/25/22 - 09/25/22	32	0.75000 %	200,522,000.00	133,681.33	0.00	0.00	0.00	0.00	133,681.33	0.00	200,522,000.00
2C-I1	08/25/22 - 09/25/22	32	2.25000 %	200,522,000.00	401,044.00	0.00	0.00	0.00	0.00	401,044.00	0.00	200,522,000.00
2C-I2	08/25/22 - 09/25/22	32	1.75000 %	200,522,000.00	311,923.11	0.00	0.00	0.00	0.00	311,923.11	0.00	200,522,000.00
2C-I3	08/25/22 - 09/25/22	32	1.25000 %	200,522,000.00	222,802.22	0.00	0.00	0.00	0.00	222,802.22	0.00	200,522,000.00
2C-I4	08/25/22 - 09/25/22	32	0.75000 %	200,522,000.00	133,681.33	0.00	0.00	0.00	0.00	133,681.33	0.00	200,522,000.00
2E-A1	08/25/22 - 09/25/22	32	3.04371 %	16,901,460.29	45,727.24	0.00	0.00	0.00	0.00	45,727.24	0.00	8,598,345.77
2E-A2	08/25/22 - 09/25/22	32	3.54371 %	16,901,460.29	53,239.00	0.00	0.00	0.00	0.00	53,239.00	0.00	8,598,345.77
2E-A3	08/25/22 - 09/25/22	32	4.04371 %	16,901,460.29	60,750.76	0.00	0.00	0.00	0.00	60,750.76	0.00	8,598,345.77
2E-A4	08/25/22 - 09/25/22	32	4.54371 %	16,901,460.29	68,262.52	0.00	0.00	0.00	0.00	68,262.52	0.00	8,598,345.77
2E-B1	08/25/22 - 09/25/22	32	3.04371 %	200,522,000.00	542,516.28	0.00	0.00	0.00	0.00	542,516.28	0.00	200,522,000.00
2E-B2	08/25/22 - 09/25/22	32	3.54371 %	200,522,000.00	631,637.17	0.00	0.00	0.00	0.00	631,637.17	0.00	200,522,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 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	08/25/22 - 09/25/22	32	4.04371 %	200,522,000.00	720,758.06	0.00	0.00	0.00	0.00	720,758.06	0.00	200,522,000.00
2E-B4	08/25/22 - 09/25/22	32	4.54371 %	200,522,000.00	809,878.95	0.00	0.00	0.00	0.00	809,878.95	0.00	200,522,000.00
2E-C1	08/25/22 - 09/25/22	32	3.04371 %	200,522,000.00	542,516.28	0.00	0.00	0.00	0.00	542,516.28	0.00	200,522,000.00
2E-C2	08/25/22 - 09/25/22	32	3.54371 %	200,522,000.00	631,637.17	0.00	0.00	0.00	0.00	631,637.17	0.00	200,522,000.00
2E-C3	08/25/22 - 09/25/22	32	4.04371 %	200,522,000.00	720,758.06	0.00	0.00	0.00	0.00	720,758.06	0.00	200,522,000.00
2E-C4	08/25/22 - 09/25/22	32	4.54371 %	200,522,000.00	809,878.95	0.00	0.00	0.00	0.00	809,878.95	0.00	200,522,000.00
2E-D1	08/25/22 - 09/25/22	32	3.04371 %	217,423,460.29	588,243.52	0.00	0.00	0.00	0.00	588,243.52	0.00	209,120,345.77
2E-D2	08/25/22 - 09/25/22	32	3.54371 %	217,423,460.29	684,876.17	0.00	0.00	0.00	0.00	684,876.17	0.00	209,120,345.77
2E-D3	08/25/22 - 09/25/22	32	4.04371 %	217,423,460.29	781,508.82	0.00	0.00	0.00	0.00	781,508.82	0.00	209,120,345.77
2E-D4	08/25/22 - 09/25/22	32	4.54371 %	217,423,460.29	878,141.47	0.00	0.00	0.00	0.00	878,141.47	0.00	209,120,345.77
2E-D5	08/25/22 - 09/25/22	32	5.29371 %	217,423,460.29	1,023,090.44	0.00	0.00	0.00	0.00	1,023,090.44	0.00	209,120,345.77
2E-F1	08/25/22 - 09/25/22	32	3.04371 %	401,044,000.00	1,085,032.56	0.00	0.00	0.00	0.00	1,085,032.56	0.00	401,044,000.00
2E-F2	08/25/22 - 09/25/22	32	3.54371 %	401,044,000.00	1,263,274.34	0.00	0.00	0.00	0.00	1,263,274.34	0.00	401,044,000.00
2E-F3	08/25/22 - 09/25/22	32	4.04371 %	401,044,000.00	1,441,516.12	0.00	0.00	0.00	0.00	1,441,516.12	0.00	401,044,000.00
2E-F4	08/25/22 - 09/25/22	32	4.54371 %	401,044,000.00	1,619,757.90	0.00	0.00	0.00	0.00	1,619,757.90	0.00	401,044,000.00
2E-F5	08/25/22 - 09/25/22	32	5.29371 %	401,044,000.00	1,887,120.56	0.00	0.00	0.00	0.00	1,887,120.56	0.00	401,044,000.00
2X-1	08/25/22 - 09/25/22	32	2.25000 %	217,423,460.29	434,846.92	0.00	0.00	0.00	0.00	434,846.92	0.00	209,120,345.77
2X-2	08/25/22 - 09/25/22	32	1.75000 %	217,423,460.29	338,214.27	0.00	0.00	0.00	0.00	338,214.27	0.00	209,120,345.77
2X-3	08/25/22 - 09/25/22	32	1.25000 %	217,423,460.29	241,581.62	0.00	0.00	0.00	0.00	241,581.62	0.00	209,120,345.77
2X-4	08/25/22 - 09/25/22	32	0.75000 %	217,423,460.29	144,948.97	0.00	0.00	0.00	0.00	144,948.97	0.00	209,120,345.77
2Y-1	08/25/22 - 09/25/22	32	2.25000 %	401,044,000.00	802,088.00	0.00	0.00	0.00	0.00	802,088.00	0.00	401,044,000.00
2Y-2	08/25/22 - 09/25/22	32	1.75000 %	401,044,000.00	623,846.22	0.00	0.00	0.00	0.00	623,846.22	0.00	401,044,000.00
2Y-3	08/25/22 - 09/25/22	32	1.25000 %	401,044,000.00	445,604.44	0.00	0.00	0.00	0.00	445,604.44	0.00	401,044,000.00
2Y-4	08/25/22 - 09/25/22	32	0.75000 %	401,044,000.00	267,362.67	0.00	0.00	0.00	0.00	267,362.67	0.00	401,044,000.00
Totals					27,305,025.18	0.00	0.00	0.00	0.00	27,305,025.18	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 26-Sep-2022
07-Sep-2022 9:42:27 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 %	276.72551954	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	273.43438685
2M-1	257,814,000.00	3.29371 %	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	5.29371 %	84.28731157	0.39661563	0.00000000	0.00000000	0.00000000	0.00000000	0.39661563	0.00000000	42.87981254
2M-AH	10,554,128.00	0.00000 %	84.28731109	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	42.87981252
2M-2B	200,522,000.00	5.29371 %	1000.00000000	4.70551999	0.00000000	0.00000000	0.00000000	0.00000000	4.70551999	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	5.29371 %	1000.00000000	4.70551999	0.00000000	0.00000000	0.00000000	0.00000000	4.70551999	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	5.29371 %	694.76243719	3.26921854	0.00000000	0.00000000	0.00000000	0.00000000	3.26921854	0.00000000	680.95993751
2M-2H	31,662,384.00	0.00000 %	694.76243703	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	680.95993751
2B-1	143,230,000.00	7.49371 %	1000.00000000	6.66107554	0.00000000	0.00000000	0.00000000	0.00000000	6.66107554	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 %	994.49953549	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.43932498
2A-I1	0.00	2.25000 %	84.28731157	0.16857462	0.00000000	0.00000000	0.00000000	0.00000000	0.16857462	0.00000000	42.87981254
2A-I2	0.00	1.75000 %	84.28731157	0.13111359	0.00000000	0.00000000	0.00000000	0.00000000	0.13111359	0.00000000	42.87981254
2A-I3	0.00	1.25000 %	84.28731157	0.09365257	0.00000000	0.00000000	0.00000000	0.00000000	0.09365257	0.00000000	42.87981254
2A-I4	0.00	0.75000 %	84.28731157	0.05619154	0.00000000	0.00000000	0.00000000	0.00000000	0.05619154	0.00000000	42.87981254
2B-I1	0.00	2.25000 %	1000.00000000	2.00000000	0.00000000	0.00000000	0.00000000	0.00000000	2.00000000	0.00000000	1000.00000000
2B-I2	0.00	1.75000 %	1000.00000000	1.55555555	0.00000000	0.00000000	0.00000000	0.00000000	1.55555555	0.00000000	1000.00000000
2B-I3	0.00	1.25000 %	1000.00000000	1.11111110	0.00000000	0.00000000	0.00000000	0.00000000	1.11111110	0.00000000	1000.00000000
2B-I4	0.00	0.75000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
2C-I1	0.00	2.25000 %	1000.00000000	2.00000000	0.00000000	0.00000000	0.00000000	0.00000000	2.00000000	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.55555555	0.00000000	0.00000000	0.00000000	0.00000000	1.55555555	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.11111110	0.00000000	0.00000000	0.00000000	0.00000000	1.11111110	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
2E-A1	200,522,000.00	3.04371 %	84.28731157	0.22804101	0.00000000	0.00000000	0.00000000	0.00000000	0.22804101	0.00000000	42.87981254
2E-A2	200,522,000.00	3.54371 %	84.28731157	0.26550204	0.00000000	0.00000000	0.00000000	0.00000000	0.26550204	0.00000000	42.87981254
2E-A3	200,522,000.00	4.04371 %	84.28731157	0.30296307	0.00000000	0.00000000	0.00000000	0.00000000	0.30296307	0.00000000	42.87981254

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Series 2017-C04



Distribution Date: 26-Sep-2022
07-Sep-2022 9:42:27 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	200,522,000.00	4.54371 %	84.28731157	0.34042409	0.00000000	0.00000000	0.00000000	0.00000000	0.34042409	0.00000000	42.87981254
2E-B1	200,522,000.00	3.04371 %	1000.00000000	2.70551999	0.00000000	0.00000000	0.00000000	0.00000000	2.70551999	0.00000000	1000.00000000
2E-B2	200,522,000.00	3.54371 %	1000.00000000	3.14996444	0.00000000	0.00000000	0.00000000	0.00000000	3.14996444	0.00000000	1000.00000000
2E-B3	200,522,000.00	4.04371 %	1000.00000000	3.59440889	0.00000000	0.00000000	0.00000000	0.00000000	3.59440889	0.00000000	1000.00000000
2E-B4	200,522,000.00	4.54371 %	1000.00000000	4.03885334	0.00000000	0.00000000	0.00000000	0.00000000	4.03885334	0.00000000	1000.00000000
2E-C1	200,522,000.00	3.04371 %	1000.00000000	2.70551999	0.00000000	0.00000000	0.00000000	0.00000000	2.70551999	0.00000000	1000.00000000
2E-C2	200,522,000.00	3.54371 %	1000.00000000	3.14996444	0.00000000	0.00000000	0.00000000	0.00000000	3.14996444	0.00000000	1000.00000000
2E-C3	200,522,000.00	4.04371 %	1000.00000000	3.59440889	0.00000000	0.00000000	0.00000000	0.00000000	3.59440889	0.00000000	1000.00000000
2E-C4	200,522,000.00	4.54371 %	1000.00000000	4.03885334	0.00000000	0.00000000	0.00000000	0.00000000	4.03885334	0.00000000	1000.00000000
2E-D1	401,044,000.00	3.04371 %	542.14365578	1.46678050	0.00000000	0.00000000	0.00000000	0.00000000	1.46678050	0.00000000	521.43990627
2E-D2	401,044,000.00	3.54371 %	542.14365578	1.70773324	0.00000000	0.00000000	0.00000000	0.00000000	1.70773324	0.00000000	521.43990627
2E-D3	401,044,000.00	4.04371 %	542.14365578	1.94868598	0.00000000	0.00000000	0.00000000	0.00000000	1.94868598	0.00000000	521.43990627
2E-D4	401,044,000.00	4.54371 %	542.14365578	2.18963872	0.00000000	0.00000000	0.00000000	0.00000000	2.18963872	0.00000000	521.43990627
2E-D5	401,044,000.00	5.29371 %	542.14365578	2.55106781	0.00000000	0.00000000	0.00000000	0.00000000	2.55106781	0.00000000	521.43990627
2E-F1	401,044,000.00	3.04371 %	1000.00000000	2.70551999	0.00000000	0.00000000	0.00000000	0.00000000	2.70551999	0.00000000	1000.00000000
2E-F2	401,044,000.00	3.54371 %	1000.00000000	3.14996444	0.00000000	0.00000000	0.00000000	0.00000000	3.14996444	0.00000000	1000.00000000
2E-F3	401,044,000.00	4.04371 %	1000.00000000	3.59440889	0.00000000	0.00000000	0.00000000	0.00000000	3.59440889	0.00000000	1000.00000000
2E-F4	401,044,000.00	4.54371 %	1000.00000000	4.03885334	0.00000000	0.00000000	0.00000000	0.00000000	4.03885334	0.00000000	1000.00000000
2E-F5	401,044,000.00	5.29371 %	1000.00000000	4.70551999	0.00000000	0.00000000	0.00000000	0.00000000	4.70551999	0.00000000	1000.00000000
2X-1	0.00	2.25000 %	542.14365578	1.08428731	0.00000000	0.00000000	0.00000000	0.00000000	1.08428731	0.00000000	521.43990627
2X-2	0.00	1.75000 %	542.14365578	0.84333457	0.00000000	0.00000000	0.00000000	0.00000000	0.84333457	0.00000000	521.43990627
2X-3	0.00	1.25000 %	542.14365578	0.60238183	0.00000000	0.00000000	0.00000000	0.00000000	0.60238183	0.00000000	521.43990627
2X-4	0.00	0.75000 %	542.14365578	0.36142910	0.00000000	0.00000000	0.00000000	0.00000000	0.36142910	0.00000000	521.43990627
2Y-1	0.00	2.25000 %	1000.00000000	2.00000000	0.00000000	0.00000000	0.00000000	0.00000000	2.00000000	0.00000000	1000.00000000
2Y-2	0.00	1.75000 %	1000.00000000	1.55555555	0.00000000	0.00000000	0.00000000	0.00000000	1.55555555	0.00000000	1000.00000000
2Y-3	0.00	1.25000 %	1000.00000000	1.11111110	0.00000000	0.00000000	0.00000000	0.00000000	1.11111110	0.00000000	1000.00000000
2Y-4	0.00	0.75000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.00000000	0.66666667	0.00000000	1000.00000000

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

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

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	11,855,150.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(612,152.51)
Total Deposits	11,242,997.75
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,223,831.09
Total Withdrawals (Pool Distribution Amount)	11,242,997.75
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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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
07-Sep-2022 9:42:27 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	104,622,624.58
Total Principal Reduction Cumulative	21,507,168,857.31
Scheduled Principal Current	18,769,678.57
Scheduled Principal Cumulative	2,360,030,847.61
Unscheduled Principal Current	85,240,793.50
Unscheduled Principal Cumulative	19,145,696,558.55
Senior Reduction Amount	95,270,337.50
Subordinate Reduction Amount	8,740,134.57
Calculated Tranche Write-down Amount	612,152.51
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	84,413.23
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	46738
Period Reference Pool Removal Loan Count	460
Period Ending Loan Count	46278
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	8,646,563,719.63
Period PIF Loan Count Current	452
PIF Loan Count Cumulative	78962
Period PIF Loan UPB Current	80,404,068.73
PIF Loan UPB Cumulative	18,628,794,498.82
Period Partial Prepayment Amount	4,354,412.48
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	1,353,321.18
Credit Event Amount Cumulative	29,685,541.20
Total Active Modified Loan Count	894
Total Active Modified Loan UPB	220,526,423.18
Libor Rate	2.443710%

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07-Sep-2022 9:42:27 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.536561%
Subordinate Percentage	8.463439%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

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 %	8.260000 %	8.350000 %
2M-2B	0.00	0.00	1.700000 %	5.850000 %	5.910000 %
2M-2C	0.00	0.00	1.000000 %	3.440000 %	3.470000 %
2M-2	0.00	0.00	1.000000 %	3.440000 %	3.470000 %
2M-2H	0.00	0.00	1.000000 %	3.440000 %	3.470000 %
2B-1	0.00	0.00	0.500000 %	1.710000 %	1.730000 %
2B-1H	0.00	0.00	0.500000 %	1.710000 %	1.730000 %
2B-2H	612,152.51	0.00	0.000000 %	0.000000 %	0.000000 %

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07-Sep-2022 9:42:27 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	553	107,349,972.63	1.194952 %	1.241533 %
60 Days	151	28,114,752.90	0.326289 %	0.325155 %
90 Days	65	13,039,002.65	0.140456 %	0.150800 %
120 Days	54	10,803,943.08	0.116686 %	0.124951 %
150 Days	43	9,156,137.31	0.092917 %	0.105893 %
180+ Days	443	96,853,151.15	0.957258 %	1.120135 %
Totals	1309	265,316,959.72	2.828558 %	3.068467 %

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	497	129,508,332.64	84,413.23	0.065180

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	126,844.45	25.66	0.020230
Summary	0041310237	166,198.73	126.18	0.075921
Summary	0041310658	160,905.80	2.88	0.001790
Summary	0041311044	401,030.62	1.58	0.000394
Summary	0041311305	336,102.69	105.03	0.031249
Summary	0041311377	265,191.76	82.87	0.031249
Summary	0041311570	168,181.71	105.11	0.062498
Summary	0041311810	263,291.97	14.37	0.005458
Summary	0041311895	106,713.70	99.15	0.092912
Summary	0041311907	273,001.79	142.19	0.052084
Summary	0041311947	469,581.29	293.49	0.062500
Summary	0041311964	249,939.44	76.27	0.030515
Summary	0041311973	255,304.51	292.54	0.114585
Summary	0041312034	215,560.26	179.63	0.083332
Summary	0041312782	268,868.13	366.81	0.136427
Summary	0041312993	108,251.01	78.93	0.072914
Summary	0041313131	206,295.78	107.45	0.052085
Summary	0041313719	230,731.74	214.39	0.092917
Summary	0041314953	241,416.50	201.18	0.083333
Summary	0041315158	339,270.85	141.36	0.041666
Summary	0041315654	387,438.09	161.43	0.041666
Summary	0041315738	445,304.51	788.56	0.177083
Summary	0041316027	175,936.42	128.29	0.072918
Summary	0041316182	169,445.81	105.90	0.062498
Summary	0041316583	237,387.62	237.01	0.099841

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041317422	280,187.16	116.74	0.041665
Summary	0041317769	463,689.89	386.41	0.083334
Summary	0041318123	220,574.90	286.46	0.129870
Summary	0041318301	249,549.19	139.87	0.056049
Summary	0041318415	206,447.36	319.96	0.154984
Summary	0041318729	504,909.49	525.95	0.104167
Summary	0041318753	422,258.84	395.87	0.093751
Summary	0041318809	123,617.89	24.16	0.019544
Summary	0041318964	109,860.15	34.33	0.031249
Summary	0041319106	224,417.25	49.94	0.022253
Summary	0041319424	407,125.11	98.54	0.024204
Summary	0041319588	322,349.12	201.47	0.062501
Summary	0041320257	164,056.28	68.36	0.041669
Summary	0041320437	119,838.51	96.18	0.080258
Summary	0041320856	56,856.81	23.59	0.041490
Summary	0041321600	394,401.47	246.50	0.062500
Summary	0041321666	299,033.20	342.64	0.114583
Summary	0041321669	328,941.12	548.24	0.166668
Summary	0041322045	210,022.54	43.75	0.020831
Summary	0041322080	106,142.90	66.34	0.062501
Summary	0041322223	136,712.07	71.20	0.052080
Summary	0041322280	131,181.92	40.99	0.031247
Summary	0041322298	137,729.58	29.05	0.021092
Summary	0041322567	86,429.73	60.89	0.070450
Summary	0041323204	241,736.50	125.90	0.052082
Summary	0041323237	291,694.52	212.69	0.072915
Summary	0041323361	340,119.48	177.15	0.052085
Summary	0041323370	286,187.08	89.43	0.031249
Summary	0041324386	280,960.96	337.73	0.120205
Summary	0041324434	221,123.12	69.10	0.031250
Summary	0041324762	257,650.00	134.19	0.052082
Summary	0041325311	241,742.51	34.32	0.014197
Summary	0041325604	246,916.67	57.91	0.023453
Summary	0041326128	326,638.94	204.15	0.062500

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Credit-Linked Notes

Series 2017-C04



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 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041326610	296,543.56	247.12	0.083333
Summary	0041326871	163,403.47	5.49	0.003360
Summary	0041326922	419,502.79	90.41	0.021552
Summary	0041327084	195,768.15	30.13	0.015391
Summary	0041327201	194,191.02	80.91	0.041665
Summary	0041327533	100,833.38	73.52	0.072912
Summary	0041327876	83,104.67	95.22	0.114578
Summary	0041328020	629,521.20	625.49	0.099360
Summary	0041328374	151,823.66	39.52	0.026030
Summary	0041328393	190,484.96	52.78	0.027708
Summary	0041328417	321,534.97	30.81	0.009582
Summary	0041329027	390,330.49	609.89	0.156250
Summary	0041329151	158,180.76	65.91	0.041668
Summary	0041329388	420,008.60	481.26	0.114583
Summary	0041329779	66,654.51	69.43	0.104164
Summary	0041329819	310,293.71	161.61	0.052083
Summary	0041330092	503,639.99	928.43	0.184344
Summary	0041330732	196,621.38	112.13	0.057028
Summary	0041331110	320,424.25	297.73	0.092917
Summary	0041331128	155,999.71	22.75	0.014583
Summary	0041331133	237,955.67	7.76	0.003261
Summary	0041331163	222,863.75	46.43	0.020833
Summary	0041331186	337,374.44	417.90	0.123868
Summary	0041331290	242,613.00	126.36	0.052083
Summary	0041331431	409,354.29	213.21	0.052084
Summary	0041331714	352,083.73	110.03	0.031251
Summary	0041331822	314,641.79	32.78	0.010418
Summary	0041331966	137,640.51	172.05	0.125000
Summary	0041332075	355,517.12	185.17	0.052085
Summary	0041332491	146,075.67	121.73	0.083334
Summary	0041332554	177,952.23	62.60	0.035178
Summary	0041333331	387,531.23	40.45	0.010438
Summary	0041333640	258,925.45	134.86	0.052084
Summary	0041333842	379,437.46	355.72	0.093749

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041333862	269,751.26	235.91	0.087455
Summary	0041334436	370,668.88	131.25	0.035409
Summary	0041335204	537,084.39	281.48	0.052409
Summary	0041335255	317,321.51	80.32	0.025312
Summary	0041335658	221,631.74	217.37	0.098077
Summary	0041335730	78,969.25	65.81	0.083336
Summary	0041335864	271,372.08	254.41	0.093750
Summary	0041336416	175,227.27	135.91	0.077562
Summary	0041336621	208,570.83	130.36	0.062502
Summary	0041336660	166,246.46	69.27	0.041667
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	314,536.56	196.59	0.062501
Summary	0041337581	322,490.07	107.32	0.033279
Summary	0041337605	253,158.81	131.85	0.052082
Summary	0041338167	207,048.13	150.97	0.072915
Summary	0041338721	436,894.11	227.55	0.052084
Summary	0041338846	197,078.21	143.70	0.072915
Summary	0041338932	376,489.78	156.87	0.041666
Summary	0041338999	412,151.99	507.99	0.123253
Summary	0041339052	243,933.44	152.46	0.062501
Summary	0041339380	188,078.74	22.21	0.011809
Summary	0041339407	193,097.55	140.80	0.072917
Summary	0041339871	371,153.35	386.62	0.104167
Summary	0041341246	116,332.29	17.81	0.015310
Summary	0041341363	268,121.31	279.29	0.104166
Summary	0041341459	187,925.09	266.91	0.142030
Summary	0041341535	225,719.23	423.22	0.187498
Summary	0041341656	165,515.42	119.31	0.072084
Summary	0041341738	322,876.79	334.21	0.103510
Summary	0041341803	368,343.85	103.36	0.028061
Summary	0041341936	298,098.65	372.62	0.124999
Summary	0041341938	224,621.01	280.78	0.125002

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041342042	253,664.13	69.56	0.027422
Summary	0041342475	423,816.12	397.33	0.093751
Summary	0041342946	358,953.05	261.74	0.072918
Summary	0041343068	213,290.80	244.40	0.114585
Summary	0041343089	405,519.52	890.83	0.219676
Summary	0041343422	233,465.86	170.24	0.072919
Summary	0041343527	513,423.27	427.85	0.083333
Summary	0041344288	118,022.54	61.62	0.052210
Summary	0041344507	114,189.66	95.16	0.083335
Summary	0041345119	168,598.70	27.79	0.016483
Summary	0041345268	523,165.00	339.48	0.064890
Summary	0041345352	76,349.49	39.77	0.052089
Summary	0041345401	53,769.05	82.65	0.153713
Summary	0041345627	216,975.50	90.41	0.041668
Summary	0041345652	350,093.36	255.28	0.072918
Summary	0041346589	245,647.10	76.76	0.031248
Summary	0041347046	243,422.29	76.07	0.031250
Summary	0041347237	270,000.31	38.41	0.014226
Summary	0041348143	260,908.04	1.25	0.000479
Summary	0041348195	173,958.58	72.48	0.041665
Summary	0041349189	253,819.69	211.52	0.083335
Summary	0041349391	293,579.49	84.45	0.028766
Summary	0041349937	538,542.61	504.88	0.093749
Summary	0041350529	397,841.06	100.10	0.025161
Summary	0041350619	103,813.25	54.12	0.052132
Summary	0041351154	267,852.36	223.21	0.083333
Summary	0041351183	383,259.62	44.98	0.011736
Summary	0041351277	143,235.74	7.70	0.005376
Summary	0041351312	312,616.29	71.29	0.022804
Summary	0041351752	106,673.04	66.67	0.062499
Summary	0041351804	121,562.09	63.31	0.052080
Summary	0041351889	273,260.41	170.79	0.062501
Summary	0041351910	283,891.01	236.58	0.083335
Summary	0041352020	383,026.21	166.10	0.043365

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041352208	107,020.19	22.30	0.020837
Summary	0041352877	485,119.86	494.90	0.102016
Summary	0041353063	148,765.87	206.47	0.138789
Summary	0041354123	151,717.56	54.51	0.035929
Summary	0041354229	155,205.75	100.03	0.064450
Summary	0041354547	263,202.28	66.70	0.025342
Summary	0041355538	342,725.70	539.36	0.157374
Summary	0041355761	398,444.18	64.00	0.016062
Summary	0041355884	198,580.72	52.29	0.026332
Summary	0041355898	213,355.40	153.79	0.072082
Summary	0041356291	295,537.44	400.21	0.135418
Summary	0041356575	214,615.62	111.78	0.052084
Summary	0041356824	349,357.92	30.76	0.008805
Summary	0041357552	259,615.43	135.22	0.052085
Summary	0041357586	353,195.64	181.01	0.051249
Summary	0041357821	134,025.11	97.73	0.072919
Summary	0041357914	346,928.07	361.38	0.104166
Summary	0041357942	123,738.46	198.50	0.160419
Summary	0041357995	427,863.71	260.83	0.060961
Summary	0041357997	305,322.54	63.61	0.020834
Summary	0041358076	374,535.79	117.04	0.031249
Summary	0041358347	109,404.64	18.63	0.017029
Summary	0041358415	347,605.08	289.67	0.083333
Summary	0041358455	164,371.86	32.50	0.019772
Summary	0041358529	477,673.93	149.27	0.031249
Summary	0041358923	431,724.17	98.07	0.022716
Summary	0041359150	200,952.52	141.93	0.070629
Summary	0041359238	113,668.46	19.56	0.017208
Summary	0041359409	413,317.58	127.12	0.030756
Summary	0041359742	412,279.51	124.00	0.030077
Summary	0041360019	219,925.88	62.70	0.028510
Summary	0041360106	155,652.49	40.96	0.026315
Summary	0041360198	281,815.08	42.52	0.015088
Summary	0041360721	283,892.11	81.29	0.028634

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041360725	157,869.41	131.56	0.083335
Summary	0041361098	102,505.97	34.23	0.033393
Summary	0041361389	345,109.52	138.37	0.040095
Summary	0041361900	516,144.02	322.59	0.062500
Summary	0041361933	395,579.59	329.65	0.083333
Summary	0041361992	588,840.11	234.63	0.039846
Summary	0041362135	112,303.42	29.38	0.026161
Summary	0041362225	107,917.54	179.86	0.166664
Summary	0041362625	364,280.42	77.19	0.021190
Summary	0041362920	303,849.71	192.04	0.063202
Summary	0041363155	195,059.86	171.39	0.087865
Summary	0041363187	234,781.35	122.28	0.052083
Summary	0041363203	131,834.36	45.01	0.034141
Summary	0041363430	422,115.62	327.10	0.077491
Summary	0041363472	375,457.69	195.55	0.052083
Summary	0041363571	321,426.50	334.82	0.104167
Summary	0041363578	313,385.09	112.38	0.035860
Summary	0041363896	193,359.91	120.85	0.062500
Summary	0041364255	159,602.63	46.98	0.029436
Summary	0041364649	174,499.58	236.30	0.135416
Summary	0041364656	176,444.40	238.94	0.135419
Summary	0041364680	124,482.80	12.97	0.010419
Summary	0041365269	265,777.62	138.43	0.052085
Summary	0041365504	233,475.23	5.70	0.002441
Summary	0041365514	251,561.43	131.02	0.052083
Summary	0041365517	307,738.67	160.28	0.052083
Summary	0041365679	96,141.58	110.16	0.114581
Summary	0041365794	191,582.52	99.78	0.052082
Summary	0041365932	179,347.20	52.79	0.029435
Summary	0041366088	201,386.29	356.62	0.177083
Summary	0041366119	387,899.81	825.78	0.212885
Summary	0041366120	318,449.26	493.12	0.154850
Summary	0041366647	318,743.45	83.42	0.026172
Summary	0041366733	239,600.06	340.22	0.141995

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041366808	313,513.94	228.60	0.072915
Summary	0041366893	305,796.60	159.27	0.052084
Summary	0041367773	261,995.62	30.11	0.011493
Summary	0041367835	231,212.02	120.91	0.052294
Summary	0041368109	228,376.36	47.58	0.020834
Summary	0041369224	349,242.23	251.75	0.072085
Summary	0041369509	120,088.26	38.31	0.031902
Summary	0041369831	90,389.06	9.32	0.010311
Summary	0041370239	75,824.23	149.55	0.197232
Summary	0041370442	158,102.96	96.75	0.061194
Summary	0041370896	181,351.18	94.45	0.052081
Summary	0041370931	161,157.37	134.30	0.083335
Summary	0041371090	272,117.84	198.42	0.072917
Summary	0041371168	308,968.93	160.92	0.052083
Summary	0041371172	267,389.64	362.09	0.135417
Summary	0041371185	287,449.23	321.00	0.111672
Summary	0041371203	378,831.94	434.08	0.114584
Summary	0041371525	205,383.43	171.15	0.083332
Summary	0041371560	318,693.81	265.58	0.083334
Summary	0041372248	244,661.89	203.88	0.083331
Summary	0041372679	379,173.57	43.16	0.011383
Summary	0041372703	316,080.70	296.33	0.093751
Summary	0041372921	402,845.65	97.48	0.024198
Summary	0041373408	370,950.61	618.25	0.166666
Summary	0041373410	145,080.29	241.80	0.166666
Summary	0041373478	219,163.23	68.49	0.031251
Summary	0041373569	401,115.71	167.13	0.041666
Summary	0041373645	258,656.14	161.66	0.062500
Summary	0041373876	263,361.06	82.30	0.031250
Summary	0041374523	199,927.74	104.13	0.052084
Summary	0041374530	379,013.84	197.40	0.052083
Summary	0041374859	419,774.56	164.98	0.039302
Summary	0041375171	169,420.83	55.83	0.032953
Summary	0041375237	93,935.86	38.36	0.040836

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041375251	345,644.88	65.89	0.019063
Summary	0041375255	428,545.59	357.12	0.083333
Summary	0041375328	113,717.80	107.72	0.094726
Summary	0041375446	268,642.73	0.77	0.000287
Summary	0041375740	348,679.04	157.27	0.045105
Summary	0041375784	256,016.95	28.34	0.011070
Summary	0041375807	429,392.70	124.21	0.028927
Summary	0041376403	251,567.64	28.41	0.011293
Summary	0041376446	385,727.67	200.90	0.052083
Summary	0041376465	310,582.01	226.47	0.072918
Summary	0041378273	59,157.45	73.95	0.125005
Summary	0041378801	453,580.58	94.50	0.020834
Summary	0041378814	327,622.89	78.14	0.023851
Summary	0041378822	343,241.69	321.50	0.093666
Summary	0041378835	233,427.74	267.47	0.114584
Summary	0041378930	146,325.03	138.67	0.094768
Summary	0041379013	169,744.08	141.45	0.083331
Summary	0041379055	410,888.24	361.43	0.087963
Summary	0041379225	172,731.91	71.97	0.041666
Summary	0041379292	302,165.38	419.69	0.138894
Summary	0041379340	301,299.49	31.39	0.010418
Summary	0041379392	215,042.78	179.20	0.083332
Summary	0041379413	363,255.99	141.30	0.038898
Summary	0041379418	441,907.70	230.48	0.052156
Summary	0041379596	185,273.23	192.99	0.104165
Summary	0041379698	148,582.48	55.52	0.037366
Summary	0041379932	292,485.93	43.75	0.014958
Summary	0041379995	136,026.52	29.04	0.021349
Summary	0041380007	243,225.95	18.85	0.007750
Summary	0041380009	250,278.27	443.20	0.177083
Summary	0041380022	341,712.71	427.14	0.125000
Summary	0041380045	288,288.27	72.06	0.024996
Summary	0041380318	199,333.93	166.11	0.083333
Summary	0041380417	149,089.98	124.24	0.083332

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041380450	163,265.53	5.62	0.003442
Summary	0041380745	56,776.51	5.91	0.010409
Summary	0041380768	127,258.31	92.79	0.072915
Summary	0041380871	268,856.99	11.76	0.004374
Summary	0041380927	156,231.56	81.37	0.052083
Summary	0041381388	411,447.14	471.45	0.114583
Summary	0041381585	178,187.18	50.66	0.028431
Summary	0041381605	231,164.57	168.56	0.072918
Summary	0041381663	273,780.49	257.04	0.093885
Summary	0041381745	224,605.57	57.63	0.025658
Summary	0041381871	423,222.23	471.23	0.111343
Summary	0041382039	252,474.51	81.57	0.032308
Summary	0041382077	253,585.28	316.98	0.124999
Summary	0041382556	283,817.33	49.37	0.017395
Summary	0041382724	325,161.45	358.85	0.110361
Summary	0041383051	139,978.12	75.35	0.053830
Summary	0041383087	242,397.93	230.97	0.095285
Summary	0041383138	112,626.11	122.41	0.108687
Summary	0041383706	111,922.78	118.72	0.106073
Summary	0041384031	160,515.30	58.51	0.036451
Summary	0041386738	315,266.70	210.76	0.066851
Summary	0041387034	347,720.73	309.99	0.089149
Summary	0041387461	120,297.73	33.94	0.028213
Summary	0041389120	433,356.30	331.39	0.076471
Summary	0041389300	226,490.45	70.78	0.031251
Summary	0041389398	337,713.16	211.07	0.062500
Summary	0041389490	306,545.56	151.88	0.049546
Summary	0041390062	223,992.36	216.06	0.096459
Summary	0041390134	270,366.14	112.65	0.041666
Summary	0041390139	126,909.10	27.23	0.021456
Summary	0041390199	132,574.61	0.79	0.000596
Summary	0041390623	118,258.90	61.59	0.052081
Summary	0041391463	172,061.32	37.62	0.021864
Summary	0041391947	208,198.21	151.81	0.072916

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

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Summary	0041392017	147,110.10	61.30	0.041669
Summary	0041392224	163,867.93	109.26	0.066676
Summary	0041392290	168,342.31	105.21	0.062498
Summary	0041392467	146,686.68	122.24	0.083334
Summary	0041392675	438,685.75	72.85	0.016606
Summary	0041392765	219,603.96	160.13	0.072918
Summary	0041392915	97,303.60	85.77	0.088147
Summary	0041393467	253,750.98	211.46	0.083334
Summary	0041393489	286,967.32	119.57	0.041667
Summary	0041393891	216,600.63	67.69	0.031251
Summary	0041394095	175,347.17	50.62	0.028868
Summary	0041394151	638,514.57	798.14	0.124999
Summary	0041394383	177,942.95	278.04	0.156252
Summary	0041394800	385,399.22	562.04	0.145833
Summary	0041394888	161,393.04	12.74	0.007894
Summary	0041394970	217,183.93	248.86	0.114585
Summary	0041395159	75,601.05	31.50	0.041666
Summary	0041395520	350,137.80	202.00	0.057692
Summary	0041395585	109,019.25	43.19	0.039617
Summary	0041396092	56,521.39	1.41	0.002495
Summary	0041396318	169,573.98	88.32	0.052083
Summary	0041396377	152,653.08	111.31	0.072917
Summary	0041396539	246,575.57	45.70	0.018534
Summary	0041396575	412,040.58	66.20	0.016066
Summary	0041396831	187,275.41	198.08	0.105769
Summary	0041397074	136,269.88	74.99	0.055031
Summary	0041397182	329,574.01	274.64	0.083332
Summary	0041397870	214,831.02	191.63	0.089200
Summary	0041398182	181,401.84	38.55	0.021251
Summary	0041398286	412,084.41	343.40	0.083332
Summary	0041398830	236,930.03	49.36	0.020833
Summary	0041399177	286,735.82	74.92	0.026129
Summary	0041400508	243,355.71	53.86	0.022132
Summary	0041400854	183,251.26	209.98	0.114586

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Series 2017-C04



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 07-Sep-2022 9:42:27 AM

Modification Loss Detail

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Summary	0041400884	260,232.14	162.65	0.062502
Summary	0041401192	679,421.35	920.05	0.135417
Summary	0041401603	260,325.99	13.96	0.005363
Summary	0041401835	86,942.78	90.57	0.104172
Summary	0041402859	195,105.23	142.26	0.072914
Summary	0041402878	331,325.07	306.07	0.092378
Summary	0041403138	333,687.52	208.55	0.062499
Summary	0041403561	170,102.76	88.60	0.052086
Summary	0041403896	281,531.39	55.67	0.019774
Summary	0041403984	106,449.88	33.27	0.031254
Summary	0041404465	181,324.60	37.78	0.020836
Summary	0041404716	50,437.32	12.40	0.024585
Summary	0041404931	145,802.57	39.16	0.026858
Summary	0041404994	309,832.00	322.74	0.104166
Summary	0041405033	343,650.29	143.19	0.041667
Summary	0041405175	416,868.84	347.39	0.083333
Summary	0041405177	200,858.75	51.17	0.025476
Summary	0041405441	301,595.08	408.41	0.135417
Summary	0041405479	285,292.22	178.31	0.062501
Summary	0041405709	260,855.52	326.07	0.125000
Summary	0041405938	478,490.85	256.72	0.053652
Summary	0041406819	163,940.00	28.27	0.017244
Summary	0041406837	264,610.68	10.33	0.003904
Summary	0041406957	206,496.41	13.44	0.006509
Summary	0041407016	142,794.95	16.26	0.011387
Summary	0041407847	381,786.51	437.46	0.114582
Summary	0041408004	320,519.25	471.36	0.147061
Summary	0041408212	375,429.08	222.31	0.059215
Summary	0041408525	173,159.25	24.89	0.014374
Summary	0041408961	280,479.42	350.60	0.125000
Summary	0041408963	366,200.38	572.19	0.156251
Summary	0041409123	385,841.70	40.19	0.010416
Summary	0041409362	307,724.46	71.68	0.023294
Summary	0041409553	487,400.29	660.02	0.135416

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041409573	218,162.55	167.41	0.076736
Summary	0041409646	343,766.50	214.85	0.062499
Summary	0041409777	348,979.74	52.70	0.015101
Summary	0041409899	255,328.23	132.98	0.052082
Summary	0041410407	353,241.77	73.59	0.020833
Summary	0041410460	211,242.66	59.51	0.028171
Summary	0041410517	315,792.94	296.06	0.093751
Summary	0041410819	129,767.12	13.52	0.010419
Summary	0041411292	411,177.24	299.82	0.072917
Summary	0041411406	98,770.93	13.75	0.013921
Summary	0041411436	207,608.63	194.63	0.093749
Summary	0041411491	82,563.28	13.79	0.016702
Summary	0041411697	422,796.47	748.70	0.177083
Summary	0041412050	442,355.42	95.09	0.021496
Summary	0041412795	352,853.92	220.53	0.062499
Summary	0041413804	265,858.61	55.39	0.020834
Summary	0041414025	383,983.57	530.40	0.138131
Summary	0041414054	108,610.36	56.57	0.052085
Summary	0041415748	359,196.87	80.98	0.022545
Summary	0041416125	133,984.14	139.57	0.104169
Summary	0041416262	332,352.64	173.10	0.052083
Summary	0041416340	286,122.08	149.02	0.052083
Summary	0041416469	519,421.12	48.40	0.009318
Summary	0041416482	260,462.55	81.39	0.031248
Summary	0041416617	401,527.66	443.59	0.110476
Summary	0041417137	212,207.45	24.94	0.011753
Summary	0041417139	485,069.57	303.17	0.062500
Summary	0041417180	620,334.97	452.33	0.072917
Summary	0041417282	517,183.67	430.99	0.083334
Summary	0041417293	222,592.87	197.21	0.088597
Summary	0041417453	332,728.58	207.96	0.062501
Summary	0041417479	153,160.23	2.52	0.001645
Summary	0041417857	95,309.47	99.28	0.104166
Summary	0041418336	526,614.60	83.81	0.015915

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:27 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041419022	180,914.15	71.64	0.039599
Summary	0041419091	350,385.05	281.41	0.080314
Summary	0041419244	131,438.10	205.37	0.156248
Summary	0041419616	406,127.44	258.52	0.063655
Summary	0041419785	172,700.78	125.93	0.072918
Summary	0041419870	324,314.83	608.09	0.187500
Summary	0041420908	231,727.56	241.38	0.104165
Summary	0041421565	139,289.84	40.79	0.029284
Summary	0041421808	250,113.98	113.74	0.045475
Summary	0041421950	136,834.95	49.69	0.036314
Summary	0041422165	121,400.54	11.78	0.009703
Summary	0041422243	142,637.81	74.29	0.052083
Summary	0041422531	177,555.71	232.49	0.130939
Summary	0041422918	159,107.13	24.83	0.015606
Summary	0041423287	302,924.17	252.44	0.083334
Summary	0041423292	234,566.24	217.95	0.092916
Summary	0041423374	298,347.60	155.39	0.052084
Summary	0041423423	219,624.06	160.14	0.072916
Summary	0041423449	270,396.20	112.67	0.041668
Summary	0041423669	279,520.98	112.00	0.040069
Summary	0041423813	309,987.21	258.32	0.083332
Summary	0041424064	54,341.04	42.17	0.077602
Summary	0041424747	165,198.06	240.91	0.145831
Summary	0041425221	177,919.50	240.93	0.135415
Summary	0041425767	283,468.15	115.89	0.040883
Summary	0041425814	127,526.11	21.99	0.017244
Summary	0041425827	121,315.77	50.55	0.041668
Summary	0041425858	152,047.34	31.63	0.020803
Summary	0041425866	150,577.61	78.43	0.052086
Summary	0041426280	369,109.66	121.28	0.032857
Summary	0041426320	132,818.94	138.35	0.104164
Summary	0041426351	128,531.79	93.72	0.072916
Summary	0041426766	609,416.28	507.85	0.083334
Summary	0041427099	131,831.21	168.19	0.127580

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Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:28 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041427828	286,623.96	19.77	0.006898
Summary	0041428437	345,519.39	107.97	0.031249
Summary	0041428526	232,617.92	218.08	0.093750
Summary	0041428582	275,856.11	2.21	0.000801
Summary	0041428618	339,963.66	141.65	0.041666
Summary	0041428864	206,388.01	2.62	0.001269
Summary	0041429794	264,146.46	247.64	0.093751
Summary	0041429889	197,250.34	20.31	0.010297
Summary	0041429945	388,096.74	24.20	0.006236
Summary	0041429974	170,976.16	47.88	0.028004
Summary	0041430054	159,917.63	116.61	0.072919
Summary	0041430071	307,867.75	320.70	0.104168
Summary	0041430333	281,580.46	79.03	0.028067
Summary	0041430761	193,224.32	40.26	0.020836
Summary	0041430858	444,438.23	693.10	0.155950
Summary	0041431006	217,882.10	13.85	0.006357
Summary	0041431540	439,172.64	591.05	0.134583
Summary	0041432453	323,899.03	136.23	0.042059
Summary	0041432722	239,631.62	96.85	0.040416
Summary	0041433197	423,074.09	440.70	0.104166
Summary	0041433409	372,749.41	127.55	0.034219
Summary	0041433508	138,260.41	65.75	0.047555
Summary	0041433541	290,973.66	394.03	0.135418
Summary	0041433581	264,857.80	99.94	0.037733
Summary	0041434149	104,151.42	65.09	0.062496
Summary	0041434169	331,068.97	75.09	0.022681
Summary	0041434865	312,643.56	293.10	0.093749
Summary	0041434890	199,739.03	237.49	0.118900
Summary	0041435155	126,091.57	15.56	0.012340
Summary	0041435432	145,140.07	106.68	0.073501

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Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:28 AM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,353,321.18	609,571.78	45.043

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041326748	107,425.20	136,297.60	126.877
0041330489	127,775.64	(2,608.62)	(2.042)
0041331993	136,904.87	(5,043.94)	(3.684)
0041345380	85,093.80	23,143.53	27.198
0041360643	115,854.98	3,830.02	3.306
0041366343	228,752.79	6,108.38	2.670
0041375109	162,128.23	19,964.46	12.314
0041435386	389,385.67	427,880.35	109.886

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	417,332.05	2,580.73	5,868.04	1.406

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041365914	170,289.74	2,584.20	3,822.65	2.245
0041379348	247,042.31	(3.47)	2,045.39	0.828

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Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:28 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
164	29,685,541.20	1,441,451.15	4.856

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
0041326748	107,425.20	136,297.60	126.877

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 07-Sep-2022 9:42:28 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041327539	172,209.69	(2,505.07)	(1.455)
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
0041330489	127,775.64	(2,608.62)	(2.042)
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
0041331993	136,904.87	(5,043.94)	(3.684)
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

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 07-Sep-2022 9:42:28 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041343106	44,955.66	13,638.25	30.337
0041345162	143,410.30	13,306.71	9.279
0041345380	85,093.80	23,143.53	27.198
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
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)
0041360643	115,854.98	3,830.02	3.306
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)

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 07-Sep-2022 9:42:28 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041366343	228,752.79	6,108.38	2.670
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
0041375109	162,128.23	19,964.46	12.314
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	2,045.39	0.828
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)

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 07-Sep-2022 9:42:28 AM

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	9,252.18	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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
0041435386	389,385.67	427,880.35	109.886

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04

Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:28 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	10	1,770,653.23	612,152.51	0.007 %	0	0.00	0.00	0.000 %	10	1,770,653.23	612,152.51	0.007 %

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	0041326748	113,000.00	3.750 %	OH	97.00	360	107,425.20	08/31/2022	136,297.60	136,297.60
Summary	0041330489	136,000.00	4.500 %	GA	90.00	360	127,775.64	08/31/2022	(2,608.62)	(2,608.62)
Summary	0041331993	146,000.00	3.375 %	MN	97.00	360	136,904.87	08/31/2022	(5,043.94)	(5,043.94)
Summary	0041345380	79,000.00	3.750 %	MA	97.00	360	85,093.80	08/31/2022	23,143.53	23,143.53
Summary	0041360643	128,000.00	3.990 %	MO	95.00	300	115,854.98	08/31/2022	3,830.02	3,830.02
Summary	0041365914	180,000.00	3.750 %	CA	90.00	360	170,289.74	08/31/2021	2,584.20	3,822.65
Summary	0041366343	250,000.00	3.500 %	GA	95.00	300	228,752.79	08/31/2022	6,108.38	6,108.38
Summary	0041375109	172,000.00	3.500 %	IA	97.00	360	162,128.23	08/31/2022	19,964.46	19,964.46
Summary	0041379348	247,000.00	3.875 %	TX	95.00	360	247,042.31	04/30/2022	(3.47)	2,045.39
Summary	0041435386	410,000.00	3.625 %	OK	90.00	360	389,385.67	08/31/2022	427,880.35	427,880.35

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



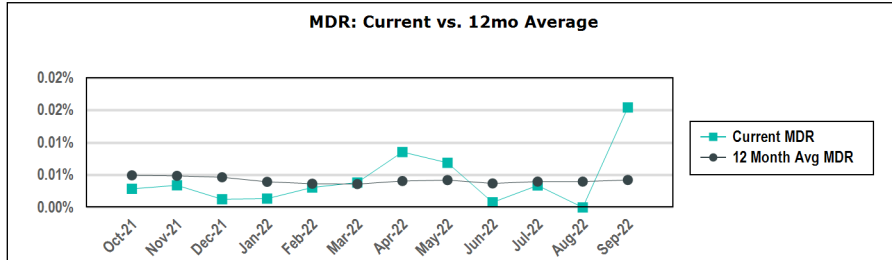
Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:28 AM

Realized Loss Report - Collateral

Summary

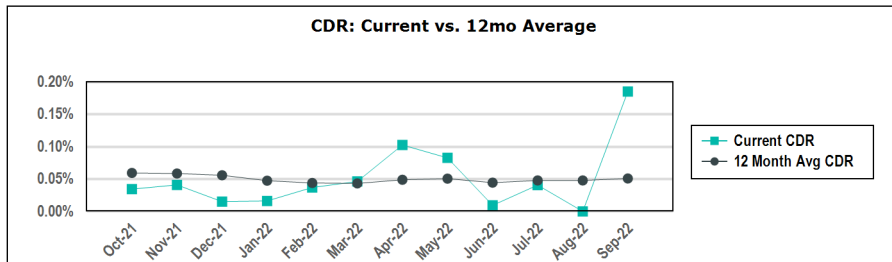
MDR

Current Month 0.015 %
 3 Month Average 0.006 %
 12 Month Average 0.004 %



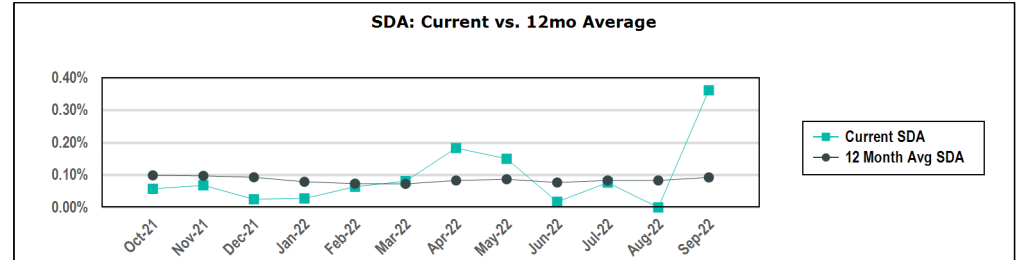
CDR

Current Month 0.185 %
 3 Month Average 0.075 %
 12 Month Average 0.051 %



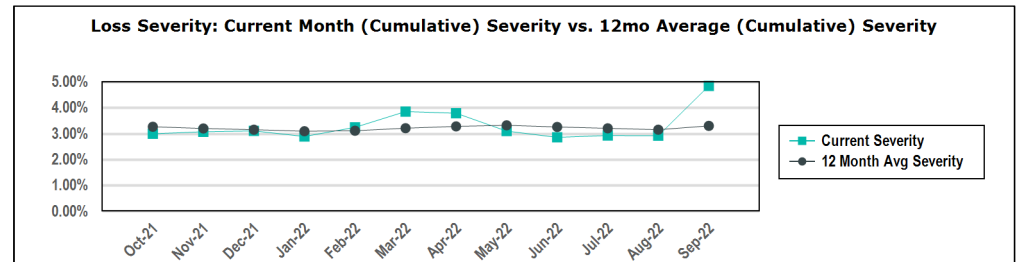
SDA

Current Month 0.362 %
 3 Month Average 0.146 %
 12 Month Average 0.093 %



Loss Severity

Current Month (Cumulative) 4.856 %
 3 Month Average (Cumulative) 3.573 %
 12 Month Average (Cumulative) 3.308 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04

Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:29 AM

Prepayment Rates

Summary

SMM

Current Month	0.983 %
3 Month Average	1.222 %
12 Month Average	2.199 %

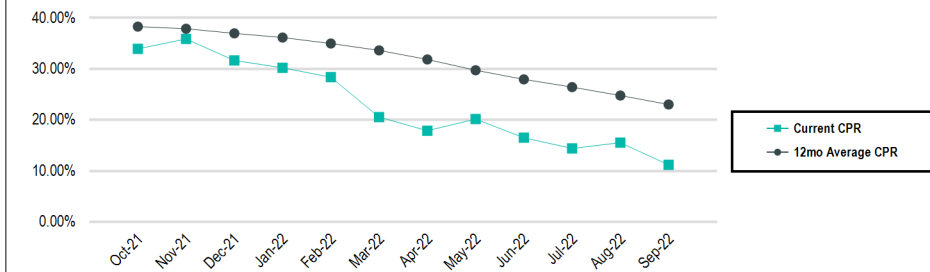
CPR

Current Month	11.180 %
3 Month Average	13.702 %
12 Month Average	23.017 %

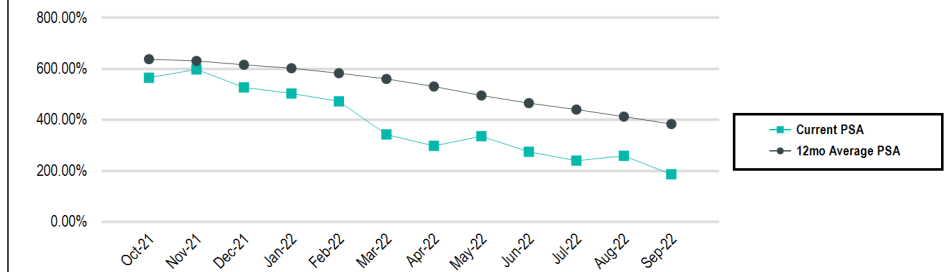
PSA

Current Month	186.339 %
3 Month Average	228.374 %
12 Month Average	383.609 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 26-Sep-2022
 07-Sep-2022 9:42:29 AM

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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07-Sep-2022 9:42:29 AM

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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07-Sep-2022 9:42:29 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Supplemental Reporting

Closing Date

means May 31, 2017

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C04), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.