

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Dec-2023
 07-Dec-2023 3:53:25 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		11/30/2023	0.00000 %	7,037,648,980.67	0.00	51,233,147.74	0.00	6,986,415,832.93	51,233,147.74	0.00
2M-1	30711XLS1	12/22/2023	6.29257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	12/22/2023	8.29257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	12/22/2023	8.29257 %	38,556,201.32	257,560.28	1,301,229.52	0.00	37,254,971.80	1,558,789.80	0.00
2M-BH		11/30/2023	0.00000 %	101,344,424.19	0.00	3,420,263.20	0.00	97,924,160.99	3,420,263.20	0.00
2M-2C	30711XLX0	12/22/2023	8.29257 %	58,171,960.67	388,596.02	0.00	0.00	58,171,960.67	388,596.02	0.00
2M-CH		11/30/2023	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	12/22/2023	8.29257 %	96,728,161.99	646,156.29	1,301,229.52	0.00	95,426,932.47	1,947,385.81	0.00
2M-2H		11/30/2023	0.00000 %	254,248,591.52	0.00	3,420,263.20	0.00	250,828,328.32	3,420,263.20	0.00
2B-1	30711XLU6	12/22/2023	10.49257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		11/30/2023	0.00000 %	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		11/30/2023	0.00000 %	148,824,241.63	0.00	0.00	114,517.89	148,709,723.74	0.00	2,058,939.26
2A-I1	30711XLZ5	12/22/2023	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	12/22/2023	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	12/22/2023	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	12/22/2023	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	12/22/2023	2.25000 %	0.00	69,883.11	0.00	0.00	0.00	69,883.11	0.00
2B-I2	30711XMK7	12/22/2023	1.75000 %	0.00	54,353.53	0.00	0.00	0.00	54,353.53	0.00
2B-I3	30711XMM3	12/22/2023	1.25000 %	0.00	38,823.95	0.00	0.00	0.00	38,823.95	0.00
2B-I4	30711XMP6	12/22/2023	0.75000 %	0.00	23,294.37	0.00	0.00	0.00	23,294.37	0.00
2C-I1	30711XMR2	12/22/2023	2.25000 %	0.00	105,436.68	0.00	0.00	0.00	105,436.68	0.00
2C-I2	30711XMT8	12/22/2023	1.75000 %	0.00	82,006.31	0.00	0.00	0.00	82,006.31	0.00
2C-I3	30711XMV3	12/22/2023	1.25000 %	0.00	58,575.93	0.00	0.00	0.00	58,575.93	0.00
2C-I4	30711XMX9	12/22/2023	0.75000 %	0.00	35,145.56	0.00	0.00	0.00	35,145.56	0.00
2E-A1	30711XLY8	12/22/2023	6.04257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	12/22/2023	6.54257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	12/22/2023	7.04257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	12/22/2023	7.54257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	12/22/2023	6.04257 %	38,556,201.32	187,677.16	1,301,229.52	0.00	37,254,971.80	1,488,906.68	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Dec-2023
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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	12/22/2023	6.54257 %	38,556,201.32	203,206.74	1,301,229.52	0.00	37,254,971.80	1,504,436.26	0.00
2E-B3	30711XML5	12/22/2023	7.04257 %	38,556,201.32	218,736.32	1,301,229.52	0.00	37,254,971.80	1,519,965.84	0.00
2E-B4	30711XMN1	12/22/2023	7.54257 %	38,556,201.32	234,265.90	1,301,229.52	0.00	37,254,971.80	1,535,495.42	0.00
2E-C1	30711XMQ4	12/22/2023	6.04257 %	58,171,960.67	283,159.34	0.00	0.00	58,171,960.67	283,159.34	0.00
2E-C2	30711XMS0	12/22/2023	6.54257 %	58,171,960.67	306,589.71	0.00	0.00	58,171,960.67	306,589.71	0.00
2E-C3	30711XMU5	12/22/2023	7.04257 %	58,171,960.67	330,020.08	0.00	0.00	58,171,960.67	330,020.08	0.00
2E-C4	30711XMW1	12/22/2023	7.54257 %	58,171,960.67	353,450.46	0.00	0.00	58,171,960.67	353,450.46	0.00
2E-D1	30711XMY7	12/22/2023	6.04257 %	38,556,201.32	187,677.16	1,301,229.52	0.00	37,254,971.80	1,488,906.68	0.00
2E-D2	30711XMZ4	12/22/2023	6.54257 %	38,556,201.32	203,206.74	1,301,229.52	0.00	37,254,971.80	1,504,436.26	0.00
2E-D3	30711XNA8	12/22/2023	7.04257 %	38,556,201.32	218,736.32	1,301,229.52	0.00	37,254,971.80	1,519,965.84	0.00
2E-D4	30711XNB6	12/22/2023	7.54257 %	38,556,201.32	234,265.90	1,301,229.52	0.00	37,254,971.80	1,535,495.42	0.00
2E-D5	30711XNC4	12/22/2023	8.29257 %	38,556,201.32	257,560.28	1,301,229.52	0.00	37,254,971.80	1,558,789.80	0.00
2E-F1	30711XND2	12/22/2023	6.04257 %	96,728,161.99	470,836.50	1,301,229.52	0.00	95,426,932.47	1,772,066.02	0.00
2E-F2	30711XNE0	12/22/2023	6.54257 %	96,728,161.99	509,796.45	1,301,229.52	0.00	95,426,932.47	1,811,025.97	0.00
2E-F3	30711XNF7	12/22/2023	7.04257 %	96,728,161.99	548,756.41	1,301,229.52	0.00	95,426,932.47	1,849,985.93	0.00
2E-F4	30711XNG5	12/22/2023	7.54257 %	96,728,161.99	587,716.36	1,301,229.52	0.00	95,426,932.47	1,888,945.88	0.00
2E-F5	30711XNH3	12/22/2023	8.29257 %	96,728,161.99	646,156.29	1,301,229.52	0.00	95,426,932.47	1,947,385.81	0.00
2X-1	30711XNJ9	12/22/2023	2.25000 %	0.00	69,883.11	0.00	0.00	0.00	69,883.11	0.00
2X-2	30711XNK6	12/22/2023	1.75000 %	0.00	54,353.53	0.00	0.00	0.00	54,353.53	0.00
2X-3	30711XNL4	12/22/2023	1.25000 %	0.00	38,823.95	0.00	0.00	0.00	38,823.95	0.00
2X-4	30711XNM2	12/22/2023	0.75000 %	0.00	23,294.37	0.00	0.00	0.00	23,294.37	0.00
2Y-1	30711XNN0	12/22/2023	2.25000 %	0.00	175,319.79	0.00	0.00	0.00	175,319.79	0.00
2Y-2	30711XNP5	12/22/2023	1.75000 %	0.00	136,359.84	0.00	0.00	0.00	136,359.84	0.00
2Y-3	30711XNQ3	12/22/2023	1.25000 %	0.00	97,399.89	0.00	0.00	0.00	97,399.89	0.00
2Y-4	30711XNR1	12/22/2023	0.75000 %	0.00	58,439.93	0.00	0.00	0.00	58,439.93	0.00
Totals				9,102,529,856.83	8,395,520.56	78,893,346.46	114,517.89	9,023,521,992.48	87,288,867.02	2,058,939.26

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: 26-Dec-2023
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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: 26-Dec-2023
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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	7,037,648,980.67	16,754,769.24	34,478,378.50	0.00	0.00	51,233,147.74	6,986,415,832.93	0.24134712	51,233,147.74
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	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.64042833	1,301,229.52
2M-BH	152,904,167.33	101,344,424.19	1,121,979.33	2,298,283.87	0.00	0.00	3,420,263.20	97,924,160.99	0.64042833	3,420,263.20
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	96,728,161.99	426,853.88	874,375.64	0.00	0.00	1,301,229.52	95,426,932.47	0.54680944	1,301,229.52
2M-2H	458,712,502.00	254,248,591.52	1,121,979.33	2,298,283.87	0.00	0.00	3,420,263.20	250,828,328.32	0.54680944	3,420,263.20
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	148,824,241.63	0.00	0.00	0.00	114,517.89	114,517.89	148,709,723.74	0.98634372	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	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.64042833	1,301,229.52
2E-B2	58,171,960.67	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.64042833	1,301,229.52
2E-B3	58,171,960.67	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.64042833	1,301,229.52

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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	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.64042833	1,301,229.52
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	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.32021417	1,301,229.52
2E-D2	116,343,921.33	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.32021417	1,301,229.52
2E-D3	116,343,921.33	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.32021417	1,301,229.52
2E-D4	116,343,921.33	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.32021417	1,301,229.52
2E-D5	116,343,921.33	38,556,201.32	426,853.88	874,375.64	0.00	0.00	1,301,229.52	37,254,971.80	0.32021417	1,301,229.52
2E-F1	116,343,921.33	96,728,161.99	426,853.88	874,375.64	0.00	0.00	1,301,229.52	95,426,932.47	0.82021417	1,301,229.52
2E-F2	116,343,921.33	96,728,161.99	426,853.88	874,375.64	0.00	0.00	1,301,229.52	95,426,932.47	0.82021417	1,301,229.52
2E-F3	116,343,921.33	96,728,161.99	426,853.88	874,375.64	0.00	0.00	1,301,229.52	95,426,932.47	0.82021417	1,301,229.52
2E-F4	116,343,921.33	96,728,161.99	426,853.88	874,375.64	0.00	0.00	1,301,229.52	95,426,932.47	0.82021417	1,301,229.52
2E-F5	116,343,921.33	96,728,161.99	426,853.88	874,375.64	0.00	0.00	1,301,229.52	95,426,932.47	0.82021417	1,301,229.52
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	9,102,529,856.83	25,828,389.98	53,064,956.48	0.00	114,517.89	79,007,864.35	9,023,521,992.48	0.27638428	78,893,346.46

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	243.11697852	0.57879682	1.19106242	0.00000000	0.00000000	1.76985924	241.34711928	0.24134712	1.76985924
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	662.79700522	7.33779428	15.03087793	0.00000000	0.00000000	22.36867221	640.42833301	0.64042833	22.36867221
2M-BH	152,904,167.33	662.79700521	7.33779432	15.03087790	0.00000000	0.00000000	22.36867222	640.42833299	0.64042833	22.36867222
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	554.26566844	2.44593143	5.01029264	0.00000000	0.00000000	7.45622407	546.80944437	0.54680944	7.45622407
2M-2H	458,712,502.00	554.26566839	2.44593144	5.01029263	0.00000000	0.00000000	7.45622407	546.80944432	0.54680944	7.45622407
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	987.10327908	0.00000000	0.00000000	0.00000000	0.75956029	0.75956029	986.34371879	0.98634372	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	662.79700522	7.33779428	15.03087793	0.00000000	0.00000000	22.36867221	640.42833301	0.64042833	22.36867221
2E-B2	58,171,960.67	662.79700522	7.33779428	15.03087793	0.00000000	0.00000000	22.36867221	640.42833301	0.64042833	22.36867221
2E-B3	58,171,960.67	662.79700522	7.33779428	15.03087793	0.00000000	0.00000000	22.36867221	640.42833301	0.64042833	22.36867221

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Dec-2023
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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	662.79700522	7.33779428	15.03087793	0.00000000	0.00000000	22.36867221	640.42833301	0.64042833	22.36867221
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	331.39850264	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	320.21416653	0.32021417	11.18433611
2E-D2	116,343,921.33	331.39850264	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	320.21416653	0.32021417	11.18433611
2E-D3	116,343,921.33	331.39850264	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	320.21416653	0.32021417	11.18433611
2E-D4	116,343,921.33	331.39850264	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	320.21416653	0.32021417	11.18433611
2E-D5	116,343,921.33	331.39850264	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	320.21416653	0.32021417	11.18433611
2E-F1	116,343,921.33	831.39850268	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	820.21416658	0.82021417	11.18433611
2E-F2	116,343,921.33	831.39850268	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	820.21416658	0.82021417	11.18433611
2E-F3	116,343,921.33	831.39850268	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	820.21416658	0.82021417	11.18433611
2E-F4	116,343,921.33	831.39850268	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	820.21416658	0.82021417	11.18433611
2E-F5	116,343,921.33	831.39850268	3.66889714	7.51543897	0.00000000	0.00000000	11.18433611	820.21416658	0.82021417	11.18433611
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Dec-2023
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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 %	7,037,648,980.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,986,415,832.93
2M-1	N/A	N/A	6.29257 %	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	8.29257 %	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	11/27/23 - 12/25/23	29	8.29257 %	38,556,201.32	257,560.28	0.00	0.00	0.00	0.00	257,560.28	0.00	37,254,971.80
2M-BH	N/A	N/A	0.00000 %	101,344,424.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,924,160.99
2M-2C	11/27/23 - 12/25/23	29	8.29257 %	58,171,960.67	388,596.02	0.00	0.00	0.00	0.00	388,596.02	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	11/27/23 - 12/25/23	29	8.29257 %	96,728,161.99	646,156.29	0.00	0.00	0.00	0.00	646,156.29	0.00	95,426,932.47
2M-2H	N/A	N/A	0.00000 %	254,248,591.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	250,828,328.32
2B-1	N/A	N/A	10.49257 %	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 %	148,824,241.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	148,709,723.74
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	11/27/23 - 12/25/23	29	2.25000 %	38,556,201.32	69,883.11	0.00	0.00	0.00	0.00	69,883.11	0.00	37,254,971.80
2B-I2	11/27/23 - 12/25/23	29	1.75000 %	38,556,201.32	54,353.53	0.00	0.00	0.00	0.00	54,353.53	0.00	37,254,971.80
2B-I3	11/27/23 - 12/25/23	29	1.25000 %	38,556,201.32	38,823.95	0.00	0.00	0.00	0.00	38,823.95	0.00	37,254,971.80
2B-I4	11/27/23 - 12/25/23	29	0.75000 %	38,556,201.32	23,294.37	0.00	0.00	0.00	0.00	23,294.37	0.00	37,254,971.80
2C-I1	11/27/23 - 12/25/23	29	2.25000 %	58,171,960.67	105,436.68	0.00	0.00	0.00	0.00	105,436.68	0.00	58,171,960.67
2C-I2	11/27/23 - 12/25/23	29	1.75000 %	58,171,960.67	82,006.31	0.00	0.00	0.00	0.00	82,006.31	0.00	58,171,960.67
2C-I3	11/27/23 - 12/25/23	29	1.25000 %	58,171,960.67	58,575.93	0.00	0.00	0.00	0.00	58,575.93	0.00	58,171,960.67
2C-I4	11/27/23 - 12/25/23	29	0.75000 %	58,171,960.67	35,145.56	0.00	0.00	0.00	0.00	35,145.56	0.00	58,171,960.67
2E-A1	N/A	N/A	6.04257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.54257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.04257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.54257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/27/23 - 12/25/23	29	6.04257 %	38,556,201.32	187,677.16	0.00	0.00	0.00	0.00	187,677.16	0.00	37,254,971.80
2E-B2	11/27/23 - 12/25/23	29	6.54257 %	38,556,201.32	203,206.74	0.00	0.00	0.00	0.00	203,206.74	0.00	37,254,971.80

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Dec-2023
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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	11/27/23 - 12/25/23	29	7.04257 %	38,556,201.32	218,736.32	0.00	0.00	0.00	0.00	218,736.32	0.00	37,254,971.80
2E-B4	11/27/23 - 12/25/23	29	7.54257 %	38,556,201.32	234,265.90	0.00	0.00	0.00	0.00	234,265.90	0.00	37,254,971.80
2E-C1	11/27/23 - 12/25/23	29	6.04257 %	58,171,960.67	283,159.34	0.00	0.00	0.00	0.00	283,159.34	0.00	58,171,960.67
2E-C2	11/27/23 - 12/25/23	29	6.54257 %	58,171,960.67	306,589.71	0.00	0.00	0.00	0.00	306,589.71	0.00	58,171,960.67
2E-C3	11/27/23 - 12/25/23	29	7.04257 %	58,171,960.67	330,020.08	0.00	0.00	0.00	0.00	330,020.08	0.00	58,171,960.67
2E-C4	11/27/23 - 12/25/23	29	7.54257 %	58,171,960.67	353,450.46	0.00	0.00	0.00	0.00	353,450.46	0.00	58,171,960.67
2E-D1	11/27/23 - 12/25/23	29	6.04257 %	38,556,201.32	187,677.16	0.00	0.00	0.00	0.00	187,677.16	0.00	37,254,971.80
2E-D2	11/27/23 - 12/25/23	29	6.54257 %	38,556,201.32	203,206.74	0.00	0.00	0.00	0.00	203,206.74	0.00	37,254,971.80
2E-D3	11/27/23 - 12/25/23	29	7.04257 %	38,556,201.32	218,736.32	0.00	0.00	0.00	0.00	218,736.32	0.00	37,254,971.80
2E-D4	11/27/23 - 12/25/23	29	7.54257 %	38,556,201.32	234,265.90	0.00	0.00	0.00	0.00	234,265.90	0.00	37,254,971.80
2E-D5	11/27/23 - 12/25/23	29	8.29257 %	38,556,201.32	257,560.28	0.00	0.00	0.00	0.00	257,560.28	0.00	37,254,971.80
2E-F1	11/27/23 - 12/25/23	29	6.04257 %	96,728,161.99	470,836.50	0.00	0.00	0.00	0.00	470,836.50	0.00	95,426,932.47
2E-F2	11/27/23 - 12/25/23	29	6.54257 %	96,728,161.99	509,796.45	0.00	0.00	0.00	0.00	509,796.45	0.00	95,426,932.47
2E-F3	11/27/23 - 12/25/23	29	7.04257 %	96,728,161.99	548,756.41	0.00	0.00	0.00	0.00	548,756.41	0.00	95,426,932.47
2E-F4	11/27/23 - 12/25/23	29	7.54257 %	96,728,161.99	587,716.36	0.00	0.00	0.00	0.00	587,716.36	0.00	95,426,932.47
2E-F5	11/27/23 - 12/25/23	29	8.29257 %	96,728,161.99	646,156.29	0.00	0.00	0.00	0.00	646,156.29	0.00	95,426,932.47
2X-1	11/27/23 - 12/25/23	29	2.25000 %	38,556,201.32	69,883.11	0.00	0.00	0.00	0.00	69,883.11	0.00	37,254,971.80
2X-2	11/27/23 - 12/25/23	29	1.75000 %	38,556,201.32	54,353.53	0.00	0.00	0.00	0.00	54,353.53	0.00	37,254,971.80
2X-3	11/27/23 - 12/25/23	29	1.25000 %	38,556,201.32	38,823.95	0.00	0.00	0.00	0.00	38,823.95	0.00	37,254,971.80
2X-4	11/27/23 - 12/25/23	29	0.75000 %	38,556,201.32	23,294.37	0.00	0.00	0.00	0.00	23,294.37	0.00	37,254,971.80
2Y-1	11/27/23 - 12/25/23	29	2.25000 %	96,728,161.98	175,319.79	0.00	0.00	0.00	0.00	175,319.79	0.00	95,426,932.46
2Y-2	11/27/23 - 12/25/23	29	1.75000 %	96,728,161.98	136,359.84	0.00	0.00	0.00	0.00	136,359.84	0.00	95,426,932.46
2Y-3	11/27/23 - 12/25/23	29	1.25000 %	96,728,161.98	97,399.89	0.00	0.00	0.00	0.00	97,399.89	0.00	95,426,932.46
2Y-4	11/27/23 - 12/25/23	29	0.75000 %	96,728,161.98	58,439.93	0.00	0.00	0.00	0.00	58,439.93	0.00	95,426,932.46
Totals					8,395,520.56	0.00	0.00	0.00	0.00	8,395,520.56	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: 26-Dec-2023
 07-Dec-2023 3:53:25 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 %	243.11697852	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	241.34711928
2M-1	257,814,000.00	6.29257 %	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	8.29257 %	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	8.29257 %	662.79700522	4.42756746	0.00000000	0.00000000	0.00000000	0.00000000	4.42756746	0.00000000	640.42833301
2M-BH	152,904,167.33	0.00000 %	662.79700521	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	640.42833299
2M-2C	58,171,960.67	8.29257 %	1000.00000000	6.68012588	0.00000000	0.00000000	0.00000000	0.00000000	6.68012588	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	8.29257 %	554.26566844	3.70256439	0.00000000	0.00000000	0.00000000	0.00000000	3.70256439	0.00000000	546.80944437
2M-2H	458,712,502.00	0.00000 %	554.26566839	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	546.80944432
2B-1	0.00	10.49257 %	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 %	987.10327908	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.34371879
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 %	662.79700522	1.20131949	0.00000000	0.00000000	0.00000000	0.00000000	1.20131949	0.00000000	640.42833301
2B-I2	0.00	1.75000 %	662.79700522	0.93435960	0.00000000	0.00000000	0.00000000	0.00000000	0.93435960	0.00000000	640.42833301
2B-I3	0.00	1.25000 %	662.79700522	0.66739972	0.00000000	0.00000000	0.00000000	0.00000000	0.66739972	0.00000000	640.42833301
2B-I4	0.00	0.75000 %	662.79700522	0.40043983	0.00000000	0.00000000	0.00000000	0.00000000	0.40043983	0.00000000	640.42833301
2C-I1	0.00	2.25000 %	1000.00000000	1.81250002	0.00000000	0.00000000	0.00000000	0.00000000	1.81250002	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.40972230	0.00000000	0.00000000	0.00000000	0.00000000	1.40972230	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.00694440	0.00000000	0.00000000	0.00000000	0.00000000	1.00694440	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.60416667	0.00000000	0.00000000	0.00000000	0.00000000	0.60416667	0.00000000	1000.00000000
2E-A1	58,171,960.67	6.04257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.54257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	7.04257 %	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	7.54257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	6.04257 %	662.79700522	3.22624780	0.00000000	0.00000000	0.00000000	0.00000000	3.22624780	0.00000000	640.42833301
2E-B2	58,171,960.67	6.54257 %	662.79700522	3.49320768	0.00000000	0.00000000	0.00000000	0.00000000	3.49320768	0.00000000	640.42833301
2E-B3	58,171,960.67	7.04257 %	662.79700522	3.76016757	0.00000000	0.00000000	0.00000000	0.00000000	3.76016757	0.00000000	640.42833301
2E-B4	58,171,960.67	7.54257 %	662.79700522	4.02712746	0.00000000	0.00000000	0.00000000	0.00000000	4.02712746	0.00000000	640.42833301
2E-C1	58,171,960.67	6.04257 %	1000.00000000	4.86762586	0.00000000	0.00000000	0.00000000	0.00000000	4.86762586	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.54257 %	1000.00000000	5.27040358	0.00000000	0.00000000	0.00000000	0.00000000	5.27040358	0.00000000	1000.00000000
2E-C3	58,171,960.67	7.04257 %	1000.00000000	5.67318131	0.00000000	0.00000000	0.00000000	0.00000000	5.67318131	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.54257 %	1000.00000000	6.07595921	0.00000000	0.00000000	0.00000000	0.00000000	6.07595921	0.00000000	1000.00000000
2E-D1	116,343,921.33	6.04257 %	331.39850264	1.61312390	0.00000000	0.00000000	0.00000000	0.00000000	1.61312390	0.00000000	320.21416653
2E-D2	116,343,921.33	6.54257 %	331.39850264	1.74660384	0.00000000	0.00000000	0.00000000	0.00000000	1.74660384	0.00000000	320.21416653
2E-D3	116,343,921.33	7.04257 %	331.39850264	1.88008379	0.00000000	0.00000000	0.00000000	0.00000000	1.88008379	0.00000000	320.21416653
2E-D4	116,343,921.33	7.54257 %	331.39850264	2.01356373	0.00000000	0.00000000	0.00000000	0.00000000	2.01356373	0.00000000	320.21416653
2E-D5	116,343,921.33	8.29257 %	331.39850264	2.21378373	0.00000000	0.00000000	0.00000000	0.00000000	2.21378373	0.00000000	320.21416653
2E-F1	116,343,921.33	6.04257 %	831.39850268	4.04693683	0.00000000	0.00000000	0.00000000	0.00000000	4.04693683	0.00000000	820.21416658
2E-F2	116,343,921.33	6.54257 %	831.39850268	4.38180563	0.00000000	0.00000000	0.00000000	0.00000000	4.38180563	0.00000000	820.21416658
2E-F3	116,343,921.33	7.04257 %	831.39850268	4.71667453	0.00000000	0.00000000	0.00000000	0.00000000	4.71667453	0.00000000	820.21416658
2E-F4	116,343,921.33	7.54257 %	831.39850268	5.05154333	0.00000000	0.00000000	0.00000000	0.00000000	5.05154333	0.00000000	820.21416658
2E-F5	116,343,921.33	8.29257 %	831.39850268	5.55384658	0.00000000	0.00000000	0.00000000	0.00000000	5.55384658	0.00000000	820.21416658
2X-1	0.00	2.25000 %	331.39850264	0.60065974	0.00000000	0.00000000	0.00000000	0.00000000	0.60065974	0.00000000	320.21416653
2X-2	0.00	1.75000 %	331.39850264	0.46717980	0.00000000	0.00000000	0.00000000	0.00000000	0.46717980	0.00000000	320.21416653
2X-3	0.00	1.25000 %	331.39850264	0.33369986	0.00000000	0.00000000	0.00000000	0.00000000	0.33369986	0.00000000	320.21416653
2X-4	0.00	0.75000 %	331.39850264	0.20021991	0.00000000	0.00000000	0.00000000	0.00000000	0.20021991	0.00000000	320.21416653
2Y-1	0.00	2.25000 %	831.39850260	1.50690976	0.00000000	0.00000000	0.00000000	0.00000000	1.50690976	0.00000000	820.21416649
2Y-2	0.00	1.75000 %	831.39850260	1.17204095	0.00000000	0.00000000	0.00000000	0.00000000	1.17204095	0.00000000	820.21416649
2Y-3	0.00	1.25000 %	831.39850260	0.83717214	0.00000000	0.00000000	0.00000000	0.00000000	0.83717214	0.00000000	820.21416649
2Y-4	0.00	0.75000 %	831.39850260	0.50230325	0.00000000	0.00000000	0.00000000	0.00000000	0.50230325	0.00000000	820.21416649

(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	2,081,070.36
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(114,517.89)
Total Deposits	1,966,552.47
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,947,385.81
Total Withdrawals (Pool Distribution Amount)	1,966,552.47
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	56,069,158.35
Total Principal Reduction Cumulative	22,521,583,096.48
Scheduled Principal Current	18,303,602.45
Scheduled Principal Cumulative	2,638,154,455.50
Unscheduled Principal Current	37,651,038.01
Unscheduled Principal Cumulative	19,881,369,700.76
Senior Reduction Amount	51,233,147.74
Subordinate Reduction Amount	4,721,492.72
Calculated Tranche Write-down Amount	114,517.89
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	85,379.48
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	42550
Period Reference Pool Removal Loan Count	209
Period Ending Loan Count	42341
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,632,149,480.46
Period PIF Loan Count Current	207
PIF Loan Count Cumulative	82850
Period PIF Loan UPB Current	33,808,098.78
PIF Loan UPB Cumulative	19,289,604,436.37
Period Partial Prepayment Amount	3,810,763.15
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	272,107.43
Credit Event Amount Cumulative	39,106,523.73
Total Active Modified Loan Count	1028
Total Active Modified Loan UPB	245,512,307.27
Adjusted SOFR	5.442570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.538096%
Subordinate Percentage	8.461904%
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 %	6.640000 %	6.690000 %
2M-2C	0.00	0.00	1.000000 %	3.900000 %	3.920000 %
2M-2	0.00	0.00	1.000000 %	3.900000 %	3.920000 %
2M-2H	0.00	0.00	1.000000 %	3.900000 %	3.920000 %
2B-1	0.00	0.00	0.500000 %	1.940000 %	1.950000 %
2B-1H	0.00	0.00	0.500000 %	1.940000 %	1.950000 %
2B-2H	114,517.89	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	533	98,880,747.58	1.258827 %	1.295582 %
60 Days	161	29,834,301.44	0.380246 %	0.390903 %
90 Days	75	15,002,783.33	0.177133 %	0.196573 %
120 Days	45	7,564,410.45	0.106280 %	0.099112 %
150 Days	45	9,625,404.59	0.106280 %	0.126117 %
180+ Days	176	39,379,986.81	0.415673 %	0.515975 %
Totals	1035	200,287,634.20	2.444439 %	2.624262 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	485	125,609,455.74	85,379.48	0.067972

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	121,294.40	25.66	0.021155
Summary	0041310237	163,517.15	124.22	0.075968
Summary	0041310658	156,003.99	2.88	0.001846
Summary	0041311044	395,517.08	1.58	0.000399
Summary	0041311305	325,040.93	101.58	0.031251
Summary	0041311377	258,020.15	80.63	0.031249
Summary	0041311570	166,210.07	103.88	0.062499
Summary	0041311810	258,783.63	14.37	0.005553
Summary	0041311895	104,634.77	97.22	0.092914
Summary	0041311907	268,591.50	139.89	0.052083
Summary	0041311964	246,444.22	76.27	0.030948
Summary	0041311973	251,186.80	287.82	0.114584
Summary	0041312034	211,811.50	176.51	0.083334
Summary	0041312782	268,325.08	522.11	0.194581
Summary	0041312993	106,275.31	77.49	0.072914
Summary	0041313131	202,541.15	105.49	0.052083
Summary	0041313719	226,717.35	210.66	0.092917
Summary	0041314953	237,242.59	197.70	0.083332
Summary	0041315158	333,370.63	138.90	0.041665
Summary	0041315654	381,179.06	158.82	0.041665
Summary	0041315738	437,404.92	774.57	0.177083
Summary	0041316027	172,729.91	125.95	0.072917
Summary	0041316197	171,362.35	17.85	0.010417
Summary	0041317422	275,331.61	114.72	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	41,812.64	30.49	0.072921
Summary	0041318301	246,153.06	138.46	0.056250
Summary	0041318729	497,136.57	517.85	0.104167
Summary	0041318753	415,423.41	389.46	0.093750
Summary	0041318809	121,816.83	24.16	0.019833
Summary	0041318964	108,088.30	33.78	0.031252
Summary	0041319106	216,605.44	49.94	0.023056
Summary	0041319424	401,439.69	98.54	0.024547
Summary	0041319588	312,195.67	195.12	0.062499
Summary	0041320257	156,927.27	65.39	0.041669
Summary	0041320437	118,128.74	95.29	0.080666
Summary	0041321600	387,542.42	242.21	0.062499
Summary	0041321669	327,456.74	545.76	0.166666
Summary	0041322045	204,070.71	42.51	0.020831
Summary	0041322080	103,355.45	64.60	0.062503
Summary	0041322223	134,488.13	70.05	0.052086
Summary	0041322280	128,413.47	40.13	0.031251
Summary	0041322567	91,866.42	111.22	0.121067
Summary	0041323204	237,547.23	123.72	0.052082
Summary	0041323237	286,687.05	209.04	0.072916
Summary	0041323361	334,221.75	174.07	0.052082
Summary	0041323370	280,944.80	87.80	0.031252
Summary	0041324386	277,199.43	334.98	0.120844
Summary	0041324434	218,354.40	68.24	0.031252
Summary	0041324762	248,153.91	129.25	0.052085
Summary	0041325311	238,492.40	33.98	0.014248
Summary	0041325604	243,435.73	57.91	0.023789
Summary	0041326476	146,369.83	106.73	0.072918
Summary	0041326610	291,401.66	242.83	0.083332
Summary	0041326871	160,732.94	5.49	0.003416
Summary	0041326922	413,252.62	90.41	0.021878
Summary	0041327084	193,347.24	30.13	0.015583
Summary	0041327201	190,715.44	79.46	0.041664
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	657,335.02	761.74	0.115883
Summary	0041328374	149,676.77	39.52	0.026404
Summary	0041328393	188,021.28	52.78	0.028071
Summary	0041328417	312,235.32	29.92	0.009583
Summary	0041329027	383,613.71	599.40	0.156251
Summary	0041329151	155,302.81	64.71	0.041667
Summary	0041329388	413,179.41	473.43	0.114582
Summary	0041329688	156,823.09	123.32	0.078636
Summary	0041329779	65,303.50	68.02	0.104160
Summary	0041329819	304,881.08	158.79	0.052083
Summary	0041330092	497,241.04	921.09	0.185240
Summary	0041330135	201,087.62	88.63	0.044075
Summary	0041330732	193,946.54	111.01	0.057237
Summary	0041331110	314,871.46	292.57	0.092917
Summary	0041331128	152,704.29	22.75	0.014898
Summary	0041331133	228,484.18	7.76	0.003396
Summary	0041331163	246,617.49	261.54	0.106051
Summary	0041331290	238,418.30	124.18	0.052085
Summary	0041331431	402,077.34	209.42	0.052085
Summary	0041331714	346,376.64	108.24	0.031249
Summary	0041331822	309,594.49	32.25	0.010417
Summary	0041331966	132,711.54	165.89	0.125000
Summary	0041332075	349,377.78	181.97	0.052084
Summary	0041332491	142,607.22	118.84	0.083334
Summary	0041332554	177,648.32	62.60	0.035238
Summary	0041333331	377,428.56	40.45	0.010717
Summary	0041333640	254,438.31	132.52	0.052083
Summary	0041333842	372,941.28	349.63	0.093749
Summary	0041335204	527,790.02	276.64	0.052415
Summary	0041335255	312,526.55	79.33	0.025383
Summary	0041335658	218,319.19	214.61	0.098301
Summary	0041335730	77,604.87	64.67	0.083332
Summary	0041335864	266,397.59	249.75	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041336416	172,456.19	133.89	0.077637
Summary	0041336621	205,213.19	128.26	0.062501
Summary	0041336660	163,389.19	68.08	0.041667
Summary	0041336974	288,566.37	60.12	0.020834
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337374	270,939.35	22.85	0.008434
Summary	0041337442	308,941.68	193.09	0.062500
Summary	0041337605	248,802.48	129.58	0.052081
Summary	0041337881	313,964.24	65.41	0.020834
Summary	0041338167	203,229.78	148.19	0.072917
Summary	0041338721	430,102.18	224.01	0.052083
Summary	0041338846	195,329.14	142.43	0.072918
Summary	0041338932	375,699.55	156.54	0.041666
Summary	0041338999	407,432.24	505.04	0.123957
Summary	0041339052	239,724.70	149.83	0.062501
Summary	0041339407	189,713.76	138.33	0.072915
Summary	0041339871	364,320.70	379.50	0.104166
Summary	0041341246	114,950.54	17.81	0.015494
Summary	0041341459	211,413.49	409.76	0.193819
Summary	0041341535	221,814.24	415.90	0.187499
Summary	0041341656	162,816.36	117.36	0.072081
Summary	0041341738	317,386.16	329.07	0.103681
Summary	0041341803	420,090.02	386.30	0.091956
Summary	0041341936	292,932.72	366.17	0.125001
Summary	0041341938	220,185.07	275.23	0.124999
Summary	0041341987	302,948.87	343.63	0.113428
Summary	0041342042	250,716.55	69.56	0.027744
Summary	0041342475	415,676.16	389.70	0.093751
Summary	0041342993	286,482.07	179.05	0.062500
Summary	0041343062	344,528.16	502.44	0.145834
Summary	0041343068	209,959.39	240.58	0.114584
Summary	0041343089	399,937.17	880.94	0.220270
Summary	0041343422	229,424.96	167.29	0.072917
Summary	0041343527	504,557.16	420.46	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041344288	116,390.69	121.25	0.104175
Summary	0041344507	111,342.39	92.79	0.083338
Summary	0041344652	508,827.72	229.31	0.045066
Summary	0041345268	514,702.09	335.08	0.065102
Summary	0041345352	75,145.88	39.14	0.052085
Summary	0041345384	70,899.54	22.16	0.031255
Summary	0041345401	52,796.00	81.84	0.155012
Summary	0041345627	213,014.67	88.76	0.041668
Summary	0041345652	344,047.73	250.87	0.072917
Summary	0041346589	242,603.85	75.81	0.031248
Summary	0041347046	239,198.83	74.75	0.031250
Summary	0041347237	265,722.06	38.41	0.014455
Summary	0041347536	196,256.45	40.89	0.020835
Summary	0041348143	256,692.52	1.25	0.000487
Summary	0041348195	171,112.05	71.30	0.041669
Summary	0041349189	249,213.24	207.68	0.083334
Summary	0041349937	527,661.77	494.68	0.093749
Summary	0041350483	251,715.52	41.95	0.016666
Summary	0041350529	396,984.57	100.10	0.025215
Summary	0041350619	110,731.84	133.80	0.120832
Summary	0041351154	262,748.76	218.96	0.083334
Summary	0041351183	377,796.05	44.98	0.011906
Summary	0041351277	138,818.40	7.70	0.005547
Summary	0041351312	308,397.09	71.29	0.023116
Summary	0041351752	104,807.52	65.50	0.062496
Summary	0041351804	119,556.17	62.27	0.052084
Summary	0041351889	268,428.38	167.77	0.062501
Summary	0041351910	278,988.55	232.49	0.083333
Summary	0041352020	377,813.38	164.47	0.043532
Summary	0041352208	130,157.91	100.95	0.077560
Summary	0041352877	477,575.30	487.83	0.102147
Summary	0041353063	146,600.01	203.99	0.139147
Summary	0041353494	176,806.10	178.69	0.101066
Summary	0041354123	148,888.91	54.51	0.036611

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041354229	167,387.03	215.77	0.128905
Summary	0041354489	415,577.68	127.17	0.030601
Summary	0041355538	342,262.27	539.02	0.157487
Summary	0041355761	405,918.07	282.56	0.069610
Summary	0041355884	195,607.74	52.29	0.026732
Summary	0041355898	209,680.04	151.14	0.072081
Summary	0041356291	289,405.35	391.90	0.135416
Summary	0041356575	211,631.41	110.22	0.052081
Summary	0041356824	343,861.30	30.76	0.008945
Summary	0041357552	255,113.70	132.87	0.052083
Summary	0041357586	337,977.72	173.21	0.051249
Summary	0041357821	131,882.72	96.16	0.072913
Summary	0041357914	350,997.09	365.62	0.104166
Summary	0041357942	121,601.60	195.07	0.160417
Summary	0041357997	296,497.31	61.77	0.020833
Summary	0041358076	368,471.34	115.15	0.031251
Summary	0041358347	107,858.53	18.63	0.017273
Summary	0041358379	220,274.75	158.78	0.072083
Summary	0041358415	341,559.88	284.63	0.083332
Summary	0041358455	180,810.57	128.06	0.070826
Summary	0041358529	469,751.54	146.80	0.031251
Summary	0041358923	424,847.79	96.64	0.022747
Summary	0041359409	405,701.34	125.53	0.030941
Summary	0041360019	217,001.34	62.39	0.028751
Summary	0041360198	277,781.97	42.52	0.015307
Summary	0041360217	206,356.22	171.96	0.083332
Summary	0041360218	115,371.50	12.02	0.010419
Summary	0041360721	270,357.67	81.29	0.030068
Summary	0041360725	155,143.15	129.29	0.083336
Summary	0041361098	100,911.87	33.90	0.033594
Summary	0041361329	204,142.27	199.25	0.097603
Summary	0041361389	367,722.20	265.07	0.072084
Summary	0041361768	261,444.96	54.47	0.020834
Summary	0041361900	507,787.51	317.37	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041361933	388,724.25	323.94	0.083334
Summary	0041361992	580,909.33	233.80	0.040247
Summary	0041362225	105,685.19	176.14	0.166665
Summary	0041362625	358,155.55	77.19	0.021552
Summary	0041362920	298,638.56	188.79	0.063217
Summary	0041363001	155,843.69	163.83	0.105125
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	223,178.15	116.24	0.052084
Summary	0041363203	130,187.04	44.84	0.034443
Summary	0041363430	416,341.05	324.69	0.077987
Summary	0041363472	368,464.60	191.91	0.052084
Summary	0041363571	316,242.37	329.42	0.104167
Summary	0041363578	309,525.75	112.38	0.036307
Summary	0041363896	190,189.92	118.87	0.062501
Summary	0041364255	157,497.17	46.98	0.029829
Summary	0041364649	171,192.55	231.82	0.135415
Summary	0041364656	173,410.99	234.83	0.135418
Summary	0041364680	120,259.42	12.53	0.010419
Summary	0041365269	261,171.75	136.03	0.052084
Summary	0041365504	229,355.75	5.70	0.002485
Summary	0041365514	247,217.32	128.76	0.052084
Summary	0041365517	302,257.13	157.43	0.052085
Summary	0041365679	94,648.99	108.45	0.114581
Summary	0041365932	187,277.99	148.61	0.079353
Summary	0041366093	200,844.91	104.61	0.052085
Summary	0041366119	383,157.82	818.37	0.213586
Summary	0041366120	313,495.36	485.90	0.154994
Summary	0041366647	314,170.70	83.42	0.026552
Summary	0041366733	236,903.89	338.27	0.142788
Summary	0041366808	308,018.62	224.60	0.072918
Summary	0041366893	301,614.95	157.09	0.052083
Summary	0041367014	482,260.37	149.34	0.030967
Summary	0041367471	241,644.54	11.64	0.004817
Summary	0041367835	227,734.02	119.82	0.052614

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041368109	224,693.03	46.81	0.020833
Summary	0041369224	342,946.49	247.21	0.072084
Summary	0041370239	74,844.48	148.12	0.197904
Summary	0041370896	178,415.48	92.92	0.052081
Summary	0041370931	158,174.48	131.81	0.083332
Summary	0041371090	267,079.30	194.75	0.072918
Summary	0041371172	262,750.90	355.81	0.135417
Summary	0041371185	282,640.68	315.99	0.111799
Summary	0041371203	373,136.74	427.55	0.114583
Summary	0041371525	201,420.54	167.85	0.083333
Summary	0041371560	310,872.73	259.06	0.083333
Summary	0041372248	238,948.17	199.12	0.083332
Summary	0041372597	396,601.93	82.63	0.020834
Summary	0041372633	255,949.84	53.32	0.020832
Summary	0041372679	373,291.53	43.16	0.011562
Summary	0041372703	310,376.15	290.98	0.093751
Summary	0041373119	377,548.13	175.50	0.046484
Summary	0041373408	364,544.70	607.57	0.166665
Summary	0041373410	142,583.75	237.64	0.166667
Summary	0041373419	337,310.11	386.50	0.114583
Summary	0041373478	215,549.36	67.36	0.031250
Summary	0041373569	394,188.89	164.25	0.041668
Summary	0041373645	254,141.92	158.84	0.062501
Summary	0041373876	258,829.17	80.88	0.031248
Summary	0041374223	261,455.83	11.99	0.004586
Summary	0041374523	196,475.31	102.33	0.052083
Summary	0041374530	372,468.79	193.99	0.052082
Summary	0041374859	412,768.82	162.79	0.039439
Summary	0041375171	167,247.13	55.83	0.033382
Summary	0041375237	92,553.81	37.79	0.040830
Summary	0041375251	340,170.32	65.89	0.019370
Summary	0041375255	421,158.95	350.97	0.083334
Summary	0041375328	111,683.51	106.03	0.094938
Summary	0041375446	264,876.93	0.77	0.000291

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041375784	247,960.17	28.34	0.011429
Summary	0041375807	487,169.07	441.24	0.090572
Summary	0041376403	247,419.17	28.41	0.011483
Summary	0041376446	379,540.05	197.68	0.052084
Summary	0041376465	305,218.67	222.56	0.072918
Summary	0041378273	58,135.91	72.67	0.125000
Summary	0041378801	446,045.79	92.93	0.020834
Summary	0041378814	323,008.87	77.18	0.023894
Summary	0041378822	337,696.70	316.31	0.093667
Summary	0041378835	229,295.58	262.73	0.114581
Summary	0041378922	128,934.22	112.62	0.087347
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	166,785.50	138.99	0.083335
Summary	0041379055	403,103.04	361.43	0.089662
Summary	0041379225	170,025.71	70.84	0.041664
Summary	0041379292	315,674.16	626.73	0.198537
Summary	0041379340	292,778.17	30.50	0.010417
Summary	0041379392	211,805.23	176.50	0.083331
Summary	0041379413	358,736.34	140.36	0.039126
Summary	0041379418	436,126.20	229.88	0.052710
Summary	0041379596	181,858.76	189.44	0.104169
Summary	0041379686	384,154.86	270.87	0.070511
Summary	0041379698	145,816.39	54.94	0.037678
Summary	0041379932	288,836.81	43.37	0.015015
Summary	0041379995	134,292.83	29.04	0.021624
Summary	0041380007	240,253.85	18.85	0.007846
Summary	0041380045	284,362.35	71.65	0.025197
Summary	0041380318	197,081.91	164.23	0.083331
Summary	0041380417	146,588.45	122.16	0.083335
Summary	0041380450	157,873.25	5.62	0.003560
Summary	0041380768	125,331.18	91.39	0.072919
Summary	0041380871	264,841.71	11.76	0.004440
Summary	0041380927	150,869.26	78.58	0.052085
Summary	0041381388	404,308.34	463.27	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041381585	175,997.17	50.66	0.028785
Summary	0041381605	227,172.71	165.65	0.072918
Summary	0041381663	270,769.97	257.04	0.094929
Summary	0041381745	221,187.55	57.63	0.026055
Summary	0041381871	417,118.15	465.51	0.111601
Summary	0041382039	262,412.57	81.57	0.031085
Summary	0041382077	249,480.29	311.85	0.125000
Summary	0041382556	280,229.15	49.37	0.017618
Summary	0041383051	138,334.87	74.67	0.053978
Summary	0041383087	247,768.40	230.97	0.093220
Summary	0041383138	111,261.24	121.84	0.109508
Summary	0041383274	112,132.92	158.22	0.141100
Summary	0041383506	327,121.11	119.90	0.036653
Summary	0041383706	110,931.33	118.72	0.107021
Summary	0041384031	160,585.80	58.52	0.036442
Summary	0041384144	135,055.07	121.35	0.089852
Summary	0041384500	101,183.79	105.65	0.104414
Summary	0041384561	252,552.54	193.70	0.076697
Summary	0041386738	340,978.09	678.83	0.199083
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620
Summary	0041389120	425,897.65	325.95	0.076532
Summary	0041389300	228,121.39	71.29	0.031251
Summary	0041389398	355,881.26	222.43	0.062501
Summary	0041389490	302,817.72	151.88	0.050156
Summary	0041390134	265,696.72	110.71	0.041668
Summary	0041390139	125,317.94	27.23	0.021729
Summary	0041390199	130,181.53	0.79	0.000607
Summary	0041390623	116,316.73	60.58	0.052082
Summary	0041391463	169,457.72	37.62	0.022200
Summary	0041391947	204,590.25	149.18	0.072916
Summary	0041392017	144,344.93	60.14	0.041664
Summary	0041392224	162,469.66	109.26	0.067249
Summary	0041392290	164,189.60	102.62	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041392467	144,422.65	120.35	0.083332
Summary	0041392675	442,460.15	72.85	0.016465
Summary	0041392765	228,092.63	166.32	0.072918
Summary	0041392915	95,863.98	85.77	0.089471
Summary	0041393467	249,185.57	207.65	0.083331
Summary	0041393489	291,933.26	324.89	0.111289
Summary	0041393891	213,122.27	66.60	0.031250
Summary	0041393900	167,043.95	149.82	0.089689
Summary	0041394095	172,828.88	50.62	0.029289
Summary	0041394151	626,739.03	783.42	0.124999
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,516.56	12.74	0.007300
Summary	0041394970	213,419.21	244.54	0.114582
Summary	0041395029	445,751.44	182.34	0.040906
Summary	0041395159	74,285.65	30.95	0.041663
Summary	0041395520	361,774.80	205.54	0.056814
Summary	0041395585	107,563.24	43.19	0.040153
Summary	0041396092	64,191.29	42.74	0.066582
Summary	0041396318	166,488.09	86.71	0.052082
Summary	0041396377	150,182.00	109.51	0.072918
Summary	0041396575	477,587.00	391.02	0.081874
Summary	0041396831	185,742.53	198.08	0.106642
Summary	0041397074	134,206.24	73.91	0.055072
Summary	0041397182	324,670.61	270.56	0.083334
Summary	0041397870	212,372.10	191.63	0.090233
Summary	0041398182	177,621.22	38.55	0.021703
Summary	0041398286	405,158.31	337.63	0.083333
Summary	0041398306	312,870.94	134.59	0.043018
Summary	0041398541	443,159.26	85.30	0.019248
Summary	0041398830	241,131.13	50.24	0.020835
Summary	0041399766	257,334.97	107.22	0.041666
Summary	0041400156	318,308.87	280.03	0.087974
Summary	0041400854	180,037.17	206.29	0.114582
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	667,895.28	904.44	0.135416
Summary	0041401603	257,800.62	13.96	0.005415
Summary	0041401835	86,868.43	90.49	0.104169
Summary	0041402859	191,724.14	139.80	0.072917
Summary	0041402971	609,150.85	609.85	0.100115
Summary	0041403138	327,946.33	204.97	0.062501
Summary	0041403561	167,047.17	87.00	0.052081
Summary	0041403896	277,318.38	55.67	0.020074
Summary	0041403984	104,830.25	32.76	0.031251
Summary	0041404465	178,604.08	37.21	0.020834
Summary	0041404716	49,486.60	12.40	0.025057
Summary	0041404931	144,088.97	39.16	0.027178
Summary	0041404994	304,650.95	317.34	0.104165
Summary	0041405033	338,107.69	140.88	0.041667
Summary	0041405175	409,598.06	341.33	0.083333
Summary	0041405441	296,455.23	401.45	0.135417
Summary	0041405479	277,081.08	173.18	0.062502
Summary	0041405709	256,366.77	320.46	0.125001
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	142,794.95	16.26	0.011387
Summary	0041407847	390,739.55	447.72	0.114583
Summary	0041408004	317,894.32	468.90	0.147502
Summary	0041408525	170,103.21	24.89	0.014632
Summary	0041408961	275,759.82	344.70	0.125000
Summary	0041408963	359,704.70	562.04	0.156250
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	302,765.39	71.68	0.023675
Summary	0041409553	478,466.04	647.92	0.135416
Summary	0041409573	215,138.60	166.18	0.077243
Summary	0041409899	250,903.49	130.68	0.052084
Summary	0041410407	342,862.15	71.43	0.020833
Summary	0041410517	310,278.04	290.89	0.093751
Summary	0041410819	128,221.51	13.36	0.010419
Summary	0041411292	404,049.45	294.62	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041411406	96,660.14	13.75	0.014225
Summary	0041411436	204,260.29	191.49	0.093748
Summary	0041411491	85,051.18	13.79	0.016214
Summary	0041411697	415,495.35	735.77	0.177083
Summary	0041412050	439,621.97	352.64	0.080214
Summary	0041412664	103,187.04	99.92	0.096834
Summary	0041412795	341,706.36	213.57	0.062501
Summary	0041413804	261,570.63	54.49	0.020832
Summary	0041414025	379,079.15	526.32	0.138842
Summary	0041414054	105,819.65	55.11	0.052079
Summary	0041415058	79,231.17	33.01	0.041663
Summary	0041416262	340,814.20	177.51	0.052084
Summary	0041416340	280,373.52	146.03	0.052084
Summary	0041416469	512,356.70	48.40	0.009447
Summary	0041416617	395,705.20	438.73	0.110873
Summary	0041417084	416,198.41	216.77	0.052083
Summary	0041417137	208,623.46	24.94	0.011955
Summary	0041417139	476,713.53	297.95	0.062501
Summary	0041417180	609,584.72	444.49	0.072917
Summary	0041417282	513,083.95	427.57	0.083333
Summary	0041417293	222,401.02	197.09	0.088619
Summary	0041417453	327,638.33	204.77	0.062499
Summary	0041417857	93,772.21	97.68	0.104167
Summary	0041418336	531,875.25	83.81	0.015757
Summary	0041419022	177,271.67	71.64	0.040413
Summary	0041419091	346,199.71	281.41	0.081285
Summary	0041419616	399,016.11	254.82	0.063862
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	227,976.36	237.48	0.104169
Summary	0041420962	332,215.33	305.52	0.091964
Summary	0041421007	274,470.38	142.95	0.052082
Summary	0041421565	137,548.18	40.60	0.029517

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041421808	246,619.79	113.74	0.046120
Summary	0041421950	133,876.93	48.76	0.036422
Summary	0041422165	120,192.80	11.78	0.009801
Summary	0041422243	140,369.43	73.11	0.052084
Summary	0041422531	175,225.06	230.30	0.131431
Summary	0041423287	298,163.74	248.47	0.083333
Summary	0041423292	230,501.31	214.17	0.092915
Summary	0041423374	293,829.39	153.04	0.052085
Summary	0041423449	265,691.29	110.70	0.041665
Summary	0041423669	275,749.49	112.00	0.040617
Summary	0041423813	304,708.57	253.92	0.083332
Summary	0041424064	53,455.85	41.52	0.077672
Summary	0041424747	161,856.91	236.04	0.145833
Summary	0041425221	174,328.70	236.07	0.135417
Summary	0041425767	279,721.06	115.89	0.041431
Summary	0041425814	125,124.03	21.99	0.017575
Summary	0041425827	119,319.06	49.72	0.041670
Summary	0041425858	149,844.88	31.63	0.021108
Summary	0041425866	147,654.58	76.90	0.052081
Summary	0041426280	363,571.88	121.28	0.033358
Summary	0041426320	130,669.84	136.11	0.104163
Summary	0041426351	126,296.45	92.09	0.072916
Summary	0041426766	598,677.93	498.90	0.083334
Summary	0041427099	135,340.19	202.26	0.149446
Summary	0041427828	281,840.92	19.77	0.007015
Summary	0041428420	171,209.31	71.34	0.041668
Summary	0041428437	333,626.30	104.26	0.031251
Summary	0041428526	228,836.15	214.53	0.093748
Summary	0041428582	271,164.54	2.21	0.000815
Summary	0041428618	331,170.78	137.99	0.041667
Summary	0041429794	259,568.84	243.35	0.093752
Summary	0041429889	195,022.53	20.31	0.010414
Summary	0041429945	381,251.06	24.20	0.006348
Summary	0041429974	168,729.72	47.88	0.028377

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041430054	156,941.70	114.44	0.072919
Summary	0041430071	302,754.37	315.37	0.104167
Summary	0041430761	183,697.87	38.27	0.020833
Summary	0041430858	438,530.76	686.33	0.156507
Summary	0041431296	247,279.41	77.27	0.031248
Summary	0041431540	439,172.64	591.05	0.134583
Summary	0041432453	319,881.22	136.23	0.042588
Summary	0041432722	236,245.98	96.85	0.040995
Summary	0041433197	415,607.85	432.92	0.104166
Summary	0041433409	368,192.77	127.55	0.034642
Summary	0041433508	136,398.62	65.75	0.048204
Summary	0041433541	285,584.25	386.73	0.135417
Summary	0041434149	100,885.76	63.05	0.062496
Summary	0041434169	339,284.28	75.09	0.022132
Summary	0041434865	307,225.61	288.02	0.093749
Summary	0041434890	196,830.82	235.37	0.119580
Summary	0041435155	124,030.93	15.56	0.012545
Summary	0041435432	141,722.23	104.19	0.073517

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	272,107.43	115,424.49	42.419

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041329940	113,000.30	55,795.35	49.376
0041422918	159,107.13	59,629.14	37.477

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	194,653.01	(906.60)	(39,817.68)	(20.456)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041331260	194,653.01	(906.60)	(39,817.68)	(20.456)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
213	39,106,523.73	2,058,940.22	5.265

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)
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
0041353001	189,162.72	(3,787.41)	(2.002)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041369509	120,088.26	22,522.28	18.755

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041369588	135,403.49	(4,591.64)	(3.391)
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
0041388549	362,617.95	48,097.00	13.264
0041388550	79,677.61	(45.69)	(0.057)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041407488	54,623.11	16,439.32	30.096
0041407561	337,370.19	13,571.72	4.023

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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Dec-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(5,185.63)	(5.380)
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
0041422494	136,260.14	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 26-Dec-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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Credit-Linked Notes

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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	466,760.44	114,517.89	0.002 %	0	0.00	0.00	0.000 %	3	466,760.44	114,517.89	0.002 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0041329940	124,000.00	3.500 %	MS	95.00	360	113,000.30	11/30/2023	55,795.35	55,795.35
Summary	0041331260	207,000.00	3.500 %	ME	90.00	360	194,653.01	03/31/2022	(906.60)	(39,817.68)
Summary	0041422918	161,000.00	3.500 %	IL	95.00	360	159,107.13	11/30/2023	59,629.14	59,629.14

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04

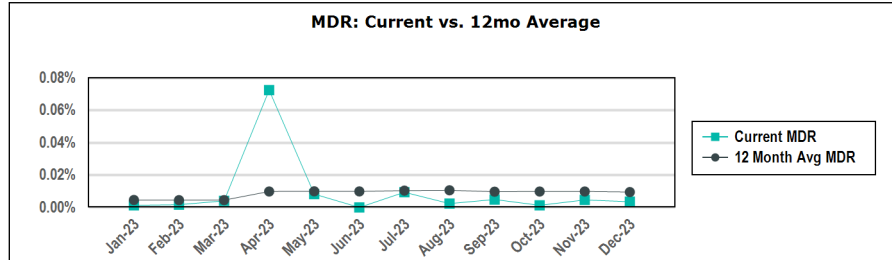
Distribution Date: 26-Dec-2023
07-Dec-2023 3:53:26 PM

Realized Loss Report - Collateral

Summary

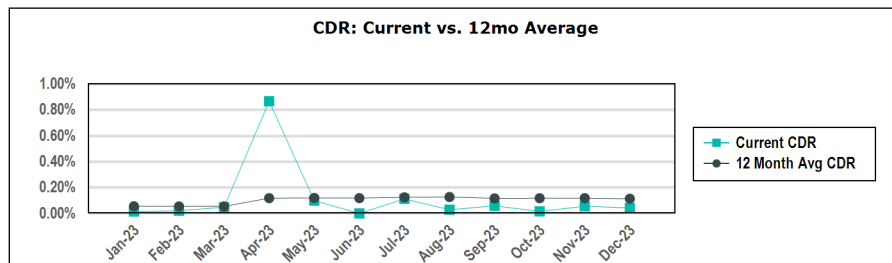
MDR

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



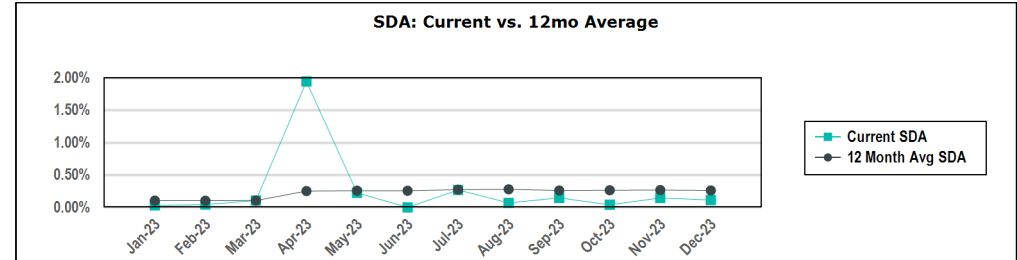
CDR

Current Month 0.042 %
3 Month Average 0.038 %
12 Month Average 0.114 %



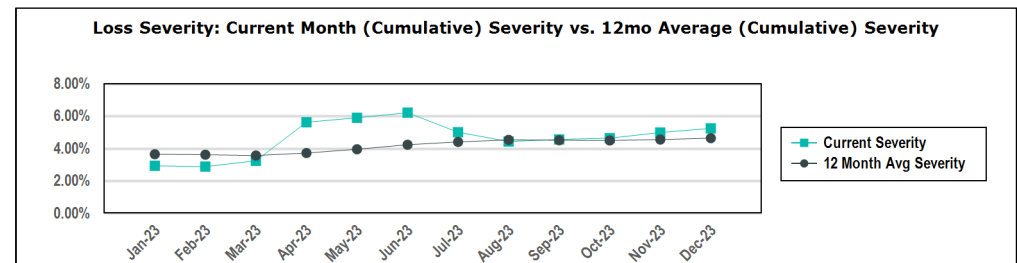
SDA

Current Month 0.115 %
3 Month Average 0.101 %
12 Month Average 0.262 %



Loss Severity

Current Month (Cumulative) 5.265 %
3 Month Average (Cumulative) 4.977 %
12 Month Average (Cumulative) 4.657 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.492 %
3 Month Average	0.528 %
12 Month Average	0.536 %

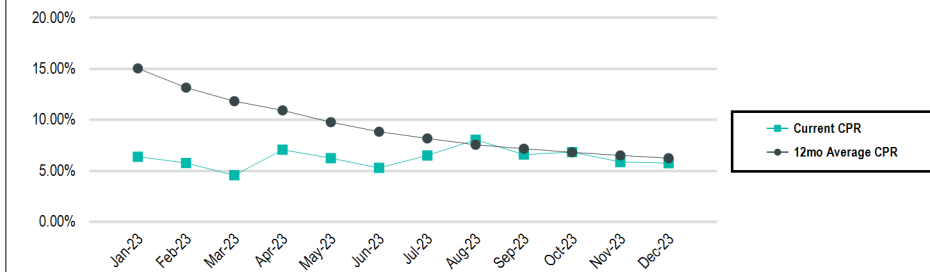
CPR

Current Month	5.751 %
3 Month Average	6.153 %
12 Month Average	6.246 %

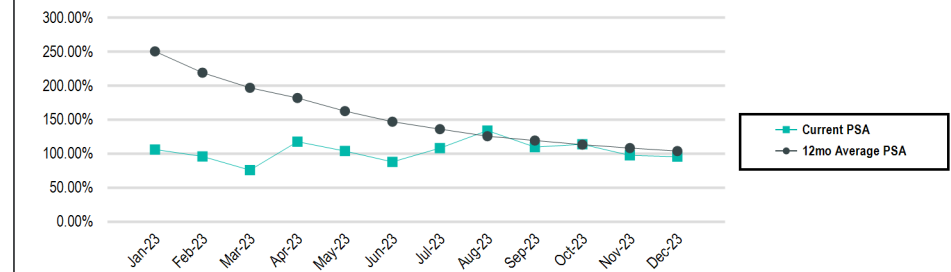
PSA

Current Month	95.854 %
3 Month Average	102.558 %
12 Month Average	104.098 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



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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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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C04



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Dec-2023
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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				