

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-Jun-2024
 06-Jun-2024 1:18:12 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		05/31/2024	0.00000 %	6,761,249,227.31	0.00	50,064,989.43	0.00	6,711,457,507.27	50,064,989.43	0.00
2M-1	30711XLS1	06/24/2024	6.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	06/24/2024	8.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	06/24/2024	8.28822 %	31,616,393.17	203,811.71	1,274,803.08	0.00	30,341,590.10	1,478,614.79	0.00
2M-BH		05/31/2024	0.00000 %	83,103,237.64	0.00	3,350,801.67	0.00	79,752,435.98	3,350,801.67	0.00
2M-2C	30711XLX0	06/24/2024	8.28822 %	58,171,960.67	374,999.34	0.00	0.00	58,171,960.67	374,999.34	0.00
2M-CH		05/31/2024	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	06/24/2024	8.28822 %	89,788,353.84	578,811.05	1,274,803.08	0.00	88,513,550.77	1,853,614.13	0.00
2M-2H		05/31/2024	0.00000 %	236,007,404.97	0.00	3,350,801.67	0.00	232,656,603.31	3,350,801.67	0.00
2B-1	30711XLU6	06/24/2024	10.48822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		05/31/2024	0.00000 %	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		05/31/2024	0.00000 %	148,120,949.07	0.00	0.00	273,269.39	147,847,679.68	0.00	2,920,983.32
2A-I1	30711XLZ5	06/24/2024	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	06/24/2024	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	06/24/2024	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	06/24/2024	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	06/24/2024	2.25000 %	0.00	55,328.69	0.00	0.00	0.00	55,328.69	0.00
2B-I2	30711XMK7	06/24/2024	1.75000 %	0.00	43,033.42	0.00	0.00	0.00	43,033.42	0.00
2B-I3	30711XMM3	06/24/2024	1.25000 %	0.00	30,738.16	0.00	0.00	0.00	30,738.16	0.00
2B-I4	30711XMP6	06/24/2024	0.75000 %	0.00	18,442.90	0.00	0.00	0.00	18,442.90	0.00
2C-I1	30711XMR2	06/24/2024	2.25000 %	0.00	101,800.93	0.00	0.00	0.00	101,800.93	0.00
2C-I2	30711XMT8	06/24/2024	1.75000 %	0.00	79,178.50	0.00	0.00	0.00	79,178.50	0.00
2C-I3	30711XMV3	06/24/2024	1.25000 %	0.00	56,556.07	0.00	0.00	0.00	56,556.07	0.00
2C-I4	30711XMX9	06/24/2024	0.75000 %	0.00	33,933.64	0.00	0.00	0.00	33,933.64	0.00
2E-A1	30711XLY8	06/24/2024	6.03822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	06/24/2024	6.53822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	06/24/2024	7.03822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	06/24/2024	7.53822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	06/24/2024	6.03822 %	31,616,393.17	148,483.02	1,274,803.08	0.00	30,341,590.10	1,423,286.10	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XMJ0	06/24/2024	6.53822 %	31,616,393.17	160,778.28	1,274,803.08	0.00	30,341,590.10	1,435,581.36	0.00
2E-B3	30711XML5	06/24/2024	7.03822 %	31,616,393.17	173,073.55	1,274,803.08	0.00	30,341,590.10	1,447,876.63	0.00
2E-B4	30711XMN1	06/24/2024	7.53822 %	31,616,393.17	185,368.81	1,274,803.08	0.00	30,341,590.10	1,460,171.89	0.00
2E-C1	30711XMQ4	06/24/2024	6.03822 %	58,171,960.67	273,198.41	0.00	0.00	58,171,960.67	273,198.41	0.00
2E-C2	30711XMS0	06/24/2024	6.53822 %	58,171,960.67	295,820.84	0.00	0.00	58,171,960.67	295,820.84	0.00
2E-C3	30711XMU5	06/24/2024	7.03822 %	58,171,960.67	318,443.27	0.00	0.00	58,171,960.67	318,443.27	0.00
2E-C4	30711XMW1	06/24/2024	7.53822 %	58,171,960.67	341,065.70	0.00	0.00	58,171,960.67	341,065.70	0.00
2E-D1	30711XMY7	06/24/2024	6.03822 %	31,616,393.17	148,483.02	1,274,803.08	0.00	30,341,590.10	1,423,286.10	0.00
2E-D2	30711XMZ4	06/24/2024	6.53822 %	31,616,393.17	160,778.28	1,274,803.08	0.00	30,341,590.10	1,435,581.36	0.00
2E-D3	30711XNA8	06/24/2024	7.03822 %	31,616,393.17	173,073.55	1,274,803.08	0.00	30,341,590.10	1,447,876.63	0.00
2E-D4	30711XNB6	06/24/2024	7.53822 %	31,616,393.17	185,368.81	1,274,803.08	0.00	30,341,590.10	1,460,171.89	0.00
2E-D5	30711XNC4	06/24/2024	8.28822 %	31,616,393.17	203,811.71	1,274,803.08	0.00	30,341,590.10	1,478,614.79	0.00
2E-F1	30711XND2	06/24/2024	6.03822 %	89,788,353.84	421,681.43	1,274,803.08	0.00	88,513,550.77	1,696,484.51	0.00
2E-F2	30711XNE0	06/24/2024	6.53822 %	89,788,353.84	456,599.12	1,274,803.08	0.00	88,513,550.77	1,731,402.20	0.00
2E-F3	30711XNF7	06/24/2024	7.03822 %	89,788,353.84	491,516.81	1,274,803.08	0.00	88,513,550.77	1,766,319.89	0.00
2E-F4	30711XNG5	06/24/2024	7.53822 %	89,788,353.84	526,434.51	1,274,803.08	0.00	88,513,550.77	1,801,237.59	0.00
2E-F5	30711XNH3	06/24/2024	8.28822 %	89,788,353.84	578,811.05	1,274,803.08	0.00	88,513,550.77	1,853,614.13	0.00
2X-1	30711XNJ9	06/24/2024	2.25000 %	0.00	55,328.69	0.00	0.00	0.00	55,328.69	0.00
2X-2	30711XNK6	06/24/2024	1.75000 %	0.00	43,033.42	0.00	0.00	0.00	43,033.42	0.00
2X-3	30711XNL4	06/24/2024	1.25000 %	0.00	30,738.16	0.00	0.00	0.00	30,738.16	0.00
2X-4	30711XNM2	06/24/2024	0.75000 %	0.00	18,442.90	0.00	0.00	0.00	18,442.90	0.00
2Y-1	30711XNN0	06/24/2024	2.25000 %	0.00	157,129.62	0.00	0.00	0.00	157,129.62	0.00
2Y-2	30711XNP5	06/24/2024	1.75000 %	0.00	122,211.93	0.00	0.00	0.00	122,211.93	0.00
2Y-3	30711XNQ3	06/24/2024	1.25000 %	0.00	87,294.23	0.00	0.00	0.00	87,294.23	0.00
2Y-4	30711XNR1	06/24/2024	0.75000 %	0.00	52,376.54	0.00	0.00	0.00	52,376.54	0.00
Totals				8,677,907,507.41	7,385,980.07	77,163,442.05	273,269.39	8,600,744,065.54	84,549,422.12	2,920,983.32

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 25-Jun-2024
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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
2A-H	28,947,583,273.00	6,761,249,227.31	17,069,796.98	32,995,192.45	0.00	0.00	50,064,989.43	6,711,457,507.27	0.23184863	50,064,989.43
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	58,171,960.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	152,904,167.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	58,171,960.67	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.52158445	1,274,803.08
2M-BH	152,904,167.33	83,103,237.64	1,142,465.12	2,208,336.55	0.00	0.00	3,350,801.67	79,752,435.98	0.52158445	3,350,801.67
2M-2C	58,171,960.67	58,171,960.67	0.00	0.00	0.00	0.00	0.00	58,171,960.67	1.00000000	0.00
2M-CH	152,904,167.33	152,904,167.33	0.00	0.00	0.00	0.00	0.00	152,904,167.33	1.00000000	0.00
2M-2	174,515,882.00	89,788,353.84	434,647.64	840,155.43	0.00	0.00	1,274,803.08	88,513,550.77	0.50719482	1,274,803.08
2M-2H	458,712,502.00	236,007,404.97	1,142,465.12	2,208,336.55	0.00	0.00	3,350,801.67	232,656,603.31	0.50719482	3,350,801.67
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	150,768,663.00	150,768,663.00	0.00	0.00	0.00	0.00	0.00	150,768,663.00	1.00000000	0.00
2B-2H	150,768,663.00	148,120,949.07	0.00	0.00	0.00	273,269.39	273,269.39	147,847,679.68	0.98062606	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	58,171,960.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	58,171,960.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	58,171,960.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	58,171,960.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	58,171,960.67	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.52158445	1,274,803.08
2E-B2	58,171,960.67	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.52158445	1,274,803.08
2E-B3	58,171,960.67	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.52158445	1,274,803.08

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Series 2017-C04



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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	58,171,960.67	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.52158445	1,274,803.08
2E-C1	58,171,960.67	58,171,960.67	0.00	0.00	0.00	0.00	0.00	58,171,960.67	1.00000000	0.00
2E-C2	58,171,960.67	58,171,960.67	0.00	0.00	0.00	0.00	0.00	58,171,960.67	1.00000000	0.00
2E-C3	58,171,960.67	58,171,960.67	0.00	0.00	0.00	0.00	0.00	58,171,960.67	1.00000000	0.00
2E-C4	58,171,960.67	58,171,960.67	0.00	0.00	0.00	0.00	0.00	58,171,960.67	1.00000000	0.00
2E-D1	116,343,921.33	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.26079222	1,274,803.08
2E-D2	116,343,921.33	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.26079222	1,274,803.08
2E-D3	116,343,921.33	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.26079222	1,274,803.08
2E-D4	116,343,921.33	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.26079222	1,274,803.08
2E-D5	116,343,921.33	31,616,393.17	434,647.64	840,155.43	0.00	0.00	1,274,803.08	30,341,590.10	0.26079222	1,274,803.08
2E-F1	116,343,921.33	89,788,353.84	434,647.64	840,155.43	0.00	0.00	1,274,803.08	88,513,550.77	0.76079222	1,274,803.08
2E-F2	116,343,921.33	89,788,353.84	434,647.64	840,155.43	0.00	0.00	1,274,803.08	88,513,550.77	0.76079222	1,274,803.08
2E-F3	116,343,921.33	89,788,353.84	434,647.64	840,155.43	0.00	0.00	1,274,803.08	88,513,550.77	0.76079222	1,274,803.08
2E-F4	116,343,921.33	89,788,353.84	434,647.64	840,155.43	0.00	0.00	1,274,803.08	88,513,550.77	0.76079222	1,274,803.08
2E-F5	116,343,921.33	89,788,353.84	434,647.64	840,155.43	0.00	0.00	1,274,803.08	88,513,550.77	0.76079222	1,274,803.08
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	32,648,463,701.34	8,677,907,507.41	26,309,089.46	50,854,352.43	0.00	273,269.39	77,436,711.44	8,600,744,065.54	0.26343488	77,163,442.05

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$427,050,118 as a result of the CAS 2017-C04 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$143,230,000 as a result of the CAS 2017-C04 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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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	233.56869427	0.58967952	1.13982546	0.00000000	0.00000000	1.72950498	231.84862943	0.23184863	1.72950498
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	58,171,960.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	152,904,167.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	58,171,960.67	543.49884044	7.47177222	14.44261841	0.00000000	0.00000000	21.91439080	521.58444980	0.52158445	21.91439080
2M-BH	152,904,167.33	543.49884042	7.47177229	14.44261846	0.00000000	0.00000000	21.91439075	521.58444974	0.52158445	21.91439075
2M-2C	58,171,960.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	152,904,167.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	174,515,882.00	514.49961351	2.49059074	4.81420614	0.00000000	0.00000000	7.30479694	507.19481663	0.50719482	7.30479694
2M-2H	458,712,502.00	514.49961346	2.49059076	4.81420615	0.00000000	0.00000000	7.30479692	507.19481657	0.50719482	7.30479692
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	150,768,663.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	150,768,663.00	982.43856596	0.00000000	0.00000000	0.00000000	1.81250788	1.81250788	980.62605808	0.98062606	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	58,171,960.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	58,171,960.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	543.49884044	7.47177222	14.44261841	0.00000000	0.00000000	21.91439080	521.58444980	0.52158445	21.91439080
2E-B2	58,171,960.67	543.49884044	7.47177222	14.44261841	0.00000000	0.00000000	21.91439080	521.58444980	0.52158445	21.91439080
2E-B3	58,171,960.67	543.49884044	7.47177222	14.44261841	0.00000000	0.00000000	21.91439080	521.58444980	0.52158445	21.91439080

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
 06-Jun-2024 1:18:12 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	58,171,960.67	543.49884044	7.47177222	14.44261841	0.00000000	0.00000000	21.91439080	521.58444980	0.52158445	21.91439080
2E-C1	58,171,960.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	58,171,960.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	58,171,960.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	58,171,960.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	116,343,921.33	271.74942024	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	260.79222492	0.26079222	10.95719540
2E-D2	116,343,921.33	271.74942024	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	260.79222492	0.26079222	10.95719540
2E-D3	116,343,921.33	271.74942024	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	260.79222492	0.26079222	10.95719540
2E-D4	116,343,921.33	271.74942024	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	260.79222492	0.26079222	10.95719540
2E-D5	116,343,921.33	271.74942024	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	260.79222492	0.26079222	10.95719540
2E-F1	116,343,921.33	771.74942028	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	760.79222497	0.76079222	10.95719540
2E-F2	116,343,921.33	771.74942028	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	760.79222497	0.76079222	10.95719540
2E-F3	116,343,921.33	771.74942028	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	760.79222497	0.76079222	10.95719540
2E-F4	116,343,921.33	771.74942028	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	760.79222497	0.76079222	10.95719540
2E-F5	116,343,921.33	771.74942028	3.73588611	7.22130920	0.00000000	0.00000000	10.95719540	760.79222497	0.76079222	10.95719540
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
 06-Jun-2024 1:18:12 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	6,761,249,227.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,711,457,507.27
2M-1	N/A	N/A	6.28822 %	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	N/A	N/A	8.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	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-2B	05/28/24 - 06/24/24	28	8.28822 %	31,616,393.17	203,811.71	0.00	0.00	0.00	0.00	203,811.71	0.00	30,341,590.10
2M-BH	N/A	N/A	0.00000 %	83,103,237.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,752,435.98
2M-2C	05/28/24 - 06/24/24	28	8.28822 %	58,171,960.67	374,999.34	0.00	0.00	0.00	0.00	374,999.34	0.00	58,171,960.67
2M-CH	N/A	N/A	0.00000 %	152,904,167.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	152,904,167.33
2M-2	05/28/24 - 06/24/24	28	8.28822 %	89,788,353.84	578,811.05	0.00	0.00	0.00	0.00	578,811.05	0.00	88,513,550.77
2M-2H	N/A	N/A	0.00000 %	236,007,404.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	232,656,603.31
2B-1	N/A	N/A	10.48822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	150,768,663.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	150,768,663.00
2B-2H	N/A	N/A	0.00000 %	148,120,949.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	147,847,679.68
2A-I1	N/A	N/A	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	05/28/24 - 06/24/24	28	2.25000 %	31,616,393.17	55,328.69	0.00	0.00	0.00	0.00	55,328.69	0.00	30,341,590.10
2B-I2	05/28/24 - 06/24/24	28	1.75000 %	31,616,393.17	43,033.42	0.00	0.00	0.00	0.00	43,033.42	0.00	30,341,590.10
2B-I3	05/28/24 - 06/24/24	28	1.25000 %	31,616,393.17	30,738.16	0.00	0.00	0.00	0.00	30,738.16	0.00	30,341,590.10
2B-I4	05/28/24 - 06/24/24	28	0.75000 %	31,616,393.17	18,442.90	0.00	0.00	0.00	0.00	18,442.90	0.00	30,341,590.10
2C-I1	05/28/24 - 06/24/24	28	2.25000 %	58,171,960.67	101,800.93	0.00	0.00	0.00	0.00	101,800.93	0.00	58,171,960.67
2C-I2	05/28/24 - 06/24/24	28	1.75000 %	58,171,960.67	79,178.50	0.00	0.00	0.00	0.00	79,178.50	0.00	58,171,960.67
2C-I3	05/28/24 - 06/24/24	28	1.25000 %	58,171,960.67	56,556.07	0.00	0.00	0.00	0.00	56,556.07	0.00	58,171,960.67
2C-I4	05/28/24 - 06/24/24	28	0.75000 %	58,171,960.67	33,933.64	0.00	0.00	0.00	0.00	33,933.64	0.00	58,171,960.67
2E-A1	N/A	N/A	6.03822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.53822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.03822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.53822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/28/24 - 06/24/24	28	6.03822 %	31,616,393.17	148,483.02	0.00	0.00	0.00	0.00	148,483.02	0.00	30,341,590.10
2E-B2	05/28/24 - 06/24/24	28	6.53822 %	31,616,393.17	160,778.28	0.00	0.00	0.00	0.00	160,778.28	0.00	30,341,590.10

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	05/28/24 - 06/24/24	28	7.03822 %	31,616,393.17	173,073.55	0.00	0.00	0.00	0.00	173,073.55	0.00	30,341,590.10
2E-B4	05/28/24 - 06/24/24	28	7.53822 %	31,616,393.17	185,368.81	0.00	0.00	0.00	0.00	185,368.81	0.00	30,341,590.10
2E-C1	05/28/24 - 06/24/24	28	6.03822 %	58,171,960.67	273,198.41	0.00	0.00	0.00	0.00	273,198.41	0.00	58,171,960.67
2E-C2	05/28/24 - 06/24/24	28	6.53822 %	58,171,960.67	295,820.84	0.00	0.00	0.00	0.00	295,820.84	0.00	58,171,960.67
2E-C3	05/28/24 - 06/24/24	28	7.03822 %	58,171,960.67	318,443.27	0.00	0.00	0.00	0.00	318,443.27	0.00	58,171,960.67
2E-C4	05/28/24 - 06/24/24	28	7.53822 %	58,171,960.67	341,065.70	0.00	0.00	0.00	0.00	341,065.70	0.00	58,171,960.67
2E-D1	05/28/24 - 06/24/24	28	6.03822 %	31,616,393.17	148,483.02	0.00	0.00	0.00	0.00	148,483.02	0.00	30,341,590.10
2E-D2	05/28/24 - 06/24/24	28	6.53822 %	31,616,393.17	160,778.28	0.00	0.00	0.00	0.00	160,778.28	0.00	30,341,590.10
2E-D3	05/28/24 - 06/24/24	28	7.03822 %	31,616,393.17	173,073.55	0.00	0.00	0.00	0.00	173,073.55	0.00	30,341,590.10
2E-D4	05/28/24 - 06/24/24	28	7.53822 %	31,616,393.17	185,368.81	0.00	0.00	0.00	0.00	185,368.81	0.00	30,341,590.10
2E-D5	05/28/24 - 06/24/24	28	8.28822 %	31,616,393.17	203,811.71	0.00	0.00	0.00	0.00	203,811.71	0.00	30,341,590.10
2E-F1	05/28/24 - 06/24/24	28	6.03822 %	89,788,353.84	421,681.43	0.00	0.00	0.00	0.00	421,681.43	0.00	88,513,550.77
2E-F2	05/28/24 - 06/24/24	28	6.53822 %	89,788,353.84	456,599.12	0.00	0.00	0.00	0.00	456,599.12	0.00	88,513,550.77
2E-F3	05/28/24 - 06/24/24	28	7.03822 %	89,788,353.84	491,516.81	0.00	0.00	0.00	0.00	491,516.81	0.00	88,513,550.77
2E-F4	05/28/24 - 06/24/24	28	7.53822 %	89,788,353.84	526,434.51	0.00	0.00	0.00	0.00	526,434.51	0.00	88,513,550.77
2E-F5	05/28/24 - 06/24/24	28	8.28822 %	89,788,353.84	578,811.05	0.00	0.00	0.00	0.00	578,811.05	0.00	88,513,550.77
2X-1	05/28/24 - 06/24/24	28	2.25000 %	31,616,393.17	55,328.69	0.00	0.00	0.00	0.00	55,328.69	0.00	30,341,590.09
2X-2	05/28/24 - 06/24/24	28	1.75000 %	31,616,393.17	43,033.42	0.00	0.00	0.00	0.00	43,033.42	0.00	30,341,590.09
2X-3	05/28/24 - 06/24/24	28	1.25000 %	31,616,393.17	30,738.16	0.00	0.00	0.00	0.00	30,738.16	0.00	30,341,590.09
2X-4	05/28/24 - 06/24/24	28	0.75000 %	31,616,393.17	18,442.90	0.00	0.00	0.00	0.00	18,442.90	0.00	30,341,590.09
2Y-1	05/28/24 - 06/24/24	28	2.25000 %	89,788,353.83	157,129.62	0.00	0.00	0.00	0.00	157,129.62	0.00	88,513,550.76
2Y-2	05/28/24 - 06/24/24	28	1.75000 %	89,788,353.83	122,211.93	0.00	0.00	0.00	0.00	122,211.93	0.00	88,513,550.76
2Y-3	05/28/24 - 06/24/24	28	1.25000 %	89,788,353.83	87,294.23	0.00	0.00	0.00	0.00	87,294.23	0.00	88,513,550.76
2Y-4	05/28/24 - 06/24/24	28	0.75000 %	89,788,353.83	52,376.54	0.00	0.00	0.00	0.00	52,376.54	0.00	88,513,550.76
Totals					7,385,980.07	0.00	0.00	0.00	0.00	7,385,980.07	0.00	

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

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
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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
2A-H	28,947,583,273.00	0.00000 %	233.56869427	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	231.84862943
2M-1	257,814,000.00	6.28822 %	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	58,171,960.67	8.28822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	152,904,167.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	58,171,960.67	8.28822 %	543.49884044	3.50360737	0.00000000	0.00000000	0.00000000	0.00000000	3.50360737	0.00000000	521.58444980
2M-BH	152,904,167.33	0.00000 %	543.49884042	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	521.58444974
2M-2C	58,171,960.67	8.28822 %	1000.00000000	6.44639334	0.00000000	0.00000000	0.00000000	0.00000000	6.44639334	0.00000000	1000.00000000
2M-CH	152,904,167.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	174,515,882.00	8.28822 %	514.49961351	3.31666690	0.00000000	0.00000000	0.00000000	0.00000000	3.31666690	0.00000000	507.19481663
2M-2H	458,712,502.00	0.00000 %	514.49961346	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	507.19481657
2B-1	0.00	10.48822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	150,768,663.00	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 %	982.43856596	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.62605808
2A-I1	0.00	2.25000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.75000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.25000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.75000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	2.25000 %	543.49884044	0.95112300	0.00000000	0.00000000	0.00000000	0.00000000	0.95112300	0.00000000	521.58444980
2B-I2	0.00	1.75000 %	543.49884044	0.73976224	0.00000000	0.00000000	0.00000000	0.00000000	0.73976224	0.00000000	521.58444980
2B-I3	0.00	1.25000 %	543.49884044	0.52840165	0.00000000	0.00000000	0.00000000	0.00000000	0.52840165	0.00000000	521.58444980
2B-I4	0.00	0.75000 %	543.49884044	0.31704106	0.00000000	0.00000000	0.00000000	0.00000000	0.31704106	0.00000000	521.58444980
2C-I1	0.00	2.25000 %	1000.00000000	1.74999998	0.00000000	0.00000000	0.00000000	0.00000000	1.74999998	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.36111108	0.00000000	0.00000000	0.00000000	0.00000000	1.36111108	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	0.97222217	0.00000000	0.00000000	0.00000000	0.00000000	0.97222217	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.58333327	0.00000000	0.00000000	0.00000000	0.00000000	0.58333327	0.00000000	1000.00000000
2E-A1	58,171,960.67	6.03822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.53822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	7.03822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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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	58,171,960.67	7.53822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	6.03822 %	543.49884044	2.55248436	0.00000000	0.00000000	0.00000000	0.00000000	2.55248436	0.00000000	521.58444980
2E-B2	58,171,960.67	6.53822 %	543.49884044	2.76384495	0.00000000	0.00000000	0.00000000	0.00000000	2.76384495	0.00000000	521.58444980
2E-B3	58,171,960.67	7.03822 %	543.49884044	2.97520572	0.00000000	0.00000000	0.00000000	0.00000000	2.97520572	0.00000000	521.58444980
2E-B4	58,171,960.67	7.53822 %	543.49884044	3.18656631	0.00000000	0.00000000	0.00000000	0.00000000	3.18656631	0.00000000	521.58444980
2E-C1	58,171,960.67	6.03822 %	1000.00000000	4.69639336	0.00000000	0.00000000	0.00000000	0.00000000	4.69639336	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.53822 %	1000.00000000	5.08528227	0.00000000	0.00000000	0.00000000	0.00000000	5.08528227	0.00000000	1000.00000000
2E-C3	58,171,960.67	7.03822 %	1000.00000000	5.47417117	0.00000000	0.00000000	0.00000000	0.00000000	5.47417117	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.53822 %	1000.00000000	5.86306007	0.00000000	0.00000000	0.00000000	0.00000000	5.86306007	0.00000000	1000.00000000
2E-D1	116,343,921.33	6.03822 %	271.74942024	1.27624218	0.00000000	0.00000000	0.00000000	0.00000000	1.27624218	0.00000000	260.79222492
2E-D2	116,343,921.33	6.53822 %	271.74942024	1.38192248	0.00000000	0.00000000	0.00000000	0.00000000	1.38192248	0.00000000	260.79222492
2E-D3	116,343,921.33	7.03822 %	271.74942024	1.48760286	0.00000000	0.00000000	0.00000000	0.00000000	1.48760286	0.00000000	260.79222492
2E-D4	116,343,921.33	7.53822 %	271.74942024	1.59328315	0.00000000	0.00000000	0.00000000	0.00000000	1.59328315	0.00000000	260.79222492
2E-D5	116,343,921.33	8.28822 %	271.74942024	1.75180368	0.00000000	0.00000000	0.00000000	0.00000000	1.75180368	0.00000000	260.79222492
2E-F1	116,343,921.33	6.03822 %	771.74942028	3.62443886	0.00000000	0.00000000	0.00000000	0.00000000	3.62443886	0.00000000	760.79222497
2E-F2	116,343,921.33	6.53822 %	771.74942028	3.92456361	0.00000000	0.00000000	0.00000000	0.00000000	3.92456361	0.00000000	760.79222497
2E-F3	116,343,921.33	7.03822 %	771.74942028	4.22468836	0.00000000	0.00000000	0.00000000	0.00000000	4.22468836	0.00000000	760.79222497
2E-F4	116,343,921.33	7.53822 %	771.74942028	4.52481319	0.00000000	0.00000000	0.00000000	0.00000000	4.52481319	0.00000000	760.79222497
2E-F5	116,343,921.33	8.28822 %	771.74942028	4.97500036	0.00000000	0.00000000	0.00000000	0.00000000	4.97500036	0.00000000	760.79222497
2X-1	0.00	2.25000 %	271.74942024	0.47556150	0.00000000	0.00000000	0.00000000	0.00000000	0.47556150	0.00000000	260.79222484
2X-2	0.00	1.75000 %	271.74942024	0.36988112	0.00000000	0.00000000	0.00000000	0.00000000	0.36988112	0.00000000	260.79222484
2X-3	0.00	1.25000 %	271.74942024	0.26420083	0.00000000	0.00000000	0.00000000	0.00000000	0.26420083	0.00000000	260.79222484
2X-4	0.00	0.75000 %	271.74942024	0.15852053	0.00000000	0.00000000	0.00000000	0.00000000	0.15852053	0.00000000	260.79222484
2Y-1	0.00	2.25000 %	771.74942020	1.35056149	0.00000000	0.00000000	0.00000000	0.00000000	1.35056149	0.00000000	760.79222488
2Y-2	0.00	1.75000 %	771.74942020	1.05043674	0.00000000	0.00000000	0.00000000	0.00000000	1.05043674	0.00000000	760.79222488
2Y-3	0.00	1.25000 %	771.74942020	0.75031191	0.00000000	0.00000000	0.00000000	0.00000000	0.75031191	0.00000000	760.79222488
2Y-4	0.00	0.75000 %	771.74942020	0.45018716	0.00000000	0.00000000	0.00000000	0.00000000	0.45018716	0.00000000	760.79222488

(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	2,146,050.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(273,269.39)
Total Deposits	1,872,780.79
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,853,614.13
Total Withdrawals (Pool Distribution Amount)	1,872,780.79
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	54,690,594.17
Total Principal Reduction Cumulative	22,822,488,572.92
Scheduled Principal Current	18,646,909.74
Scheduled Principal Cumulative	2,748,248,635.78
Unscheduled Principal Current	35,770,415.04
Unscheduled Principal Cumulative	20,071,318,952.86
Senior Reduction Amount	49,791,720.04
Subordinate Reduction Amount	4,625,604.74
Calculated Tranche Write-down Amount	273,269.39
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	82,933.43
Recovery Principal on Previously Liquidated Loan Current	273,269.39
Recovery Principal on Previously Liquidated Loan Cumulative	290,453.93
Informational Reporting	
At Issuance Loan Count	125573
Period Beginning Loan Count	41482
Period Reference Pool Removal Loan Count	198
Period Ending Loan Count	41284
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,331,244,004.02
Period PIF Loan Count Current	198
PIF Loan Count Cumulative	83883
Period PIF Loan UPB Current	31,797,541.95
PIF Loan UPB Cumulative	19,450,350,037.44
Period Partial Prepayment Amount	4,380,408.69
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	170
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,258,846.99
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	43,493,316.19
Total Active Modified Loan Count	1040
Total Active Modified Loan UPB	245,161,530.75
Adjusted SOFR	5.438220%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.542230%
Subordinate Percentage	8.457770%
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 %	8.450000 %
2M-1	0.00	0.00	3.100000 %	8.460000 %	8.450000 %
2M-1H	0.00	0.00	3.100000 %	8.460000 %	8.450000 %
2M-2A	0.00	0.00	2.400000 %	8.460000 %	8.450000 %
2M-2B	0.00	0.00	1.700000 %	6.900000 %	6.950000 %
2M-2C	0.00	0.00	1.000000 %	4.050000 %	4.070000 %
2M-2	0.00	0.00	1.000000 %	4.050000 %	4.070000 %
2M-2H	0.00	0.00	1.000000 %	4.050000 %	4.070000 %
2B-1	0.00	0.00	0.500000 %	2.010000 %	2.020000 %
2B-1H	0.00	0.00	0.500000 %	2.010000 %	2.020000 %
2B-2H	273,269.39	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	484	88,291,369.11	1.172367 %	1.204316 %
60 Days	111	21,856,109.29	0.268869 %	0.298123 %
90 Days	68	13,321,993.73	0.164713 %	0.181715 %
120 Days	28	4,930,570.06	0.067823 %	0.067254 %
150 Days	30	6,103,624.02	0.072667 %	0.083255 %
180+ Days	164	35,970,757.31	0.397248 %	0.490650 %
Totals	885	170,474,423.52	2.143688 %	2.325314 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	476	121,511,334.76	82,933.43	0.068252

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	118,201.93	25.66	0.021709
Summary	0041310237	162,436.08	123.43	0.075987
Summary	0041310658	153,969.31	2.88	0.001871
Summary	0041311044	404,980.14	1.58	0.000390
Summary	0041311305	320,454.32	100.14	0.031249
Summary	0041311377	254,537.04	79.54	0.031249
Summary	0041311570	168,662.68	105.41	0.062498
Summary	0041311810	256,787.84	14.37	0.005596
Summary	0041311895	103,880.62	96.52	0.092914
Summary	0041311907	266,655.68	138.88	0.052082
Summary	0041311964	244,898.89	76.27	0.031143
Summary	0041311973	249,494.20	285.88	0.114584
Summary	0041312034	210,273.89	175.23	0.083334
Summary	0041312782	277,027.06	611.59	0.220769
Summary	0041312993	105,500.74	76.93	0.072919
Summary	0041313131	201,020.98	104.70	0.052084
Summary	0041313719	225,028.82	209.09	0.092917
Summary	0041314953	235,632.05	196.36	0.083333
Summary	0041315158	330,950.59	137.90	0.041668
Summary	0041315654	378,431.75	157.68	0.041667
Summary	0041315738	434,356.79	769.17	0.177083
Summary	0041316027	171,397.35	124.98	0.072918
Summary	0041316197	170,315.35	17.74	0.010416
Summary	0041317422	273,340.08	113.89	0.041666
Summary	0041317769	459,482.04	382.90	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041317974	41,579.65	30.32	0.072920
Summary	0041318301	244,746.42	137.87	0.056332
Summary	0041318729	493,717.70	514.29	0.104167
Summary	0041318753	412,613.69	386.83	0.093751
Summary	0041318809	121,020.54	24.16	0.019964
Summary	0041318964	107,359.98	33.55	0.031250
Summary	0041319106	213,722.08	49.94	0.023367
Summary	0041319424	398,021.76	98.54	0.024757
Summary	0041319588	308,031.15	192.52	0.062500
Summary	0041320257	155,728.76	64.89	0.041669
Summary	0041320437	117,425.93	94.92	0.080834
Summary	0041320526	95,960.47	117.05	0.121977
Summary	0041321600	384,729.12	240.46	0.062501
Summary	0041321669	326,709.21	544.52	0.166668
Summary	0041322045	201,602.86	42.00	0.020833
Summary	0041322080	101,858.54	63.66	0.062498
Summary	0041322223	133,573.98	69.57	0.052083
Summary	0041322280	127,200.96	39.75	0.031250
Summary	0041322567	91,517.05	111.11	0.121409
Summary	0041323204	235,828.97	122.83	0.052084
Summary	0041323237	284,583.18	207.51	0.072917
Summary	0041323361	331,802.75	172.81	0.052082
Summary	0041324386	275,656.61	333.86	0.121114
Summary	0041324434	216,906.08	67.78	0.031249
Summary	0041324762	244,135.35	127.15	0.052082
Summary	0041325311	237,138.94	33.84	0.014270
Summary	0041326476	145,383.51	106.01	0.072917
Summary	0041326610	289,292.65	241.08	0.083334
Summary	0041326871	159,629.23	5.49	0.003439
Summary	0041326922	410,672.29	90.41	0.022015
Summary	0041327084	192,002.44	30.13	0.015693
Summary	0041327201	189,337.92	78.89	0.041666
Summary	0041327533	98,605.29	71.90	0.072917
Summary	0041327876	84,263.93	150.12	0.178155

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041328020	654,127.18	760.07	0.116196
Summary	0041328374	148,788.51	39.52	0.026561
Summary	0041328393	186,745.82	52.78	0.028263
Summary	0041328417	308,387.69	29.55	0.009582
Summary	0041329027	380,858.75	595.09	0.156250
Summary	0041329151	154,256.30	64.27	0.041664
Summary	0041329688	156,187.59	123.32	0.078956
Summary	0041329779	64,785.16	67.48	0.104160
Summary	0041329819	302,667.50	157.64	0.052084
Summary	0041330092	494,914.18	918.43	0.185574
Summary	0041330135	200,262.52	88.63	0.044257
Summary	0041330732	192,833.84	110.55	0.057329
Summary	0041331110	312,593.94	290.45	0.092916
Summary	0041331128	151,741.46	22.75	0.014993
Summary	0041331133	224,409.36	7.76	0.003458
Summary	0041331163	244,897.52	259.75	0.106065
Summary	0041331290	237,612.17	123.76	0.052085
Summary	0041331431	399,172.73	207.90	0.052083
Summary	0041331714	344,030.73	107.51	0.031250
Summary	0041331822	308,859.55	32.17	0.010416
Summary	0041331966	131,539.01	164.42	0.124997
Summary	0041332075	346,859.67	180.66	0.052084
Summary	0041332491	141,257.78	117.71	0.083330
Summary	0041332554	177,342.32	62.60	0.035299
Summary	0041333098	303,753.01	274.19	0.090267
Summary	0041333331	373,423.69	40.45	0.010832
Summary	0041333640	252,597.86	131.56	0.052083
Summary	0041333842	381,143.72	357.32	0.093749
Summary	0041335204	523,977.84	274.66	0.052418
Summary	0041335255	309,875.98	78.77	0.025420
Summary	0041335658	216,913.98	213.43	0.098394
Summary	0041335730	77,045.26	64.20	0.083328
Summary	0041335864	264,359.47	247.84	0.093751
Summary	0041336416	171,313.45	133.06	0.077670

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Series 2017-C04



Distribution Date: 25-Jun-2024
 06-Jun-2024 1:18:12 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041336621	203,739.42	127.34	0.062501
Summary	0041336660	162,288.08	67.62	0.041667
Summary	0041336974	286,931.26	59.78	0.020834
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337442	306,644.37	191.65	0.062499
Summary	0041337605	247,015.69	128.65	0.052082
Summary	0041338167	202,006.25	147.30	0.072919
Summary	0041338721	430,395.61	224.16	0.052082
Summary	0041338846	195,329.14	142.43	0.072918
Summary	0041338932	374,905.20	156.21	0.041667
Summary	0041338999	405,360.57	503.75	0.124272
Summary	0041339052	237,998.46	148.75	0.062500
Summary	0041339871	361,690.26	376.76	0.104166
Summary	0041341246	113,523.78	17.81	0.015688
Summary	0041341459	215,568.86	413.22	0.191688
Summary	0041341535	220,212.58	412.90	0.187501
Summary	0041341656	161,706.90	116.56	0.072081
Summary	0041341738	315,210.22	327.03	0.103750
Summary	0041341803	418,206.60	386.30	0.092371
Summary	0041341936	290,813.87	363.52	0.125001
Summary	0041341987	301,200.37	342.54	0.113725
Summary	0041342007	217,943.84	209.07	0.095928
Summary	0041342042	249,491.74	69.56	0.027881
Summary	0041342475	412,568.71	386.78	0.093749
Summary	0041342993	284,879.82	178.05	0.062500
Summary	0041343068	208,582.54	239.00	0.114583
Summary	0041343089	397,647.52	876.89	0.220519
Summary	0041343422	227,766.55	166.08	0.072917
Summary	0041343527	500,920.63	417.43	0.083333
Summary	0041344288	115,750.76	120.85	0.104405
Summary	0041344507	110,155.99	91.80	0.083336
Summary	0041344652	504,658.98	229.31	0.045439
Summary	0041345268	511,230.94	333.27	0.065190
Summary	0041345352	74,679.87	38.90	0.052089

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041345384	70,345.50	21.98	0.031246
Summary	0041345401	52,316.22	81.44	0.155669
Summary	0041345627	211,489.84	88.12	0.041666
Summary	0041345652	341,568.07	249.06	0.072917
Summary	0041346589	240,894.99	75.28	0.031250
Summary	0041347046	237,842.55	74.33	0.031252
Summary	0041347237	263,957.73	38.41	0.014552
Summary	0041347536	196,062.62	40.85	0.020835
Summary	0041348143	254,455.81	1.25	0.000491
Summary	0041348195	169,939.43	70.81	0.041668
Summary	0041349189	247,325.92	206.10	0.083331
Summary	0041349937	522,898.16	490.22	0.093751
Summary	0041350483	250,168.46	41.69	0.016665
Summary	0041350529	405,219.42	100.10	0.024703
Summary	0041350619	110,731.84	133.80	0.120832
Summary	0041351154	260,841.78	217.37	0.083334
Summary	0041351183	375,915.35	44.98	0.011965
Summary	0041351277	137,307.49	7.70	0.005608
Summary	0041351312	306,651.16	71.29	0.023248
Summary	0041351752	104,169.98	65.11	0.062504
Summary	0041351804	118,733.53	61.84	0.052083
Summary	0041351889	266,447.31	166.53	0.062500
Summary	0041351910	276,977.76	230.81	0.083332
Summary	0041352020	375,644.91	163.79	0.043602
Summary	0041352208	129,611.35	100.84	0.077802
Summary	0041352877	474,474.09	484.92	0.102202
Summary	0041353063	145,709.72	202.97	0.139298
Summary	0041353494	176,105.34	178.62	0.101428
Summary	0041354123	147,720.25	54.51	0.036901
Summary	0041354229	166,668.46	215.32	0.129191
Summary	0041354489	415,577.68	127.17	0.030601
Summary	0041355538	342,262.27	539.02	0.157487
Summary	0041355761	403,701.24	281.66	0.069769
Summary	0041355884	194,377.69	52.29	0.026901

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041355898	208,261.87	150.12	0.072082
Summary	0041356291	287,233.07	388.96	0.135416
Summary	0041356575	209,735.95	109.24	0.052085
Summary	0041356824	341,447.27	30.76	0.009009
Summary	0041357552	253,267.28	131.91	0.052083
Summary	0041357586	332,177.67	170.24	0.051250
Summary	0041357821	131,100.03	95.59	0.072914
Summary	0041357914	349,706.35	364.28	0.104167
Summary	0041357942	120,725.15	193.66	0.160414
Summary	0041357997	292,587.37	60.96	0.020835
Summary	0041358076	365,978.55	114.37	0.031250
Summary	0041358347	107,218.20	18.63	0.017376
Summary	0041358379	226,457.34	322.50	0.142411
Summary	0041358415	339,080.40	282.57	0.083334
Summary	0041358455	179,997.67	127.98	0.071101
Summary	0041358529	466,495.03	145.78	0.031250
Summary	0041358923	422,008.94	96.05	0.022760
Summary	0041359409	403,077.66	124.99	0.031009
Summary	0041360019	215,791.33	62.26	0.028852
Summary	0041360198	276,126.08	42.52	0.015399
Summary	0041360217	205,187.02	170.99	0.083334
Summary	0041360218	114,701.90	11.95	0.010418
Summary	0041360721	264,664.47	81.29	0.030714
Summary	0041360725	154,024.96	128.35	0.083331
Summary	0041361098	100,254.11	33.76	0.033674
Summary	0041361329	201,955.19	199.25	0.098660
Summary	0041361389	412,808.04	475.44	0.115172
Summary	0041361768	260,000.78	54.17	0.020835
Summary	0041361900	504,352.56	315.22	0.062500
Summary	0041361933	385,912.46	321.59	0.083332
Summary	0041361992	577,588.44	233.46	0.040420
Summary	0041362225	104,721.19	174.54	0.166671
Summary	0041362625	355,890.07	77.19	0.021689
Summary	0041362920	296,501.14	187.45	0.063221

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041363001	155,246.44	163.83	0.105529
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	218,596.20	113.85	0.052082
Summary	0041363203	129,333.23	44.75	0.034601
Summary	0041363430	413,967.41	323.71	0.078197
Summary	0041363472	365,590.08	190.41	0.052083
Summary	0041363571	314,111.43	327.20	0.104167
Summary	0041363578	307,922.06	112.38	0.036496
Summary	0041363896	188,907.18	118.07	0.062502
Summary	0041364255	156,622.27	46.98	0.029996
Summary	0041364586	171,910.13	143.26	0.083334
Summary	0041364620	244,363.95	218.26	0.089318
Summary	0041364649	169,529.08	229.57	0.135416
Summary	0041364656	172,166.79	233.14	0.135415
Summary	0041364680	118,521.50	12.35	0.010420
Summary	0041365269	259,282.60	135.04	0.052082
Summary	0041365504	227,717.00	5.70	0.002503
Summary	0041365514	245,435.54	127.83	0.052083
Summary	0041365517	300,037.38	156.27	0.052084
Summary	0041365932	186,469.82	148.44	0.079605
Summary	0041366093	198,753.32	103.52	0.052085
Summary	0041366119	381,208.62	815.33	0.213880
Summary	0041366120	311,459.05	482.93	0.155054
Summary	0041366647	312,276.91	83.42	0.026713
Summary	0041366808	305,762.23	222.95	0.072916
Summary	0041366893	307,473.21	160.14	0.052083
Summary	0041367014	480,146.97	149.34	0.031103
Summary	0041367471	239,886.51	11.64	0.004852
Summary	0041367765	177,499.71	0.86	0.000485
Summary	0041367835	226,304.39	119.38	0.052752
Summary	0041368109	223,179.00	46.50	0.020835
Summary	0041369224	340,344.48	245.33	0.072083
Summary	0041370239	74,644.08	147.83	0.198047
Summary	0041370896	177,208.74	92.30	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041370931	157,410.74	131.18	0.083336
Summary	0041371090	265,137.35	193.33	0.072917
Summary	0041371172	260,863.11	353.25	0.135416
Summary	0041371185	280,785.26	314.06	0.111851
Summary	0041371203	370,210.43	424.20	0.114583
Summary	0041371525	199,956.20	166.63	0.083333
Summary	0041371560	308,594.18	257.16	0.083333
Summary	0041372248	236,290.51	196.91	0.083334
Summary	0041372597	394,115.07	82.11	0.020834
Summary	0041372633	254,340.27	52.99	0.020834
Summary	0041372679	371,390.30	43.16	0.011621
Summary	0041372703	307,778.00	288.54	0.093749
Summary	0041373408	362,357.79	603.93	0.166667
Summary	0041373410	141,559.77	235.93	0.166665
Summary	0041373419	336,653.29	385.75	0.114584
Summary	0041373478	214,063.88	66.89	0.031248
Summary	0041373569	391,347.78	163.06	0.041666
Summary	0041373645	252,290.37	157.68	0.062499
Summary	0041373876	256,970.36	80.30	0.031249
Summary	0041374223	259,629.23	11.99	0.004618
Summary	0041374523	195,059.27	101.59	0.052082
Summary	0041374530	369,784.28	192.60	0.052084
Summary	0041374859	409,824.20	161.87	0.039497
Summary	0041375142	166,215.73	312.29	0.187882
Summary	0041375171	171,488.68	55.83	0.032556
Summary	0041375237	91,983.86	37.56	0.040833
Summary	0041375251	338,668.57	65.89	0.019456
Summary	0041375328	111,024.60	105.48	0.095006
Summary	0041375446	263,312.10	0.77	0.000292
Summary	0041375784	255,764.85	28.34	0.011080
Summary	0041375807	476,845.28	441.24	0.092533
Summary	0041376403	245,708.37	28.41	0.011562
Summary	0041376446	384,460.46	200.24	0.052083
Summary	0041376465	303,018.85	220.95	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041378273	57,716.91	72.15	0.125007
Summary	0041378801	442,956.83	92.28	0.020833
Summary	0041378814	320,968.90	76.76	0.023915
Summary	0041378822	334,853.75	313.65	0.093668
Summary	0041378835	227,600.73	260.79	0.114582
Summary	0041378922	128,511.90	112.62	0.087634
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	165,572.02	137.98	0.083335
Summary	0041379055	399,597.40	361.43	0.090449
Summary	0041379225	169,284.73	70.54	0.041669
Summary	0041379292	314,147.77	624.66	0.198843
Summary	0041379340	289,244.91	30.13	0.010417
Summary	0041379392	210,532.95	175.44	0.083331
Summary	0041379413	356,217.87	139.84	0.039257
Summary	0041379418	433,736.77	229.63	0.052942
Summary	0041379686	381,567.47	270.87	0.070989
Summary	0041379698	144,950.92	54.76	0.037778
Summary	0041379932	286,394.18	43.11	0.015053
Summary	0041379995	133,205.90	29.04	0.021801
Summary	0041380007	239,013.46	18.85	0.007887
Summary	0041380034	348,449.51	309.61	0.088854
Summary	0041380045	282,626.60	71.47	0.025288
Summary	0041380318	195,133.87	162.61	0.083333
Summary	0041380417	145,564.70	121.30	0.083331
Summary	0041380450	155,887.38	5.62	0.003605
Summary	0041380667	424,143.54	93.58	0.022063
Summary	0041380768	124,340.98	90.67	0.072920
Summary	0041380871	255,613.65	11.76	0.004601
Summary	0041381388	401,383.66	459.92	0.114584
Summary	0041381585	175,090.19	50.66	0.028934
Summary	0041381605	225,535.42	164.45	0.072915
Summary	0041381663	269,780.36	257.04	0.095278
Summary	0041381745	219,771.98	57.63	0.026223
Summary	0041381871	413,755.32	462.36	0.111747

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041382039	260,967.80	81.57	0.031257
Summary	0041382077	247,792.93	309.74	0.125000
Summary	0041382556	278,494.35	49.37	0.017727
Summary	0041383051	142,934.22	76.59	0.053584
Summary	0041383138	110,700.82	121.61	0.109855
Summary	0041383274	111,349.73	157.24	0.141213
Summary	0041383506	325,458.82	119.90	0.036840
Summary	0041383706	110,490.25	118.72	0.107448
Summary	0041384031	159,794.10	58.44	0.036572
Summary	0041384144	135,055.07	121.35	0.089852
Summary	0041384500	100,910.00	105.65	0.104697
Summary	0041384561	251,457.77	193.70	0.077031
Summary	0041386738	339,313.02	676.58	0.199397
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620
Summary	0041389120	422,942.64	323.80	0.076559
Summary	0041389300	226,614.31	70.82	0.031251
Summary	0041389398	353,658.45	221.04	0.062501
Summary	0041389490	301,278.71	151.88	0.050412
Summary	0041390134	263,781.51	109.91	0.041667
Summary	0041390139	124,655.32	27.23	0.021844
Summary	0041390199	129,308.23	0.79	0.000611
Summary	0041390623	115,518.40	60.17	0.052087
Summary	0041391463	167,100.58	37.62	0.022513
Summary	0041391947	203,110.42	148.10	0.072916
Summary	0041392017	143,370.32	59.74	0.041668
Summary	0041392224	161,424.82	109.26	0.067685
Summary	0041392290	161,699.32	101.06	0.062499
Summary	0041392467	143,432.11	119.53	0.083336
Summary	0041392675	439,663.44	72.85	0.016569
Summary	0041392765	232,751.79	169.71	0.072915
Summary	0041392915	95,489.21	85.77	0.089822
Summary	0041393467	247,354.64	206.13	0.083334
Summary	0041393489	299,146.20	327.89	0.109609

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041393891	212,104.97	66.28	0.031249
Summary	0041393900	166,400.29	149.82	0.090036
Summary	0041394095	171,786.97	50.62	0.029467
Summary	0041394151	623,724.02	779.66	0.125001
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,351.55	12.74	0.007307
Summary	0041394970	211,880.73	242.78	0.114583
Summary	0041395029	443,340.13	181.59	0.040960
Summary	0041395159	73,696.19	30.71	0.041671
Summary	0041395520	359,706.70	204.91	0.056966
Summary	0041395585	106,958.21	43.19	0.040380
Summary	0041396092	63,936.02	42.74	0.066848
Summary	0041396318	165,857.51	86.38	0.052081
Summary	0041396377	149,845.18	109.26	0.072915
Summary	0041396575	475,710.65	391.02	0.082197
Summary	0041396831	185,742.53	198.08	0.106642
Summary	0041397074	133,352.43	73.47	0.055095
Summary	0041397182	322,666.73	268.89	0.083334
Summary	0041397870	211,360.71	191.63	0.090665
Summary	0041398182	176,682.71	38.55	0.021819
Summary	0041398306	311,598.92	134.59	0.043193
Summary	0041398541	442,000.40	85.30	0.019299
Summary	0041398830	238,720.65	49.73	0.020832
Summary	0041399766	255,600.96	106.50	0.041667
Summary	0041400156	318,308.87	280.03	0.087974
Summary	0041400854	178,733.85	204.80	0.114584
Summary	0041400884	253,973.97	158.73	0.062499
Summary	0041401192	663,162.61	898.03	0.135416
Summary	0041401603	256,856.94	13.96	0.005435
Summary	0041401835	85,929.74	89.51	0.104166
Summary	0041402859	190,337.35	138.79	0.072918
Summary	0041402971	606,480.61	608.18	0.100280
Summary	0041403138	326,113.40	203.82	0.062500
Summary	0041403561	165,809.28	86.36	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041403896	275,459.56	55.67	0.020210
Summary	0041403984	104,608.51	32.69	0.031250
Summary	0041404465	177,403.76	36.96	0.020834
Summary	0041404716	49,119.80	12.40	0.025244
Summary	0041404931	146,628.28	39.16	0.026707
Summary	0041405175	406,615.88	338.85	0.083334
Summary	0041405407	335,275.96	293.37	0.087501
Summary	0041405441	294,201.51	398.40	0.135417
Summary	0041405479	272,961.66	170.60	0.062500
Summary	0041405709	254,525.66	318.16	0.125001
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	139,464.63	16.26	0.011659
Summary	0041407847	388,116.15	444.72	0.114584
Summary	0041408004	317,361.09	468.40	0.147592
Summary	0041408525	173,228.44	24.89	0.014368
Summary	0041408961	273,817.71	342.27	0.124999
Summary	0041408963	357,060.56	557.91	0.156251
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	300,723.57	71.68	0.023836
Summary	0041409553	474,805.54	642.97	0.135418
Summary	0041409573	213,891.55	165.67	0.077455
Summary	0041409899	249,088.64	129.73	0.052082
Summary	0041410407	338,599.94	70.54	0.020833
Summary	0041410517	308,013.61	288.76	0.093749
Summary	0041410819	128,878.60	13.42	0.010413
Summary	0041411292	401,125.93	292.49	0.072917
Summary	0041411406	95,845.82	13.75	0.014346
Summary	0041411436	202,733.54	190.06	0.093749
Summary	0041411491	83,930.99	13.79	0.016430
Summary	0041411697	413,002.83	731.36	0.177084
Summary	0041412050	437,785.75	352.64	0.080551
Summary	0041412664	106,250.97	102.79	0.096743
Summary	0041412795	337,157.41	210.72	0.062499
Summary	0041413804	259,808.04	54.13	0.020835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041414025	377,067.57	524.64	0.139137
Summary	0041414054	104,808.69	54.59	0.052085
Summary	0041415058	78,839.98	32.85	0.041667
Summary	0041416262	339,252.33	176.69	0.052082
Summary	0041416340	278,319.08	144.96	0.052084
Summary	0041416469	509,433.87	48.40	0.009501
Summary	0041416617	393,087.01	436.55	0.111057
Summary	0041417084	413,489.57	215.36	0.052084
Summary	0041417137	206,888.84	24.94	0.012055
Summary	0041417139	473,489.27	295.93	0.062500
Summary	0041417282	519,758.98	433.13	0.083333
Summary	0041417293	220,843.06	196.12	0.088805
Summary	0041417453	327,638.33	204.77	0.062499
Summary	0041417857	93,140.32	97.02	0.104165
Summary	0041418336	542,741.93	83.81	0.015442
Summary	0041418822	205,602.44	218.59	0.106317
Summary	0041419022	175,677.81	71.64	0.040779
Summary	0041419091	344,444.49	281.41	0.081700
Summary	0041419616	396,253.34	253.38	0.063944
Summary	0041419785	168,480.40	122.85	0.072916
Summary	0041419870	335,246.83	628.59	0.187501
Summary	0041420273	167,014.87	86.99	0.052085
Summary	0041420908	226,434.43	235.87	0.104167
Summary	0041420962	330,960.94	305.52	0.092313
Summary	0041421007	272,505.19	141.93	0.052083
Summary	0041421565	136,774.96	40.52	0.029625
Summary	0041421750	113,771.99	120.07	0.105536
Summary	0041421808	245,366.33	113.74	0.046355
Summary	0041421950	132,996.78	48.49	0.036460
Summary	0041422165	118,607.00	11.78	0.009932
Summary	0041422531	174,221.09	229.36	0.131649
Summary	0041423287	295,679.20	246.40	0.083334
Summary	0041423292	228,834.05	212.62	0.092914
Summary	0041423374	293,170.39	152.69	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041423449	263,759.43	109.90	0.041667
Summary	0041423669	274,189.07	112.00	0.040848
Summary	0041423813	302,005.13	251.67	0.083333
Summary	0041424064	53,112.73	41.27	0.077703
Summary	0041424747	161,272.44	235.19	0.145834
Summary	0041425221	173,244.49	234.60	0.135416
Summary	0041425325	312,656.73	275.64	0.088161
Summary	0041425767	278,165.69	115.89	0.041662
Summary	0041425814	124,121.76	21.99	0.017716
Summary	0041425827	118,516.98	49.38	0.041665
Summary	0041425858	148,932.64	31.63	0.021238
Summary	0041425866	120,279.40	62.65	0.052087
Summary	0041426280	361,328.22	121.28	0.033565
Summary	0041426320	129,783.55	135.19	0.104166
Summary	0041426351	125,379.61	91.42	0.072915
Summary	0041426766	594,273.49	495.23	0.083334
Summary	0041427099	134,865.28	201.77	0.149609
Summary	0041427828	279,872.73	19.77	0.007064
Summary	0041428420	170,055.63	70.86	0.041669
Summary	0041428437	328,732.32	102.73	0.031250
Summary	0041428526	227,281.66	213.08	0.093752
Summary	0041428582	269,227.80	2.21	0.000821
Summary	0041428618	330,021.53	137.51	0.041667
Summary	0041429794	257,691.28	241.59	0.093752
Summary	0041429889	193,607.52	20.31	0.010490
Summary	0041429945	381,251.06	24.20	0.006348
Summary	0041429974	167,855.66	47.88	0.028525
Summary	0041430054	155,801.47	113.61	0.072920
Summary	0041430071	300,652.51	313.18	0.104167
Summary	0041430761	182,254.53	37.97	0.020834
Summary	0041430858	436,102.48	683.55	0.156741
Summary	0041431296	245,905.87	76.85	0.031252
Summary	0041432453	318,213.48	136.23	0.042811
Summary	0041432722	234,621.36	96.85	0.041279

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041433197	412,726.92	429.92	0.104166
Summary	0041433508	135,628.33	65.75	0.048478
Summary	0041433541	284,851.58	385.74	0.135418
Summary	0041434149	99,358.69	62.10	0.062501
Summary	0041434169	337,147.71	75.09	0.022272
Summary	0041434865	305,003.39	285.94	0.093750
Summary	0041434890	195,945.70	234.72	0.119788
Summary	0041435155	123,267.83	15.56	0.012623
Summary	0041435432	141,226.42	103.83	0.073520

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
17	3,271,417.17	273,269.39	714,261.08	21.833

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041316466	138,755.01	43.65	4,478.49	3.228
0041317411	199,308.58	20,210.35	503.14	0.252
0041320079	115,652.06	9,339.05	40,564.09	35.074
0041322560	81,104.34	20,628.03	20,532.47	25.316
0041324867	334,191.45	26,710.68	45,144.62	13.509
0041335955	75,916.18	(17.40)	10,785.60	14.207
0041345119	168,598.70	13,082.70	37,888.73	22.473
0041349391	293,579.49	40,518.86	91,324.98	31.107
0041349598	340,308.59	27,732.12	106,895.42	31.411
0041355263	115,473.44	15,238.68	81,412.91	70.504
0041368395	212,247.46	431.65	40,462.20	19.064
0041369509	120,088.26	13,268.58	35,790.86	29.804
0041370980	150,723.44	20,492.53	53,327.22	35.381
0041371801	189,336.76	12,689.89	50,405.07	26.622
0041372921	402,513.59	49,496.36	85,394.61	21.215
0041417974	229,840.75	6,937.14	6,216.46	2.705
0041421798	103,779.07	(3,533.48)	3,134.21	3.020

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
236	43,493,316.19	2,920,984.28	6.716

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041310102	180,248.40	(61,493.37)	(34.116)
0041310726	490,405.21	8,218.18	1.676
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
0041315015	364,836.76	(8,991.91)	(2.465)
0041315450	154,861.18	76,415.89	49.345
0041316268	151,898.55	(127.98)	(0.084)
0041316466	138,755.01	4,478.49	3.228
0041316481	337,234.00	3,932.70	1.166
0041317411	199,308.58	503.14	0.252
0041318961	87,044.81	11,746.03	13.494
0041318969	101,293.21	(15,931.87)	(15.728)
0041320079	115,652.06	40,564.09	35.074
0041320149	107,858.02	(69,935.96)	(64.841)
0041320200	137,434.07	14,082.93	10.247
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	17,061.70	15.715

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320808	51,816.45	6,412.07	12.375
0041320856	56,856.81	26,954.87	47.408
0041320950	256,431.12	3,321.60	1.295
0041321018	288,903.35	(3,178.62)	(1.100)
0041321156	303,785.07	41,717.41	13.733
0041321728	228,097.01	43,220.20	18.948
0041322328	124,791.06	(1,291.39)	(1.035)
0041322414	116,170.80	1,081.24	0.931
0041322560	81,104.34	20,532.47	25.316
0041322799	61,739.50	28,626.92	46.367
0041323418	319,885.38	26,102.14	8.160
0041324171	220,279.67	(3,289.81)	(1.493)
0041324867	334,191.45	45,144.62	13.509
0041325704	224,364.33	6,528.43	2.910
0041326681	102,187.96	38,076.02	37.261
0041326748	107,425.20	(3,720.78)	(3.464)
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	(40,522.47)	(13.265)
0041329940	113,000.30	55,795.35	49.376
0041330351	267,291.70	29,783.85	11.143
0041330489	127,775.64	(2,608.62)	(2.042)
0041331260	194,653.01	(39,817.68)	(20.456)
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	(10,016.85)	(7.317)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041335955	75,916.18	10,785.60	14.207
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)
0041340813	175,028.25	(4,116.38)	(2.352)
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
0041344301	107,682.54	23,411.90	21.742
0041344355	120,608.90	46,234.54	38.334
0041345119	168,598.70	37,888.73	22.473
0041345162	143,410.30	13,306.71	9.279
0041345380	85,093.80	24,193.53	28.432
0041345971	204,189.45	1,654.77	0.810
0041347719	271,197.32	(1,782.55)	(0.657)
0041348488	211,010.85	53,548.50	25.377
0041348684	202,761.58	8,130.17	4.010

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041349391	293,579.49	91,324.98	31.107
0041349458	340,912.62	2,214.62	0.650
0041349598	340,308.59	106,895.42	31.411
0041350255	75,296.20	2,208.85	2.934
0041351885	227,247.60	(961.74)	(0.423)
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
0041355234	232,295.71	(33,650.24)	(14.486)
0041355263	115,473.44	81,412.91	70.504
0041355437	143,550.57	(29,631.67)	(20.642)
0041356249	207,870.06	60,826.45	29.262
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)
0041358183	191,499.26	60,386.98	31.534
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	3,833.02	3.308
0041361607	397,864.78	3,883.45	0.976
0041363179	219,683.67	76,241.79	34.705
0041363312	145,384.65	8,789.92	6.046
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)
0041364667	132,517.25	7,225.21	5.452

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041365345	100,537.56	66,805.91	66.449
0041365417	91,804.61	28,380.58	30.914
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)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	100,363.20	20.857
0041368099	312,273.85	(16,982.09)	(5.438)
0041368395	212,247.46	40,462.20	19.064
0041368977	232,504.52	(2,874.28)	(1.236)
0041369509	120,088.26	35,790.86	29.804
0041369588	135,403.49	(4,591.64)	(3.391)
0041369662	60,584.68	1,797.76	2.967
0041369701	41,164.76	29,742.36	72.252
0041370461	157,647.20	(7,513.70)	(4.766)
0041370980	150,723.44	53,327.22	35.381
0041371770	262,046.69	5,741.93	2.191
0041371801	189,336.76	50,405.07	26.622
0041372921	402,513.59	85,394.61	21.215
0041375109	162,128.23	21,278.42	13.124
0041375180	66,601.82	(315.09)	(0.473)
0041375439	207,782.32	8,147.96	3.921
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
0041376707	140,572.64	107,350.87	76.367
0041377789	140,739.42	13,874.16	9.858
0041379128	107,092.40	(5,509.10)	(5.144)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041379348	247,042.31	2,045.39	0.828
0041379353	117,830.45	33,964.49	28.825
0041379638	115,143.59	16,624.61	14.438
0041380303	198,999.78	3,478.55	1.748
0041382678	56,358.92	5,737.80	10.181
0041382682	101,023.73	3,112.31	3.081
0041382738	311,951.06	(64,835.00)	(20.784)
0041382828	237,451.19	(18,504.62)	(7.793)
0041383036	67,670.08	198.59	0.293
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
0041399075	189,733.19	1,774.98	0.936
0041399148	351,822.77	(2,413.00)	(0.686)
0041399668	186,370.90	(2,596.86)	(1.393)

Contact:
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 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-Jun-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041402554	275,768.91	43,701.90	15.847
0041402727	153,629.15	22,473.36	14.628
0041402742	179,297.95	(17,118.26)	(9.547)
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	(5,416.93)	(5.070)
0041406289	140,720.17	2,562.51	1.821
0041406819	163,940.00	78,287.65	47.754
0041406877	222,613.70	1,380.66	0.620
0041407488	54,623.11	16,439.32	30.096
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)
0041409777	348,979.74	31,125.92	8.919
0041410129	66,171.58	(291.93)	(0.441)
0041410726	286,548.10	16,061.24	5.605
0041410793	391,510.99	44,109.41	11.266
0041411698	181,780.55	2,516.13	1.384
0041411992	209,676.10	2,622.53	1.251
0041412489	177,246.46	19,128.56	10.792
0041413984	333,599.49	76,029.57	22.791

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0041416909	253,324.73	56,530.43	22.315
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
0041417974	229,840.75	6,216.46	2.705
0041418143	73,190.02	2,455.61	3.355
0041418164	96,384.23	5,139.50	5.332
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
0041419884	393,889.59	32,010.37	8.127
0041420279	165,402.05	4,631.81	2.800
0041420282	36,075.13	14,774.61	40.955
0041420926	114,604.36	(4,184.78)	(3.652)
0041421798	103,779.07	3,134.21	3.020
0041422494	136,260.14	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)
0041422918	159,107.13	59,629.14	37.477
0041423196	140,697.07	4,973.36	3.535
0041426001	135,257.08	25,770.62	19.053
0041426175	192,275.72	63,040.13	32.786
0041426419	318,908.78	31,285.09	9.810
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)
0041430113	139,998.32	18,076.50	12.912

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jun-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041430273	32,753.00	22,116.28	67.524
0041431186	96,727.48	(84,044.33)	(86.888)
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	38,934.79	9.999

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	17	3,271,417.17	273,269.39	0.004 %	0	0.00	0.00	0.000 %	17	3,271,417.17	273,269.39	0.004 %

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	0041316466	159,000.00	3.875 %	AZ	97.00	360	138,755.01	03/31/2023	43.65	4,478.49
Summary	0041317411	214,000.00	3.750 %	MI	90.00	360	199,308.58	03/31/2023	20,210.35	503.14
Summary	0041320079	121,000.00	4.500 %	LA	97.00	360	115,652.06	03/31/2023	9,339.05	40,564.09
Summary	0041322560	88,000.00	4.375 %	NC	95.00	360	81,104.34	03/31/2023	20,628.03	20,532.47
Summary	0041324867	352,000.00	3.500 %	NC	95.00	360	334,191.45	03/31/2023	26,710.68	45,144.62
Summary	0041335955	83,000.00	3.875 %	IL	90.00	360	75,916.18	01/31/2024	(17.40)	10,785.60
Summary	0041345119	170,000.00	3.625 %	MO	85.00	360	168,598.70	03/31/2023	13,082.70	37,888.73
Summary	0041349391	287,000.00	3.750 %	MN	90.00	360	293,579.49	03/31/2023	40,518.86	91,324.98
Summary	0041349598	361,000.00	3.375 %	OR	95.00	360	340,308.59	03/31/2023	27,732.12	106,895.42
Summary	0041355263	130,000.00	3.990 %	LA	82.00	360	115,473.44	04/30/2024	15,238.68	81,412.91
Summary	0041368395	247,000.00	3.625 %	TX	95.00	360	212,247.46	03/31/2023	431.65	40,462.20
Summary	0041369509	119,000.00	3.875 %	NM	95.00	360	120,088.26	03/31/2023	13,268.58	35,790.86
Summary	0041370980	162,000.00	3.750 %	MA	90.00	360	150,723.44	03/31/2023	20,492.53	53,327.22
Summary	0041371801	208,000.00	3.875 %	GA	97.00	360	189,336.76	03/31/2023	12,689.89	50,405.07
Summary	0041372921	406,000.00	3.875 %	GA	97.00	360	402,513.59	03/31/2023	49,496.36	85,394.61
Summary	0041417974	254,000.00	3.625 %	PA	97.00	360	229,840.75	03/31/2023	6,937.14	6,216.46
Summary	0041421798	113,000.00	5.125 %	AZ	90.00	360	103,779.07	09/30/2023	(3,533.48)	3,134.21

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



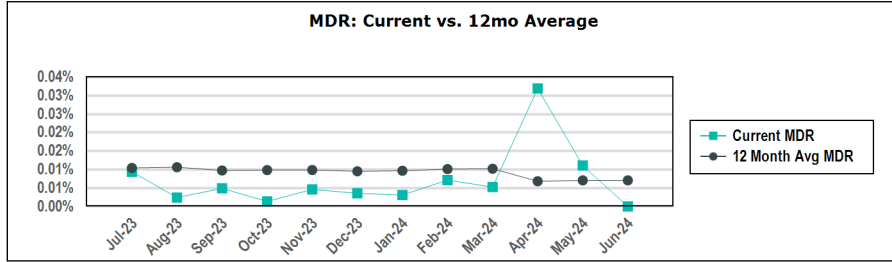
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Realized Loss Report - Collateral

Summary

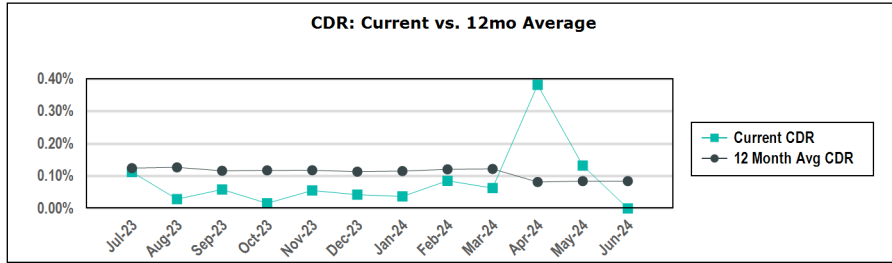
MDR

Current Month 0.000 %
 3 Month Average 0.014 %
 12 Month Average 0.007 %



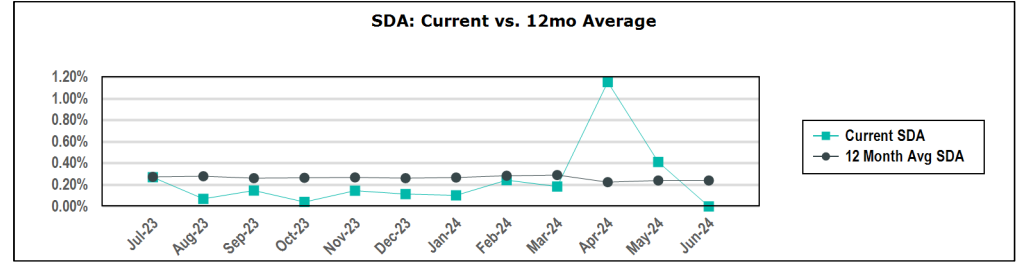
CDR

Current Month 0.000 %
 3 Month Average 0.172 %
 12 Month Average 0.085 %



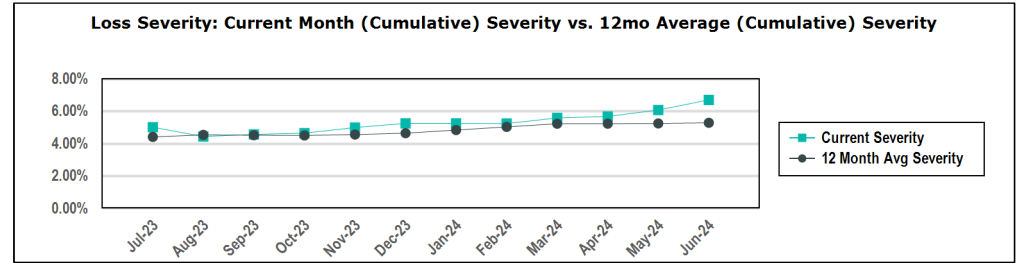
SDA

Current Month 0.000 %
 3 Month Average 0.522 %
 12 Month Average 0.241 %



Loss Severity

Current Month (Cumulative) 6.716 %
 3 Month Average (Cumulative) 6.166 %
 12 Month Average (Cumulative) 5.300 %



Calculation Methodology:

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

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

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

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

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Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	0.489 %
3 Month Average	0.461 %
12 Month Average	0.496 %

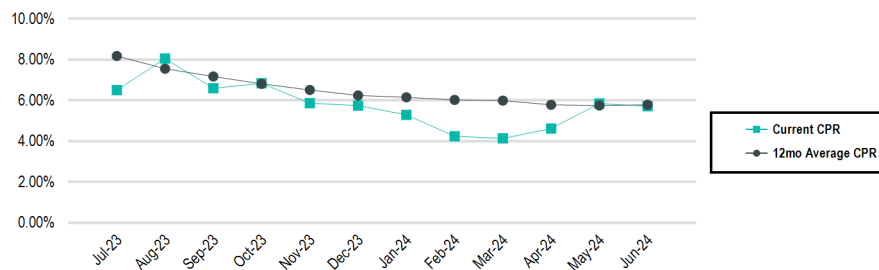
CPR

Current Month	5.715 %
3 Month Average	5.396 %
12 Month Average	5.790 %

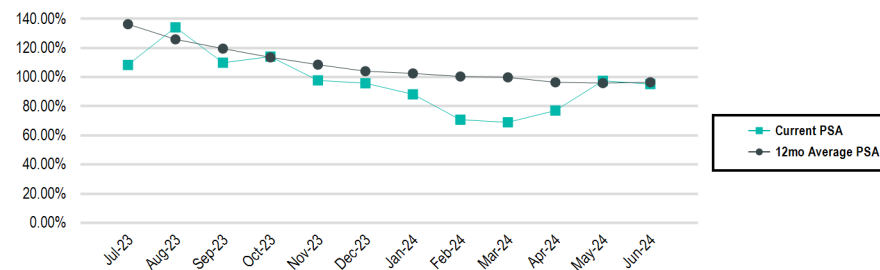
PSA

Current Month	95.257 %
3 Month Average	89.930 %
12 Month Average	96.506 %

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

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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
170	32,258,846.99

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Connecticut Avenue Securities
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date
means May 31, 2017

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

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

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

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XLT9	601,566,000	427,050,118	174,515,882
2M-2H	N/A	31,662,384	(427,050,118)	458,712,502
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				

Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XLU6	143,230,000	143,230,000	0
2B-1H	N/A	7,538,663	(143,230,000)	150,768,663
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				