

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-Jan-2024
 05-Jan-2024 2:34:42 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		12/29/2023	0.00000 %	6,986,415,832.93	0.00	48,146,543.48	0.00	6,938,269,289.45	48,146,543.48	0.00
2M-1	30711XLS1	01/24/2024	6.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	01/24/2024	8.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	01/24/2024	8.30191 %	37,254,971.80	257,739.52	1,220,680.91	0.00	36,034,290.89	1,478,420.43	0.00
2M-BH		12/29/2023	0.00000 %	97,924,160.99	0.00	3,208,542.34	0.00	94,715,618.66	3,208,542.34	0.00
2M-2C	30711XLX0	01/24/2024	8.30191 %	58,171,960.67	402,448.65	0.00	0.00	58,171,960.67	402,448.65	0.00
2M-CH		12/29/2023	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	01/24/2024	8.30191 %	95,426,932.47	660,188.17	1,220,680.91	0.00	94,206,251.56	1,880,869.08	0.00
2M-2H		12/29/2023	0.00000 %	250,828,328.32	0.00	3,208,542.34	0.00	247,619,785.99	3,208,542.34	0.00
2B-1	30711XLU6	01/24/2024	10.50191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		12/29/2023	0.00000 %	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		12/29/2023	0.00000 %	148,709,723.74	0.00	0.00	10,368.84	148,699,354.90	0.00	2,069,308.10
2A-I1	30711XLZ5	01/24/2024	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	01/24/2024	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	01/24/2024	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	01/24/2024	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	01/24/2024	2.25000 %	0.00	69,853.07	0.00	0.00	0.00	69,853.07	0.00
2B-I2	30711XMK7	01/24/2024	1.75000 %	0.00	54,330.17	0.00	0.00	0.00	54,330.17	0.00
2B-I3	30711XMM3	01/24/2024	1.25000 %	0.00	38,807.26	0.00	0.00	0.00	38,807.26	0.00
2B-I4	30711XMP6	01/24/2024	0.75000 %	0.00	23,284.36	0.00	0.00	0.00	23,284.36	0.00
2C-I1	30711XMR2	01/24/2024	2.25000 %	0.00	109,072.43	0.00	0.00	0.00	109,072.43	0.00
2C-I2	30711XMT8	01/24/2024	1.75000 %	0.00	84,834.11	0.00	0.00	0.00	84,834.11	0.00
2C-I3	30711XMV3	01/24/2024	1.25000 %	0.00	60,595.79	0.00	0.00	0.00	60,595.79	0.00
2C-I4	30711XMX9	01/24/2024	0.75000 %	0.00	36,357.48	0.00	0.00	0.00	36,357.48	0.00
2E-A1	30711XLY8	01/24/2024	6.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	01/24/2024	6.55191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	01/24/2024	7.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	01/24/2024	7.55191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	01/24/2024	6.05191 %	37,254,971.80	187,886.45	1,220,680.91	0.00	36,034,290.89	1,408,567.36	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jan-2024
 05-Jan-2024 2:34:43 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
2E-B2	30711XMJ0	01/24/2024	6.55191 %	37,254,971.80	203,409.35	1,220,680.91	0.00	36,034,290.89	1,424,090.26	0.00
2E-B3	30711XML5	01/24/2024	7.05191 %	37,254,971.80	218,932.26	1,220,680.91	0.00	36,034,290.89	1,439,613.17	0.00
2E-B4	30711XMN1	01/24/2024	7.55191 %	37,254,971.80	234,455.16	1,220,680.91	0.00	36,034,290.89	1,455,136.07	0.00
2E-C1	30711XMQ4	01/24/2024	6.05191 %	58,171,960.67	293,376.23	0.00	0.00	58,171,960.67	293,376.23	0.00
2E-C2	30711XMS0	01/24/2024	6.55191 %	58,171,960.67	317,614.54	0.00	0.00	58,171,960.67	317,614.54	0.00
2E-C3	30711XMU5	01/24/2024	7.05191 %	58,171,960.67	341,852.86	0.00	0.00	58,171,960.67	341,852.86	0.00
2E-C4	30711XMW1	01/24/2024	7.55191 %	58,171,960.67	366,091.18	0.00	0.00	58,171,960.67	366,091.18	0.00
2E-D1	30711XMY7	01/24/2024	6.05191 %	37,254,971.80	187,886.45	1,220,680.91	0.00	36,034,290.89	1,408,567.36	0.00
2E-D2	30711XMZ4	01/24/2024	6.55191 %	37,254,971.80	203,409.35	1,220,680.91	0.00	36,034,290.89	1,424,090.26	0.00
2E-D3	30711XNA8	01/24/2024	7.05191 %	37,254,971.80	218,932.26	1,220,680.91	0.00	36,034,290.89	1,439,613.17	0.00
2E-D4	30711XNB6	01/24/2024	7.55191 %	37,254,971.80	234,455.16	1,220,680.91	0.00	36,034,290.89	1,455,136.07	0.00
2E-D5	30711XNC4	01/24/2024	8.30191 %	37,254,971.80	257,739.52	1,220,680.91	0.00	36,034,290.89	1,478,420.43	0.00
2E-F1	30711XND2	01/24/2024	6.05191 %	95,426,932.47	481,262.67	1,220,680.91	0.00	94,206,251.56	1,701,943.58	0.00
2E-F2	30711XNE0	01/24/2024	6.55191 %	95,426,932.47	521,023.89	1,220,680.91	0.00	94,206,251.56	1,741,704.80	0.00
2E-F3	30711XNF7	01/24/2024	7.05191 %	95,426,932.47	560,785.12	1,220,680.91	0.00	94,206,251.56	1,781,466.03	0.00
2E-F4	30711XNG5	01/24/2024	7.55191 %	95,426,932.47	600,546.34	1,220,680.91	0.00	94,206,251.56	1,821,227.25	0.00
2E-F5	30711XNH3	01/24/2024	8.30191 %	95,426,932.47	660,188.17	1,220,680.91	0.00	94,206,251.56	1,880,869.08	0.00
2X-1	30711XNJ9	01/24/2024	2.25000 %	0.00	69,853.07	0.00	0.00	0.00	69,853.07	0.00
2X-2	30711XNK6	01/24/2024	1.75000 %	0.00	54,330.17	0.00	0.00	0.00	54,330.17	0.00
2X-3	30711XNL4	01/24/2024	1.25000 %	0.00	38,807.26	0.00	0.00	0.00	38,807.26	0.00
2X-4	30711XNM2	01/24/2024	0.75000 %	0.00	23,284.36	0.00	0.00	0.00	23,284.36	0.00
2Y-1	30711XNN0	01/24/2024	2.25000 %	0.00	178,925.50	0.00	0.00	0.00	178,925.50	0.00
2Y-2	30711XNP5	01/24/2024	1.75000 %	0.00	139,164.28	0.00	0.00	0.00	139,164.28	0.00
2Y-3	30711XNQ3	01/24/2024	1.25000 %	0.00	99,403.05	0.00	0.00	0.00	99,403.05	0.00
2Y-4	30711XNR1	01/24/2024	0.75000 %	0.00	59,641.83	0.00	0.00	0.00	59,641.83	0.00
Totals				9,023,521,992.48	8,550,767.49	74,094,522.72	10,368.84	8,949,417,100.94	82,645,290.21	2,069,308.10

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 25-Jan-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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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jan-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	6,986,415,832.93	16,610,676.68	31,535,866.80	0.00	0.00	48,146,543.48	6,938,269,289.45	0.23968389	48,146,543.48
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	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.61944432	1,220,680.91
2M-BH	152,904,167.33	97,924,160.99	1,112,158.06	2,096,384.28	0.00	0.00	3,208,542.34	94,715,618.66	0.61944432	3,208,542.34
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	95,426,932.47	423,117.41	797,563.51	0.00	0.00	1,220,680.91	94,206,251.56	0.53981477	1,220,680.91
2M-2H	458,712,502.00	250,828,328.32	1,112,158.06	2,096,384.28	0.00	0.00	3,208,542.34	247,619,785.99	0.53981477	3,208,542.34
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	148,709,723.74	0.00	0.00	0.00	10,368.84	10,368.84	148,699,354.90	0.98627495	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	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.61944432	1,220,680.91
2E-B2	58,171,960.67	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.61944432	1,220,680.91
2E-B3	58,171,960.67	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.61944432	1,220,680.91

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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	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.61944432	1,220,680.91
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	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.30972216	1,220,680.91
2E-D2	116,343,921.33	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.30972216	1,220,680.91
2E-D3	116,343,921.33	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.30972216	1,220,680.91
2E-D4	116,343,921.33	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.30972216	1,220,680.91
2E-D5	116,343,921.33	37,254,971.80	423,117.41	797,563.51	0.00	0.00	1,220,680.91	36,034,290.89	0.30972216	1,220,680.91
2E-F1	116,343,921.33	95,426,932.47	423,117.41	797,563.51	0.00	0.00	1,220,680.91	94,206,251.56	0.80972216	1,220,680.91
2E-F2	116,343,921.33	95,426,932.47	423,117.41	797,563.51	0.00	0.00	1,220,680.91	94,206,251.56	0.80972216	1,220,680.91
2E-F3	116,343,921.33	95,426,932.47	423,117.41	797,563.51	0.00	0.00	1,220,680.91	94,206,251.56	0.80972216	1,220,680.91
2E-F4	116,343,921.33	95,426,932.47	423,117.41	797,563.51	0.00	0.00	1,220,680.91	94,206,251.56	0.80972216	1,220,680.91
2E-F5	116,343,921.33	95,426,932.47	423,117.41	797,563.51	0.00	0.00	1,220,680.91	94,206,251.56	0.80972216	1,220,680.91
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	9,023,521,992.48	25,604,871.36	48,489,651.52	0.00	10,368.84	74,104,891.56	8,949,417,100.94	0.27411449	74,094,522.72

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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05-Jan-2024 2:34:43 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
2A-H	28,947,583,273.00	241.34711928	0.57381912	1.08941277	0.00000000	0.00000000	1.66323188	239.68388739	0.23968389	1.66323188
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	640.42833301	7.27356281	13.71044573	0.00000000	0.00000000	20.98400838	619.44432464	0.61944432	20.98400838
2M-BH	152,904,167.33	640.42833299	7.27356278	13.71044568	0.00000000	0.00000000	20.98400845	619.44432460	0.61944432	20.98400845
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	546.80944437	2.42452094	4.57014858	0.00000000	0.00000000	6.99466946	539.81477491	0.53981477	6.99466946
2M-2H	458,712,502.00	546.80944432	2.42452093	4.57014856	0.00000000	0.00000000	6.99466948	539.81477485	0.53981477	6.99466948
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	986.34371879	0.00000000	0.00000000	0.00000000	0.06877318	0.06877318	986.27494561	0.98627495	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	640.42833301	7.27356281	13.71044573	0.00000000	0.00000000	20.98400838	619.44432464	0.61944432	20.98400838
2E-B2	58,171,960.67	640.42833301	7.27356281	13.71044573	0.00000000	0.00000000	20.98400838	619.44432464	0.61944432	20.98400838
2E-B3	58,171,960.67	640.42833301	7.27356281	13.71044573	0.00000000	0.00000000	20.98400838	619.44432464	0.61944432	20.98400838

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jan-2024
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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
2E-B4	58,171,960.67	640.42833301	7.27356281	13.71044573	0.00000000	0.00000000	20.98400838	619.44432464	0.61944432	20.98400838
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	320.21416653	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	309.72216234	0.30972216	10.49200419
2E-D2	116,343,921.33	320.21416653	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	309.72216234	0.30972216	10.49200419
2E-D3	116,343,921.33	320.21416653	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	309.72216234	0.30972216	10.49200419
2E-D4	116,343,921.33	320.21416653	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	309.72216234	0.30972216	10.49200419
2E-D5	116,343,921.33	320.21416653	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	309.72216234	0.30972216	10.49200419
2E-F1	116,343,921.33	820.21416658	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	809.72216239	0.80972216	10.49200419
2E-F2	116,343,921.33	820.21416658	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	809.72216239	0.80972216	10.49200419
2E-F3	116,343,921.33	820.21416658	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	809.72216239	0.80972216	10.49200419
2E-F4	116,343,921.33	820.21416658	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	809.72216239	0.80972216	10.49200419
2E-F5	116,343,921.33	820.21416658	3.63678141	6.85522287	0.00000000	0.00000000	10.49200419	809.72216239	0.80972216	10.49200419
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-Jan-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
2A-H	N/A	N/A	0.00000 %	6,986,415,832.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,938,269,289.45
2M-1	N/A	N/A	6.30191 %	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	8.30191 %	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	12/26/23 - 01/24/24	30	8.30191 %	37,254,971.80	257,739.52	0.00	0.00	0.00	0.00	257,739.52	0.00	36,034,290.89
2M-BH	N/A	N/A	0.00000 %	97,924,160.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,715,618.66
2M-2C	12/26/23 - 01/24/24	30	8.30191 %	58,171,960.67	402,448.65	0.00	0.00	0.00	0.00	402,448.65	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	12/26/23 - 01/24/24	30	8.30191 %	95,426,932.47	660,188.17	0.00	0.00	0.00	0.00	660,188.17	0.00	94,206,251.56
2M-2H	N/A	N/A	0.00000 %	250,828,328.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,619,785.99
2B-1	N/A	N/A	10.50191 %	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 %	148,709,723.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	148,699,354.90
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	12/26/23 - 01/24/24	30	2.25000 %	37,254,971.80	69,853.07	0.00	0.00	0.00	0.00	69,853.07	0.00	36,034,290.89
2B-I2	12/26/23 - 01/24/24	30	1.75000 %	37,254,971.80	54,330.17	0.00	0.00	0.00	0.00	54,330.17	0.00	36,034,290.89
2B-I3	12/26/23 - 01/24/24	30	1.25000 %	37,254,971.80	38,807.26	0.00	0.00	0.00	0.00	38,807.26	0.00	36,034,290.89
2B-I4	12/26/23 - 01/24/24	30	0.75000 %	37,254,971.80	23,284.36	0.00	0.00	0.00	0.00	23,284.36	0.00	36,034,290.89
2C-I1	12/26/23 - 01/24/24	30	2.25000 %	58,171,960.67	109,072.43	0.00	0.00	0.00	0.00	109,072.43	0.00	58,171,960.67
2C-I2	12/26/23 - 01/24/24	30	1.75000 %	58,171,960.67	84,834.11	0.00	0.00	0.00	0.00	84,834.11	0.00	58,171,960.67
2C-I3	12/26/23 - 01/24/24	30	1.25000 %	58,171,960.67	60,595.79	0.00	0.00	0.00	0.00	60,595.79	0.00	58,171,960.67
2C-I4	12/26/23 - 01/24/24	30	0.75000 %	58,171,960.67	36,357.48	0.00	0.00	0.00	0.00	36,357.48	0.00	58,171,960.67
2E-A1	N/A	N/A	6.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.55191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.55191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/26/23 - 01/24/24	30	6.05191 %	37,254,971.80	187,886.45	0.00	0.00	0.00	0.00	187,886.45	0.00	36,034,290.89
2E-B2	12/26/23 - 01/24/24	30	6.55191 %	37,254,971.80	203,409.35	0.00	0.00	0.00	0.00	203,409.35	0.00	36,034,290.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Jan-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	12/26/23 - 01/24/24	30	7.05191 %	37,254,971.80	218,932.26	0.00	0.00	0.00	0.00	218,932.26	0.00	36,034,290.89
2E-B4	12/26/23 - 01/24/24	30	7.55191 %	37,254,971.80	234,455.16	0.00	0.00	0.00	0.00	234,455.16	0.00	36,034,290.89
2E-C1	12/26/23 - 01/24/24	30	6.05191 %	58,171,960.67	293,376.23	0.00	0.00	0.00	0.00	293,376.23	0.00	58,171,960.67
2E-C2	12/26/23 - 01/24/24	30	6.55191 %	58,171,960.67	317,614.54	0.00	0.00	0.00	0.00	317,614.54	0.00	58,171,960.67
2E-C3	12/26/23 - 01/24/24	30	7.05191 %	58,171,960.67	341,852.86	0.00	0.00	0.00	0.00	341,852.86	0.00	58,171,960.67
2E-C4	12/26/23 - 01/24/24	30	7.55191 %	58,171,960.67	366,091.18	0.00	0.00	0.00	0.00	366,091.18	0.00	58,171,960.67
2E-D1	12/26/23 - 01/24/24	30	6.05191 %	37,254,971.80	187,886.45	0.00	0.00	0.00	0.00	187,886.45	0.00	36,034,290.89
2E-D2	12/26/23 - 01/24/24	30	6.55191 %	37,254,971.80	203,409.35	0.00	0.00	0.00	0.00	203,409.35	0.00	36,034,290.89
2E-D3	12/26/23 - 01/24/24	30	7.05191 %	37,254,971.80	218,932.26	0.00	0.00	0.00	0.00	218,932.26	0.00	36,034,290.89
2E-D4	12/26/23 - 01/24/24	30	7.55191 %	37,254,971.80	234,455.16	0.00	0.00	0.00	0.00	234,455.16	0.00	36,034,290.89
2E-D5	12/26/23 - 01/24/24	30	8.30191 %	37,254,971.80	257,739.52	0.00	0.00	0.00	0.00	257,739.52	0.00	36,034,290.89
2E-F1	12/26/23 - 01/24/24	30	6.05191 %	95,426,932.47	481,262.67	0.00	0.00	0.00	0.00	481,262.67	0.00	94,206,251.56
2E-F2	12/26/23 - 01/24/24	30	6.55191 %	95,426,932.47	521,023.89	0.00	0.00	0.00	0.00	521,023.89	0.00	94,206,251.56
2E-F3	12/26/23 - 01/24/24	30	7.05191 %	95,426,932.47	560,785.12	0.00	0.00	0.00	0.00	560,785.12	0.00	94,206,251.56
2E-F4	12/26/23 - 01/24/24	30	7.55191 %	95,426,932.47	600,546.34	0.00	0.00	0.00	0.00	600,546.34	0.00	94,206,251.56
2E-F5	12/26/23 - 01/24/24	30	8.30191 %	95,426,932.47	660,188.17	0.00	0.00	0.00	0.00	660,188.17	0.00	94,206,251.56
2X-1	12/26/23 - 01/24/24	30	2.25000 %	37,254,971.80	69,853.07	0.00	0.00	0.00	0.00	69,853.07	0.00	36,034,290.88
2X-2	12/26/23 - 01/24/24	30	1.75000 %	37,254,971.80	54,330.17	0.00	0.00	0.00	0.00	54,330.17	0.00	36,034,290.88
2X-3	12/26/23 - 01/24/24	30	1.25000 %	37,254,971.80	38,807.26	0.00	0.00	0.00	0.00	38,807.26	0.00	36,034,290.88
2X-4	12/26/23 - 01/24/24	30	0.75000 %	37,254,971.80	23,284.36	0.00	0.00	0.00	0.00	23,284.36	0.00	36,034,290.88
2Y-1	12/26/23 - 01/24/24	30	2.25000 %	95,426,932.46	178,925.50	0.00	0.00	0.00	0.00	178,925.50	0.00	94,206,251.55
2Y-2	12/26/23 - 01/24/24	30	1.75000 %	95,426,932.46	139,164.28	0.00	0.00	0.00	0.00	139,164.28	0.00	94,206,251.55
2Y-3	12/26/23 - 01/24/24	30	1.25000 %	95,426,932.46	99,403.05	0.00	0.00	0.00	0.00	99,403.05	0.00	94,206,251.55
2Y-4	12/26/23 - 01/24/24	30	0.75000 %	95,426,932.46	59,641.83	0.00	0.00	0.00	0.00	59,641.83	0.00	94,206,251.55
Totals					8,550,767.49	0.00	0.00	0.00	0.00	8,550,767.49	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-Jan-2024
 05-Jan-2024 2:34:43 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	28,947,583,273.00	0.00000 %	241.34711928	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	239.68388739
2M-1	257,814,000.00	6.30191 %	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	8.30191 %	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	8.30191 %	640.42833301	4.43064867	0.00000000	0.00000000	0.00000000	0.00000000	4.43064867	0.00000000	619.44432464
2M-BH	152,904,167.33	0.00000 %	640.42833299	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	619.44432460
2M-2C	58,171,960.67	8.30191 %	1000.00000000	6.91825830	0.00000000	0.00000000	0.00000000	0.00000000	6.91825830	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	8.30191 %	546.80944437	3.78296899	0.00000000	0.00000000	0.00000000	0.00000000	3.78296899	0.00000000	539.81477491
2M-2H	458,712,502.00	0.00000 %	546.80944432	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	539.81477485
2B-1	0.00	10.50191 %	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 %	986.34371879	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.27494561
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 %	640.42833301	1.20080309	0.00000000	0.00000000	0.00000000	0.00000000	1.20080309	0.00000000	619.44432464
2B-I2	0.00	1.75000 %	640.42833301	0.93395803	0.00000000	0.00000000	0.00000000	0.00000000	0.93395803	0.00000000	619.44432464
2B-I3	0.00	1.25000 %	640.42833301	0.66711281	0.00000000	0.00000000	0.00000000	0.00000000	0.66711281	0.00000000	619.44432464
2B-I4	0.00	0.75000 %	640.42833301	0.40026775	0.00000000	0.00000000	0.00000000	0.00000000	0.40026775	0.00000000	619.44432464
2C-I1	0.00	2.25000 %	1000.00000000	1.87500006	0.00000000	0.00000000	0.00000000	0.00000000	1.87500006	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.45833335	0.00000000	0.00000000	0.00000000	0.00000000	1.45833335	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.04166663	0.00000000	0.00000000	0.00000000	0.00000000	1.04166663	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.62500008	0.00000000	0.00000000	0.00000000	0.00000000	0.62500008	0.00000000	1000.00000000
2E-A1	58,171,960.67	6.05191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.55191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	7.05191 %	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	7.55191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	6.05191 %	640.42833301	3.22984558	0.00000000	0.00000000	0.00000000	0.00000000	3.22984558	0.00000000	619.44432464
2E-B2	58,171,960.67	6.55191 %	640.42833301	3.49669063	0.00000000	0.00000000	0.00000000	0.00000000	3.49669063	0.00000000	619.44432464
2E-B3	58,171,960.67	7.05191 %	640.42833301	3.76353586	0.00000000	0.00000000	0.00000000	0.00000000	3.76353586	0.00000000	619.44432464
2E-B4	58,171,960.67	7.55191 %	640.42833301	4.03038091	0.00000000	0.00000000	0.00000000	0.00000000	4.03038091	0.00000000	619.44432464
2E-C1	58,171,960.67	6.05191 %	1000.00000000	5.04325841	0.00000000	0.00000000	0.00000000	0.00000000	5.04325841	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.55191 %	1000.00000000	5.45992496	0.00000000	0.00000000	0.00000000	0.00000000	5.45992496	0.00000000	1000.00000000
2E-C3	58,171,960.67	7.05191 %	1000.00000000	5.87659168	0.00000000	0.00000000	0.00000000	0.00000000	5.87659168	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.55191 %	1000.00000000	6.29325840	0.00000000	0.00000000	0.00000000	0.00000000	6.29325840	0.00000000	1000.00000000
2E-D1	116,343,921.33	6.05191 %	320.21416653	1.61492279	0.00000000	0.00000000	0.00000000	0.00000000	1.61492279	0.00000000	309.72216234
2E-D2	116,343,921.33	6.55191 %	320.21416653	1.74834532	0.00000000	0.00000000	0.00000000	0.00000000	1.74834532	0.00000000	309.72216234
2E-D3	116,343,921.33	7.05191 %	320.21416653	1.88176793	0.00000000	0.00000000	0.00000000	0.00000000	1.88176793	0.00000000	309.72216234
2E-D4	116,343,921.33	7.55191 %	320.21416653	2.01519046	0.00000000	0.00000000	0.00000000	0.00000000	2.01519046	0.00000000	309.72216234
2E-D5	116,343,921.33	8.30191 %	320.21416653	2.21532433	0.00000000	0.00000000	0.00000000	0.00000000	2.21532433	0.00000000	309.72216234
2E-F1	116,343,921.33	6.05191 %	820.21416658	4.13655191	0.00000000	0.00000000	0.00000000	0.00000000	4.13655191	0.00000000	809.72216239
2E-F2	116,343,921.33	6.55191 %	820.21416658	4.47830780	0.00000000	0.00000000	0.00000000	0.00000000	4.47830780	0.00000000	809.72216239
2E-F3	116,343,921.33	7.05191 %	820.21416658	4.82006377	0.00000000	0.00000000	0.00000000	0.00000000	4.82006377	0.00000000	809.72216239
2E-F4	116,343,921.33	7.55191 %	820.21416658	5.16181966	0.00000000	0.00000000	0.00000000	0.00000000	5.16181966	0.00000000	809.72216239
2E-F5	116,343,921.33	8.30191 %	820.21416658	5.67445349	0.00000000	0.00000000	0.00000000	0.00000000	5.67445349	0.00000000	809.72216239
2X-1	0.00	2.25000 %	320.21416653	0.60040154	0.00000000	0.00000000	0.00000000	0.00000000	0.60040154	0.00000000	309.72216226
2X-2	0.00	1.75000 %	320.21416653	0.46697902	0.00000000	0.00000000	0.00000000	0.00000000	0.46697902	0.00000000	309.72216226
2X-3	0.00	1.25000 %	320.21416653	0.33355640	0.00000000	0.00000000	0.00000000	0.00000000	0.33355640	0.00000000	309.72216226
2X-4	0.00	0.75000 %	320.21416653	0.20013388	0.00000000	0.00000000	0.00000000	0.00000000	0.20013388	0.00000000	309.72216226
2Y-1	0.00	2.25000 %	820.21416649	1.53790158	0.00000000	0.00000000	0.00000000	0.00000000	1.53790158	0.00000000	809.72216230
2Y-2	0.00	1.75000 %	820.21416649	1.19614569	0.00000000	0.00000000	0.00000000	0.00000000	1.19614569	0.00000000	809.72216230
2Y-3	0.00	1.25000 %	820.21416649	0.85438972	0.00000000	0.00000000	0.00000000	0.00000000	0.85438972	0.00000000	809.72216230
2Y-4	0.00	0.75000 %	820.21416649	0.51263383	0.00000000	0.00000000	0.00000000	0.00000000	0.51263383	0.00000000	809.72216230

(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	1,910,404.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(10,368.84)
Total Deposits	1,900,035.74
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,880,869.08
Total Withdrawals (Pool Distribution Amount)	1,900,035.74
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	52,586,135.57
Total Principal Reduction Cumulative	22,574,169,232.05
Scheduled Principal Current	18,145,952.15
Scheduled Principal Cumulative	2,656,300,407.65
Unscheduled Principal Current	34,429,814.58
Unscheduled Principal Cumulative	19,915,799,515.34
Senior Reduction Amount	48,146,543.48
Subordinate Reduction Amount	4,429,223.25
Calculated Tranche Write-down Amount	10,368.84
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	84,716.81
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	17,184.54
Informational Reporting	
At Issuance Loan Count	125573
Period Beginning Loan Count	42341
Period Reference Pool Removal Loan Count	185
Period Ending Loan Count	42156
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,579,563,344.89
Period PIF Loan Count Current	183
PIF Loan Count Cumulative	83033
Period PIF Loan UPB Current	30,253,053.94
PIF Loan UPB Cumulative	19,319,857,490.31
Period Partial Prepayment Amount	4,067,144.64
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	235,612.93
Credit Event Amount Cumulative	39,342,136.66
Total Active Modified Loan Count	1030
Total Active Modified Loan UPB	244,767,698.41
Adjusted SOFR	5.451910%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.539295%
Subordinate Percentage	8.460705%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.460000 %	8.460000 %
2M-1	0.00	0.00	3.100000 %	8.460000 %	8.460000 %
2M-1H	0.00	0.00	3.100000 %	8.460000 %	8.460000 %
2M-2A	0.00	0.00	2.400000 %	8.460000 %	8.460000 %
2M-2B	0.00	0.00	1.700000 %	6.690000 %	6.740000 %
2M-2C	0.00	0.00	1.000000 %	3.920000 %	3.950000 %
2M-2	0.00	0.00	1.000000 %	3.920000 %	3.950000 %
2M-2H	0.00	0.00	1.000000 %	3.920000 %	3.950000 %
2B-1	0.00	0.00	0.500000 %	1.950000 %	1.960000 %
2B-1H	0.00	0.00	0.500000 %	1.950000 %	1.960000 %
2B-2H	10,368.84	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	512	92,354,236.98	1.214536 %	1.218464 %
60 Days	162	34,417,396.60	0.384287 %	0.454082 %
90 Days	79	13,842,704.05	0.187399 %	0.182632 %
120 Days	53	10,925,453.84	0.125724 %	0.144144 %
150 Days	32	6,448,785.38	0.075909 %	0.085081 %
180+ Days	192	42,550,279.48	0.455451 %	0.561382 %
Totals	1030	200,538,856.33	2.443306 %	2.645784 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	484	124,791,353.91	84,716.81	0.067887

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	120,816.41	25.66	0.021239
Summary	0041310237	163,338.33	124.09	0.075971
Summary	0041310658	155,667.87	2.88	0.001850
Summary	0041311044	395,891.99	1.58	0.000399
Summary	0041311305	324,283.04	101.34	0.031250
Summary	0041311377	257,527.98	80.48	0.031251
Summary	0041311570	166,210.07	103.88	0.062499
Summary	0041311810	258,395.27	14.37	0.005561
Summary	0041311895	104,509.83	97.11	0.092919
Summary	0041311907	268,270.79	139.72	0.052082
Summary	0041311964	246,188.67	76.27	0.030980
Summary	0041311973	250,906.53	287.50	0.114585
Summary	0041312034	211,556.76	176.30	0.083335
Summary	0041312782	268,325.08	522.11	0.194581
Summary	0041312993	106,145.97	77.40	0.072918
Summary	0041313131	202,280.73	105.35	0.052081
Summary	0041313719	226,447.45	210.41	0.092918
Summary	0041314953	236,975.91	197.48	0.083333
Summary	0041315158	332,969.70	138.74	0.041667
Summary	0041315654	380,723.91	158.63	0.041665
Summary	0041315738	436,900.20	773.68	0.177084
Summary	0041316027	172,514.96	125.79	0.072915
Summary	0041316197	171,189.12	17.83	0.010415
Summary	0041317422	275,001.67	114.58	0.041665
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	41,774.12	30.46	0.072916
Summary	0041318301	245,920.57	138.36	0.056262
Summary	0041318729	496,570.46	517.26	0.104166
Summary	0041318753	414,958.16	389.02	0.093749
Summary	0041318809	121,685.15	24.16	0.019855
Summary	0041318964	107,967.70	33.74	0.031250
Summary	0041319106	216,065.08	49.94	0.023113
Summary	0041319424	401,058.38	98.54	0.024570
Summary	0041319588	311,505.73	194.69	0.062500
Summary	0041320257	156,728.81	65.30	0.041664
Summary	0041320437	118,012.37	95.23	0.080695
Summary	0041321600	387,076.34	241.92	0.062499
Summary	0041321669	327,456.74	545.76	0.166666
Summary	0041322045	203,662.92	42.43	0.020833
Summary	0041322080	102,965.91	64.35	0.062496
Summary	0041322223	134,336.76	69.97	0.052086
Summary	0041322280	127,802.58	39.94	0.031251
Summary	0041322567	91,866.42	111.22	0.121067
Summary	0041323204	237,547.23	123.72	0.052082
Summary	0041323237	286,346.78	208.79	0.072915
Summary	0041323361	333,820.99	173.87	0.052085
Summary	0041323370	280,604.94	87.69	0.031250
Summary	0041324386	276,943.83	334.80	0.120891
Summary	0041324434	218,114.58	68.16	0.031250
Summary	0041324762	247,836.68	129.08	0.052083
Summary	0041325311	238,268.99	33.96	0.014253
Summary	0041325604	243,181.23	57.91	0.023814
Summary	0041326476	146,206.51	106.61	0.072917
Summary	0041326610	291,052.26	242.54	0.083332
Summary	0041326871	160,550.42	5.49	0.003419
Summary	0041326922	412,825.80	90.41	0.021900
Summary	0041327084	192,966.00	30.13	0.015614
Summary	0041327201	190,487.22	79.37	0.041667
Summary	0041327533	99,201.48	72.33	0.072912

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041327876	84,263.93	150.12	0.178155
Summary	0041328020	656,820.14	761.47	0.115933
Summary	0041328374	149,529.92	39.52	0.026429
Summary	0041328393	187,659.88	52.78	0.028125
Summary	0041328417	311,599.21	29.86	0.009583
Summary	0041329027	383,157.29	598.68	0.156249
Summary	0041329151	155,129.52	64.64	0.041668
Summary	0041329688	156,612.49	123.32	0.078742
Summary	0041329779	65,217.56	67.93	0.104159
Summary	0041329819	304,514.35	158.60	0.052083
Summary	0041330092	496,855.75	920.65	0.185295
Summary	0041330135	200,951.39	88.63	0.044105
Summary	0041330732	193,762.82	110.94	0.057256
Summary	0041331110	314,871.46	292.57	0.092917
Summary	0041331128	152,545.15	22.75	0.014914
Summary	0041331133	227,956.55	7.76	0.003404
Summary	0041331163	246,332.61	261.24	0.106052
Summary	0041331290	238,418.30	124.18	0.052085
Summary	0041331431	401,596.13	209.16	0.052082
Summary	0041331714	345,988.19	108.12	0.031250
Summary	0041331822	309,594.49	32.25	0.010417
Summary	0041331966	132,711.54	165.89	0.125000
Summary	0041332075	348,960.60	181.75	0.052083
Summary	0041332491	142,404.01	118.67	0.083333
Summary	0041332554	177,648.32	62.60	0.035238
Summary	0041333331	376,749.24	40.45	0.010737
Summary	0041333640	254,133.40	132.36	0.052083
Summary	0041333842	372,524.76	349.24	0.093749
Summary	0041335204	527,158.45	276.31	0.052415
Summary	0041335255	312,198.84	79.26	0.025388
Summary	0041335658	218,095.94	214.42	0.098315
Summary	0041335730	77,512.16	64.59	0.083329
Summary	0041335864	266,059.84	249.43	0.093750
Summary	0041336416	172,267.12	133.76	0.077647

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Distribution Date: 25-Jan-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041336621	204,969.03	128.11	0.062502
Summary	0041336660	163,206.86	68.00	0.041665
Summary	0041336974	288,566.37	60.12	0.020834
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337442	308,561.18	192.85	0.062500
Summary	0041337605	248,506.46	129.43	0.052083
Summary	0041337881	313,645.61	65.34	0.020832
Summary	0041338167	202,986.24	148.01	0.072916
Summary	0041338721	429,573.07	223.74	0.052084
Summary	0041338846	195,329.14	142.43	0.072918
Summary	0041338932	375,302.89	156.38	0.041668
Summary	0041338999	407,089.03	504.83	0.124010
Summary	0041339052	239,438.71	149.65	0.062500
Summary	0041339407	189,713.76	138.33	0.072915
Summary	0041339871	363,884.91	379.05	0.104168
Summary	0041341246	114,950.54	17.81	0.015494
Summary	0041341459	211,173.89	409.56	0.193944
Summary	0041341535	221,548.89	415.40	0.187498
Summary	0041341656	162,632.65	117.23	0.072083
Summary	0041341738	317,025.67	328.73	0.103692
Summary	0041341803	419,566.05	386.30	0.092071
Summary	0041341936	292,581.69	365.73	0.125001
Summary	0041341938	219,623.37	274.53	0.125000
Summary	0041341987	302,452.93	343.32	0.113512
Summary	0041342042	250,514.27	69.56	0.027767
Summary	0041342475	415,197.73	389.25	0.093751
Summary	0041342993	286,217.18	178.89	0.062501
Summary	0041343062	344,178.67	501.93	0.145834
Summary	0041343068	209,731.70	240.32	0.114584
Summary	0041343089	399,557.84	880.27	0.220311
Summary	0041343422	229,150.37	167.09	0.072917
Summary	0041343527	503,954.69	419.96	0.083333
Summary	0041344288	116,284.73	121.18	0.104210
Summary	0041344507	111,206.76	92.67	0.083331

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Distribution Date: 25-Jan-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041344652	508,827.72	229.31	0.045066
Summary	0041345268	514,702.09	335.08	0.065102
Summary	0041345352	75,068.78	39.10	0.052086
Summary	0041345384	70,807.87	22.13	0.031254
Summary	0041345401	52,718.03	81.77	0.155108
Summary	0041345627	212,762.05	88.65	0.041666
Summary	0041345652	343,636.92	250.57	0.072917
Summary	0041346589	242,328.67	75.73	0.031251
Summary	0041347046	239,198.83	74.75	0.031250
Summary	0041347237	265,430.14	38.41	0.014471
Summary	0041347536	196,256.45	40.89	0.020835
Summary	0041348143	256,404.41	1.25	0.000488
Summary	0041348195	170,917.98	71.22	0.041669
Summary	0041349189	248,900.48	207.42	0.083335
Summary	0041349937	527,025.55	494.09	0.093751
Summary	0041350483	251,459.55	41.91	0.016667
Summary	0041350529	396,605.30	100.10	0.025239
Summary	0041350619	110,731.84	133.80	0.120832
Summary	0041351154	262,449.55	218.71	0.083334
Summary	0041351183	377,796.05	44.98	0.011906
Summary	0041351277	138,651.68	7.70	0.005553
Summary	0041351312	308,108.59	71.29	0.023138
Summary	0041351752	104,680.65	65.43	0.062504
Summary	0041351804	119,419.95	62.20	0.052085
Summary	0041351889	268,428.38	167.77	0.062501
Summary	0041351910	278,655.42	232.21	0.083332
Summary	0041352020	377,455.34	164.36	0.043544
Summary	0041352208	130,157.91	100.95	0.077560
Summary	0041352877	477,061.79	487.35	0.102157
Summary	0041353063	146,452.59	203.82	0.139171
Summary	0041353494	176,690.25	178.68	0.101126
Summary	0041354123	148,694.87	54.51	0.036659
Summary	0041354229	167,268.23	215.70	0.128955
Summary	0041354489	415,577.68	127.17	0.030601

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041355538	342,262.27	539.02	0.157487
Summary	0041355761	405,551.28	282.41	0.069636
Summary	0041355884	195,404.38	52.29	0.026760
Summary	0041355898	209,445.21	150.98	0.072086
Summary	0041356291	289,045.37	391.42	0.135418
Summary	0041356575	211,396.97	110.10	0.052082
Summary	0041356824	343,461.78	30.76	0.008956
Summary	0041357552	254,807.80	132.71	0.052082
Summary	0041357586	337,012.06	172.72	0.051250
Summary	0041357821	131,882.72	96.16	0.072913
Summary	0041357914	350,567.83	365.17	0.104165
Summary	0041357942	121,456.40	194.84	0.160420
Summary	0041357997	295,851.06	61.64	0.020835
Summary	0041358076	368,058.57	115.02	0.031250
Summary	0041358347	107,752.69	18.63	0.017290
Summary	0041358379	220,035.26	158.61	0.072084
Summary	0041358415	340,737.34	283.95	0.083334
Summary	0041358455	180,676.14	128.05	0.070873
Summary	0041358529	469,212.31	146.63	0.031250
Summary	0041358923	424,378.21	96.54	0.022749
Summary	0041359409	405,266.90	125.44	0.030952
Summary	0041360019	216,801.29	62.37	0.028768
Summary	0041360198	277,510.64	42.52	0.015322
Summary	0041360217	206,356.22	171.96	0.083332
Summary	0041360218	115,240.86	12.00	0.010413
Summary	0041360721	269,595.90	81.29	0.030153
Summary	0041360725	154,957.90	129.13	0.083332
Summary	0041361098	100,803.15	33.88	0.033610
Summary	0041361329	202,554.96	199.25	0.098368
Summary	0041361389	367,722.20	265.07	0.072084
Summary	0041361768	261,206.20	54.42	0.020834
Summary	0041361900	507,218.73	317.01	0.062500
Summary	0041361933	388,724.25	323.94	0.083334
Summary	0041361992	580,369.67	233.75	0.040276

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041362225	105,533.49	175.89	0.166667
Summary	0041362625	357,780.88	77.19	0.021575
Summary	0041362920	298,284.45	188.57	0.063218
Summary	0041363001	155,843.69	163.83	0.105125
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	222,580.22	115.93	0.052085
Summary	0041363203	130,066.32	44.83	0.034467
Summary	0041363430	415,948.01	324.53	0.078022
Summary	0041363472	367,988.62	191.66	0.052083
Summary	0041363571	315,889.52	329.05	0.104166
Summary	0041363578	309,260.89	112.38	0.036338
Summary	0041363896	189,977.52	118.74	0.062502
Summary	0041364255	157,352.68	46.98	0.029856
Summary	0041364586	172,918.17	144.10	0.083334
Summary	0041364649	170,912.78	231.44	0.135414
Summary	0041364656	173,204.86	234.55	0.135418
Summary	0041364680	119,971.72	12.50	0.010419
Summary	0041365269	260,858.77	135.86	0.052082
Summary	0041365504	229,084.68	5.70	0.002488
Summary	0041365514	246,922.13	128.61	0.052085
Summary	0041365517	301,889.27	157.23	0.052082
Summary	0041365932	187,144.38	148.58	0.079393
Summary	0041366093	200,844.91	104.61	0.052085
Summary	0041366119	382,835.06	817.87	0.213635
Summary	0041366120	313,158.18	485.40	0.155002
Summary	0041366647	313,857.68	83.42	0.026579
Summary	0041366733	236,720.38	338.14	0.142844
Summary	0041366808	307,644.90	224.32	0.072915
Summary	0041366893	301,614.95	157.09	0.052083
Summary	0041367014	481,840.23	149.34	0.030994
Summary	0041367471	241,145.64	11.64	0.004827
Summary	0041367765	178,701.79	0.86	0.000481
Summary	0041367835	227,497.29	119.75	0.052638
Summary	0041368109	224,442.33	46.76	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041369224	342,946.49	247.21	0.072084
Summary	0041370239	74,777.85	148.03	0.197960
Summary	0041370896	178,215.66	92.82	0.052083
Summary	0041370931	157,984.23	131.65	0.083331
Summary	0041371090	266,757.66	194.51	0.072916
Summary	0041371172	262,438.15	355.39	0.135419
Summary	0041371185	282,333.45	315.67	0.111808
Summary	0041371203	372,306.08	426.60	0.114583
Summary	0041371525	201,177.94	167.65	0.083334
Summary	0041371560	310,495.24	258.75	0.083335
Summary	0041372248	238,948.17	199.12	0.083332
Summary	0041372597	396,190.47	82.54	0.020833
Summary	0041372633	255,683.53	53.27	0.020834
Summary	0041372679	373,291.53	43.16	0.011562
Summary	0041372703	309,540.64	290.19	0.093749
Summary	0041373119	377,254.28	175.50	0.046520
Summary	0041373408	364,109.41	606.85	0.166667
Summary	0041373410	142,414.11	237.36	0.166669
Summary	0041373419	337,310.11	386.50	0.114583
Summary	0041373478	215,303.39	67.28	0.031249
Summary	0041373569	393,718.20	164.05	0.041667
Summary	0041373645	253,835.17	158.65	0.062501
Summary	0041373876	258,521.22	80.79	0.031251
Summary	0041374223	261,197.16	11.99	0.004590
Summary	0041374523	196,240.71	102.21	0.052084
Summary	0041374530	372,024.04	193.76	0.052083
Summary	0041374859	412,199.78	162.61	0.039449
Summary	0041375171	167,247.13	55.83	0.033382
Summary	0041375237	92,459.51	37.75	0.040829
Summary	0041375251	339,826.30	65.89	0.019389
Summary	0041375255	420,657.02	350.55	0.083334
Summary	0041375328	111,562.99	105.93	0.094951
Summary	0041375446	264,618.49	0.77	0.000291
Summary	0041375784	247,960.17	28.34	0.011429

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041375807	487,169.07	441.24	0.090572
Summary	0041376403	247,136.11	28.41	0.011496
Summary	0041376446	379,540.05	197.68	0.052084
Summary	0041376465	304,854.22	222.29	0.072917
Summary	0041378273	58,066.49	72.58	0.124995
Summary	0041378801	445,534.76	92.82	0.020833
Summary	0041378814	322,671.52	77.11	0.023897
Summary	0041378822	337,293.47	315.93	0.093666
Summary	0041378835	229,014.79	262.41	0.114582
Summary	0041378922	128,850.28	112.62	0.087404
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	166,584.46	138.82	0.083333
Summary	0041379055	403,103.04	361.43	0.089662
Summary	0041379225	170,025.71	70.84	0.041664
Summary	0041379292	315,422.17	626.38	0.198585
Summary	0041379340	292,194.33	30.44	0.010418
Summary	0041379392	211,551.99	176.29	0.083332
Summary	0041379413	358,380.25	140.29	0.039146
Summary	0041379418	435,731.06	229.84	0.052748
Summary	0041379596	181,640.01	189.21	0.104168
Summary	0041379686	383,930.31	270.87	0.070552
Summary	0041379698	145,658.00	54.91	0.037698
Summary	0041379932	288,600.99	43.34	0.015017
Summary	0041379995	134,158.49	29.04	0.021646
Summary	0041380007	240,049.21	18.85	0.007853
Summary	0041380034	349,089.65	309.61	0.088691
Summary	0041380045	284,362.35	71.65	0.025197
Summary	0041380318	196,653.57	163.88	0.083334
Summary	0041380417	146,415.53	122.01	0.083331
Summary	0041380450	157,873.25	5.62	0.003560
Summary	0041380768	125,190.82	91.28	0.072913
Summary	0041380871	257,032.88	11.76	0.004575
Summary	0041380927	150,524.54	78.40	0.052085
Summary	0041381388	403,823.81	462.71	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041381585	175,847.26	50.66	0.028809
Summary	0041381605	226,901.46	165.45	0.072917
Summary	0041381663	270,573.36	257.04	0.094998
Summary	0041381745	220,953.57	57.63	0.026082
Summary	0041381871	416,162.83	464.61	0.111641
Summary	0041382039	262,173.71	81.57	0.031113
Summary	0041382077	249,200.89	311.50	0.125000
Summary	0041382556	279,983.71	49.37	0.017633
Summary	0041383051	138,205.31	74.61	0.053985
Summary	0041383087	247,617.10	230.97	0.093277
Summary	0041383138	111,168.42	121.81	0.109572
Summary	0041383274	112,003.13	158.06	0.141121
Summary	0041383506	326,846.15	119.90	0.036684
Summary	0041383706	110,858.50	118.72	0.107091
Summary	0041384031	160,455.05	58.51	0.036465
Summary	0041384144	135,055.07	121.35	0.089852
Summary	0041384500	101,129.44	105.65	0.104470
Summary	0041384561	252,371.36	193.70	0.076752
Summary	0041386738	340,702.38	678.46	0.199136
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620
Summary	0041389120	425,408.22	325.60	0.076538
Summary	0041389300	228,121.39	71.29	0.031251
Summary	0041389398	355,881.26	222.43	0.062501
Summary	0041389490	302,563.15	151.88	0.050198
Summary	0041390134	265,379.43	110.57	0.041665
Summary	0041390139	125,208.56	27.23	0.021748
Summary	0041390199	130,037.04	0.79	0.000608
Summary	0041390623	116,184.54	60.51	0.052081
Summary	0041391463	169,457.72	37.62	0.022200
Summary	0041391947	204,345.08	149.00	0.072916
Summary	0041392017	144,183.55	60.08	0.041669
Summary	0041392224	162,009.39	109.26	0.067441
Summary	0041392290	163,894.30	102.43	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041392467	144,258.63	120.22	0.083336
Summary	0041392675	442,460.15	72.85	0.016465
Summary	0041392765	227,821.38	166.12	0.072917
Summary	0041392915	95,802.13	85.77	0.089528
Summary	0041393467	248,882.24	207.40	0.083333
Summary	0041393489	291,717.05	324.80	0.111341
Summary	0041393891	212,868.94	66.52	0.031249
Summary	0041393900	167,043.95	149.82	0.089689
Summary	0041394095	172,656.62	50.62	0.029318
Summary	0041394151	625,987.98	782.48	0.124999
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,351.55	12.74	0.007307
Summary	0041394970	213,164.33	244.25	0.114583
Summary	0041395029	445,352.79	182.22	0.040916
Summary	0041395159	74,196.27	30.92	0.041673
Summary	0041395520	361,432.49	205.43	0.056838
Summary	0041395585	107,463.32	43.19	0.040190
Summary	0041396092	64,149.12	42.74	0.066626
Summary	0041396318	166,278.40	86.60	0.052081
Summary	0041396377	150,013.81	109.39	0.072920
Summary	0041396575	477,587.00	391.02	0.081874
Summary	0041396831	185,742.53	198.08	0.106642
Summary	0041397074	134,065.08	73.84	0.055078
Summary	0041397182	324,339.06	270.28	0.083333
Summary	0041397870	212,229.95	191.63	0.090294
Summary	0041398182	177,434.73	38.55	0.021726
Summary	0041398286	404,684.55	337.24	0.083334
Summary	0041398306	312,870.94	134.59	0.043018
Summary	0041398541	442,716.37	85.30	0.019267
Summary	0041398830	240,652.24	50.14	0.020835
Summary	0041399766	257,047.84	107.10	0.041665
Summary	0041400156	318,308.87	280.03	0.087974
Summary	0041400854	179,821.25	206.05	0.114586
Summary	0041400884	255,716.41	159.82	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041401192	667,111.42	903.38	0.135417
Summary	0041401603	257,800.62	13.96	0.005415
Summary	0041401835	86,868.43	90.49	0.104169
Summary	0041402859	191,494.39	139.63	0.072916
Summary	0041402971	608,709.85	609.57	0.100141
Summary	0041403138	327,581.65	204.74	0.062500
Summary	0041403561	166,570.02	86.76	0.052086
Summary	0041403896	277,010.83	55.67	0.020097
Summary	0041403984	104,830.25	32.76	0.031251
Summary	0041404465	178,405.48	37.17	0.020835
Summary	0041404716	49,423.41	12.40	0.025089
Summary	0041404931	144,088.97	39.16	0.027178
Summary	0041404994	304,650.95	317.34	0.104165
Summary	0041405033	337,730.44	140.72	0.041666
Summary	0041405175	409,104.00	340.92	0.083333
Summary	0041405441	296,081.76	400.94	0.135415
Summary	0041405479	276,398.61	172.75	0.062500
Summary	0041405709	256,061.75	320.08	0.125001
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	142,794.95	16.26	0.011387
Summary	0041407847	390,305.16	447.22	0.114582
Summary	0041408004	317,628.05	468.65	0.147547
Summary	0041408525	169,918.69	24.89	0.014648
Summary	0041408961	275,438.32	344.30	0.125001
Summary	0041408963	359,266.64	561.35	0.156249
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	302,458.20	71.68	0.023699
Summary	0041409553	477,859.44	647.10	0.135416
Summary	0041409573	214,932.27	166.09	0.077276
Summary	0041409899	250,602.82	130.52	0.052082
Summary	0041410407	342,157.68	71.28	0.020833
Summary	0041410517	309,902.99	290.53	0.093749
Summary	0041410819	128,221.51	13.36	0.010419
Summary	0041411292	403,565.11	294.27	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041411406	96,504.61	13.75	0.014248
Summary	0041411436	204,032.39	191.28	0.093750
Summary	0041411491	85,051.18	13.79	0.016214
Summary	0041411697	414,999.23	734.89	0.177082
Summary	0041412050	439,318.16	352.64	0.080270
Summary	0041412664	103,074.70	99.82	0.096842
Summary	0041412795	340,780.20	212.99	0.062501
Summary	0041413804	261,278.77	54.43	0.020832
Summary	0041414025	378,745.89	526.04	0.138890
Summary	0041414054	105,629.70	55.02	0.052088
Summary	0041415058	79,166.56	32.99	0.041672
Summary	0041416262	340,814.20	177.51	0.052084
Summary	0041416340	280,033.16	145.85	0.052083
Summary	0041416469	511,873.48	48.40	0.009455
Summary	0041416617	394,857.38	438.03	0.110934
Summary	0041417084	416,198.41	216.77	0.052083
Summary	0041417137	208,336.46	24.94	0.011971
Summary	0041417139	476,179.64	297.61	0.062500
Summary	0041417282	512,477.82	427.06	0.083332
Summary	0041417293	222,208.54	196.97	0.088642
Summary	0041417453	327,638.33	204.77	0.062499
Summary	0041417857	93,667.58	97.57	0.104166
Summary	0041418336	531,875.25	83.81	0.015757
Summary	0041419022	176,999.71	71.64	0.040475
Summary	0041419091	345,909.30	281.41	0.081354
Summary	0041419616	398,559.35	254.58	0.063875
Summary	0041419785	169,707.94	123.75	0.072919
Summary	0041419870	335,246.83	628.59	0.187501
Summary	0041420273	167,651.29	87.32	0.052084
Summary	0041420908	227,721.04	237.21	0.104167
Summary	0041420962	332,008.00	305.52	0.092022
Summary	0041421007	274,470.38	142.95	0.052082
Summary	0041421565	137,420.45	40.59	0.029537
Summary	0041421808	246,412.61	113.74	0.046158

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041421950	133,731.34	48.72	0.036431
Summary	0041422165	120,192.80	11.78	0.009801
Summary	0041422243	140,224.41	73.03	0.052081
Summary	0041422531	175,058.82	230.15	0.131470
Summary	0041423287	297,417.66	247.85	0.083334
Summary	0041423292	230,225.09	213.92	0.092918
Summary	0041423374	293,500.32	152.86	0.052082
Summary	0041423449	265,371.32	110.57	0.041666
Summary	0041423669	275,491.51	112.00	0.040655
Summary	0041423813	304,325.01	253.60	0.083332
Summary	0041424064	53,399.09	41.48	0.077679
Summary	0041424747	161,856.91	236.04	0.145833
Summary	0041425221	174,112.89	235.78	0.135418
Summary	0041425767	279,464.12	115.89	0.041469
Summary	0041425814	124,940.96	21.99	0.017600
Summary	0041425827	119,186.25	49.66	0.041666
Summary	0041425858	149,694.10	31.63	0.021130
Summary	0041425866	147,654.58	76.90	0.052081
Summary	0041426280	363,200.94	121.28	0.033392
Summary	0041426320	130,523.20	135.96	0.104165
Summary	0041426351	126,144.56	91.98	0.072916
Summary	0041426766	597,948.24	498.29	0.083333
Summary	0041427099	134,984.45	201.89	0.149565
Summary	0041427828	281,515.36	19.77	0.007023
Summary	0041428420	171,018.28	71.26	0.041668
Summary	0041428437	332,816.14	104.01	0.031251
Summary	0041428526	228,578.75	214.29	0.093749
Summary	0041428582	270,844.18	2.21	0.000816
Summary	0041428618	330,788.81	137.83	0.041667
Summary	0041429794	259,257.78	243.05	0.093748
Summary	0041429889	194,495.90	20.31	0.010442
Summary	0041429945	381,251.06	24.20	0.006348
Summary	0041429974	168,729.72	47.88	0.028377
Summary	0041430054	156,752.80	114.30	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041430071	302,406.33	315.01	0.104168
Summary	0041430761	183,458.94	38.22	0.020833
Summary	0041430858	438,530.76	686.33	0.156507
Summary	0041431296	247,052.33	77.20	0.031248
Summary	0041431540	439,172.64	591.05	0.134583
Summary	0041432453	319,605.71	136.23	0.042624
Summary	0041432722	235,977.39	96.85	0.041042
Summary	0041433197	415,130.81	432.43	0.104167
Summary	0041433409	367,881.09	127.55	0.034672
Summary	0041433508	136,271.27	65.75	0.048249
Summary	0041433541	285,218.33	386.23	0.135416
Summary	0041434149	100,646.63	62.90	0.062496
Summary	0041434169	338,930.77	75.09	0.022155
Summary	0041434865	306,857.45	287.68	0.093750
Summary	0041434890	196,830.82	235.37	0.119580
Summary	0041435155	123,904.90	15.56	0.012558
Summary	0041435432	141,557.37	104.07	0.073518

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	235,612.93	(1,113.66)	(0.473)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041340813	175,028.25	(5,734.87)	(3.277)
0041369662	60,584.68	4,621.21	7.628

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	96,384.23	11,482.50	6,296.87	6.533

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041418164	96,384.23	11,482.50	6,296.87	6.533

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
215	39,342,136.66	2,069,309.06	5.260

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	4,434.84	3.196
0041316481	337,234.00	3,932.70	1.166
0041317411	199,308.58	(19,707.21)	(9.888)
0041318961	87,044.81	11,746.03	13.494
0041318969	101,293.21	(15,931.87)	(15.728)
0041320079	115,652.06	31,225.04	26.999
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
0041320808	51,816.45	6,412.07	12.375

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320856	56,856.81	26,954.87	47.408
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
0041322560	81,104.34	(95.56)	(0.118)
0041322799	61,739.50	28,626.92	46.367
0041324867	334,191.45	18,433.94	5.516
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)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0041340813	175,028.25	(5,734.87)	(3.277)
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	24,806.03	14.713
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
0041349391	293,579.49	50,806.12	17.306
0041349458	340,912.62	2,214.62	0.650
0041349598	340,308.59	79,163.30	23.262
0041350255	75,296.20	104.42	0.139
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041353001	189,162.72	(3,787.41)	(2.002)
0041353496	146,093.59	33,508.87	22.937
0041355234	232,295.71	(33,629.91)	(14.477)
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
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
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)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	59,275.04	12.318
0041368099	312,273.85	(16,982.09)	(5.438)
0041368395	212,247.46	40,030.55	18.860

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041369509	120,088.26	22,522.28	18.755
0041369588	135,403.49	(4,591.64)	(3.391)
0041369662	60,584.68	4,621.21	7.628
0041369701	41,164.76	29,742.36	72.252
0041370980	150,723.44	32,834.69	21.785
0041371770	262,046.69	5,741.93	2.191
0041371801	189,336.76	37,715.18	19.920
0041372921	402,513.59	35,898.25	8.919
0041375109	162,128.23	21,278.42	13.124
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
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	6,888.69	12.223
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
0041402742	179,297.95	(16,572.89)	(9.243)
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
0041406877	222,613.70	1,380.66	0.620

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(720.68)	(0.314)
0041418143	73,190.02	2,455.61	3.355
0041418164	96,384.23	6,296.87	6.533
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
0041420282	36,075.13	14,774.61	40.955
0041420926	114,604.36	(4,184.78)	(3.652)
0041421798	103,779.07	6,667.69	6.425

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
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

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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	3	331,997.16	10,368.84	0.000 %	0	0.00	0.00	0.000 %	3	331,997.16	10,368.84	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0041340813	197,000.00	3.875 %	SC	97.00	360	175,028.25	12/31/2023	(5,734.87)	(5,734.87)
Summary	0041369662	67,000.00	4.500 %	IA	95.00	360	60,584.68	12/31/2023	4,621.21	4,621.21
Summary	0041418164	107,000.00	3.375 %	OH	94.00	360	96,384.23	10/31/2023	11,482.50	6,296.87

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04

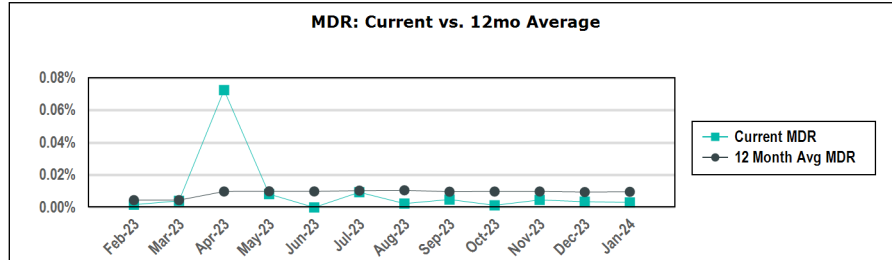
Distribution Date: 25-Jan-2024
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Realized Loss Report - Collateral

Summary

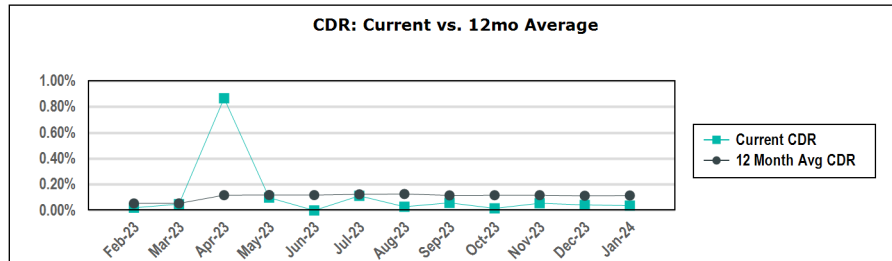
MDR

Current Month 0.003 %
 3 Month Average 0.004 %
 12 Month Average 0.010 %



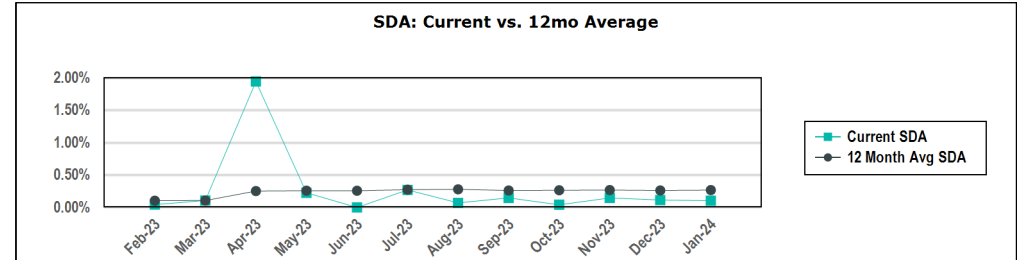
CDR

Current Month 0.037 %
 3 Month Average 0.045 %
 12 Month Average 0.116 %



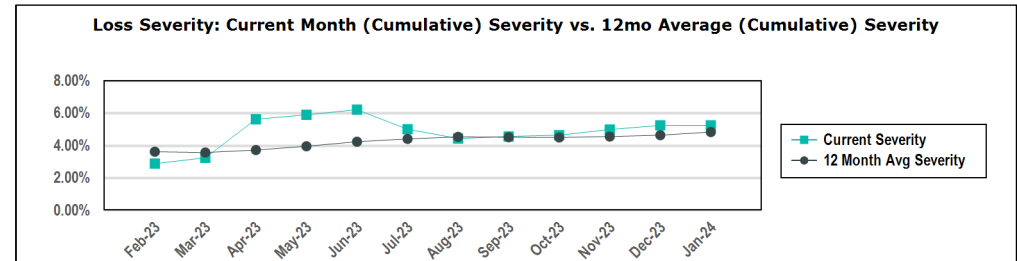
SDA

Current Month 0.103 %
 3 Month Average 0.121 %
 12 Month Average 0.268 %



Loss Severity

Current Month (Cumulative) 5.260 %
 3 Month Average (Cumulative) 5.177 %
 12 Month Average (Cumulative) 4.849 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



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Prepayment Rates

Summary

SMM

Current Month	0.452 %
3 Month Average	0.482 %
12 Month Average	0.528 %

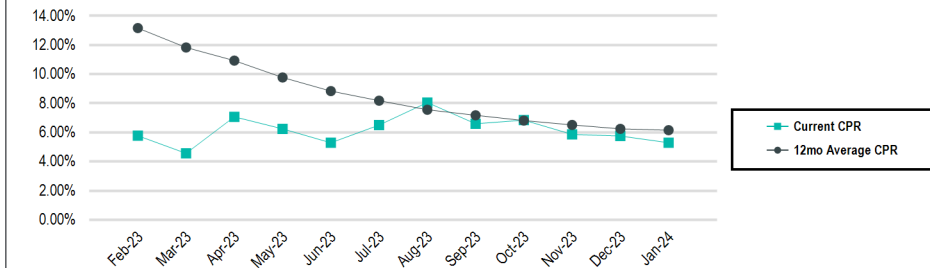
CPR

Current Month	5.295 %
3 Month Average	5.637 %
12 Month Average	6.155 %

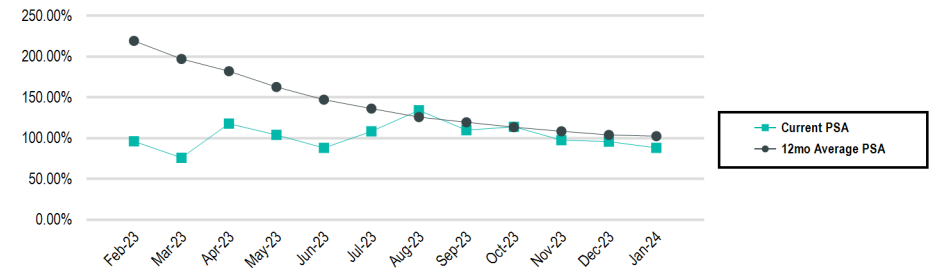
PSA

Current Month	88.248 %
3 Month Average	93.955 %
12 Month Average	102.582 %

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
169	32,113,569.34

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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>