

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-Oct-2024
 04-Oct-2024 12:09:05 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		09/30/2024	0.00000 %	6,548,772,180.56	0.00	52,781,003.70	0.00	6,495,991,176.87	52,781,003.70	0.00
2M-1	30711XLS1	10/24/2024	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	10/24/2024	8.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	10/24/2024	8.24460 %	26,224,538.57	180,175.69	1,312,776.89	0.00	24,911,761.69	1,492,952.58	0.00
2M-BH		09/30/2024	0.00000 %	68,930,824.89	0.00	3,450,615.29	0.00	65,480,209.60	3,450,615.29	0.00
2M-2C	30711XLX0	10/24/2024	8.24460 %	58,171,960.67	399,670.46	0.00	0.00	58,171,960.67	399,670.46	0.00
2M-CH		09/30/2024	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	10/24/2024	8.24460 %	84,396,499.24	579,846.15	1,312,776.89	0.00	83,083,722.36	1,892,623.04	0.00
2M-2H		09/30/2024	0.00000 %	221,834,992.22	0.00	3,450,615.29	0.00	218,384,376.93	3,450,615.29	0.00
2B-1	30711XLU6	10/24/2024	10.44460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		09/30/2024	0.00000 %	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		09/30/2024	0.00000 %	147,588,208.91	0.00	0.00	242,920.29	147,345,288.62	0.00	3,423,374.38
2A-I1	30711XLZ5	10/24/2024	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	10/24/2024	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	10/24/2024	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	10/24/2024	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	10/24/2024	2.25000 %	0.00	49,171.01	0.00	0.00	0.00	49,171.01	0.00
2B-I2	30711XMK7	10/24/2024	1.75000 %	0.00	38,244.12	0.00	0.00	0.00	38,244.12	0.00
2B-I3	30711XMM3	10/24/2024	1.25000 %	0.00	27,317.23	0.00	0.00	0.00	27,317.23	0.00
2B-I4	30711XMP6	10/24/2024	0.75000 %	0.00	16,390.34	0.00	0.00	0.00	16,390.34	0.00
2C-I1	30711XMR2	10/24/2024	2.25000 %	0.00	109,072.43	0.00	0.00	0.00	109,072.43	0.00
2C-I2	30711XMT8	10/24/2024	1.75000 %	0.00	84,834.11	0.00	0.00	0.00	84,834.11	0.00
2C-I3	30711XMV3	10/24/2024	1.25000 %	0.00	60,595.79	0.00	0.00	0.00	60,595.79	0.00
2C-I4	30711XMX9	10/24/2024	0.75000 %	0.00	36,357.48	0.00	0.00	0.00	36,357.48	0.00
2E-A1	30711XLY8	10/24/2024	5.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	10/24/2024	6.49460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	10/24/2024	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	10/24/2024	7.49460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	10/24/2024	5.99460 %	26,224,538.57	131,004.68	1,312,776.89	0.00	24,911,761.69	1,443,781.57	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Oct-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XMJ0	10/24/2024	6.49460 %	26,224,538.57	141,931.57	1,312,776.89	0.00	24,911,761.69	1,454,708.46	0.00
2E-B3	30711XML5	10/24/2024	6.99460 %	26,224,538.57	152,858.46	1,312,776.89	0.00	24,911,761.69	1,465,635.35	0.00
2E-B4	30711XMN1	10/24/2024	7.49460 %	26,224,538.57	163,785.36	1,312,776.89	0.00	24,911,761.69	1,476,562.25	0.00
2E-C1	30711XMQ4	10/24/2024	5.99460 %	58,171,960.67	290,598.03	0.00	0.00	58,171,960.67	290,598.03	0.00
2E-C2	30711XMS0	10/24/2024	6.49460 %	58,171,960.67	314,836.35	0.00	0.00	58,171,960.67	314,836.35	0.00
2E-C3	30711XMU5	10/24/2024	6.99460 %	58,171,960.67	339,074.66	0.00	0.00	58,171,960.67	339,074.66	0.00
2E-C4	30711XMW1	10/24/2024	7.49460 %	58,171,960.67	363,312.98	0.00	0.00	58,171,960.67	363,312.98	0.00
2E-D1	30711XMY7	10/24/2024	5.99460 %	26,224,538.57	131,004.68	1,312,776.89	0.00	24,911,761.69	1,443,781.57	0.00
2E-D2	30711XMZ4	10/24/2024	6.49460 %	26,224,538.57	141,931.57	1,312,776.89	0.00	24,911,761.69	1,454,708.46	0.00
2E-D3	30711XNA8	10/24/2024	6.99460 %	26,224,538.57	152,858.46	1,312,776.89	0.00	24,911,761.69	1,465,635.35	0.00
2E-D4	30711XNB6	10/24/2024	7.49460 %	26,224,538.57	163,785.36	1,312,776.89	0.00	24,911,761.69	1,476,562.25	0.00
2E-D5	30711XNC4	10/24/2024	8.24460 %	26,224,538.57	180,175.69	1,312,776.89	0.00	24,911,761.69	1,492,952.58	0.00
2E-F1	30711XND2	10/24/2024	5.99460 %	84,396,499.24	421,602.71	1,312,776.89	0.00	83,083,722.36	1,734,379.60	0.00
2E-F2	30711XNE0	10/24/2024	6.49460 %	84,396,499.24	456,767.92	1,312,776.89	0.00	83,083,722.36	1,769,544.81	0.00
2E-F3	30711XNF7	10/24/2024	6.99460 %	84,396,499.24	491,933.13	1,312,776.89	0.00	83,083,722.36	1,804,710.02	0.00
2E-F4	30711XNG5	10/24/2024	7.49460 %	84,396,499.24	527,098.34	1,312,776.89	0.00	83,083,722.36	1,839,875.23	0.00
2E-F5	30711XNH3	10/24/2024	8.24460 %	84,396,499.24	579,846.15	1,312,776.89	0.00	83,083,722.36	1,892,623.04	0.00
2X-1	30711XNJ9	10/24/2024	2.25000 %	0.00	49,171.01	0.00	0.00	0.00	49,171.01	0.00
2X-2	30711XNK6	10/24/2024	1.75000 %	0.00	38,244.12	0.00	0.00	0.00	38,244.12	0.00
2X-3	30711XNL4	10/24/2024	1.25000 %	0.00	27,317.23	0.00	0.00	0.00	27,317.23	0.00
2X-4	30711XNM2	10/24/2024	0.75000 %	0.00	16,390.34	0.00	0.00	0.00	16,390.34	0.00
2Y-1	30711XNN0	10/24/2024	2.25000 %	0.00	158,243.44	0.00	0.00	0.00	158,243.44	0.00
2Y-2	30711XNP5	10/24/2024	1.75000 %	0.00	123,078.23	0.00	0.00	0.00	123,078.23	0.00
2Y-3	30711XNQ3	10/24/2024	1.25000 %	0.00	87,913.02	0.00	0.00	0.00	87,913.02	0.00
2Y-4	30711XNR1	10/24/2024	0.75000 %	0.00	52,747.81	0.00	0.00	0.00	52,747.81	0.00
Totals				8,350,283,221.40	7,279,186.11	80,686,664.52	242,920.29	8,269,353,636.76	87,965,850.63	3,423,374.38

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-Oct-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-Oct-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	6,548,772,180.56	16,987,969.43	35,793,034.27	0.00	0.00	52,781,003.70	6,495,991,176.87	0.22440530	52,781,003.70
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	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.42824346	1,312,776.89
2M-BH	152,904,167.33	68,930,824.89	1,136,113.12	2,314,502.16	0.00	0.00	3,450,615.29	65,480,209.60	0.42824346	3,450,615.29
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	84,396,499.24	432,231.04	880,545.84	0.00	0.00	1,312,776.89	83,083,722.36	0.47608115	1,312,776.89
2M-2H	458,712,502.00	221,834,992.22	1,136,113.12	2,314,502.16	0.00	0.00	3,450,615.29	218,384,376.93	0.47608115	3,450,615.29
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	147,588,208.91	0.00	0.00	0.00	242,920.29	242,920.29	147,345,288.62	0.97729386	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	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.42824346	1,312,776.89
2E-B2	58,171,960.67	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.42824346	1,312,776.89
2E-B3	58,171,960.67	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.42824346	1,312,776.89

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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	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.42824346	1,312,776.89
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	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.21412173	1,312,776.89
2E-D2	116,343,921.33	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.21412173	1,312,776.89
2E-D3	116,343,921.33	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.21412173	1,312,776.89
2E-D4	116,343,921.33	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.21412173	1,312,776.89
2E-D5	116,343,921.33	26,224,538.57	432,231.04	880,545.84	0.00	0.00	1,312,776.89	24,911,761.69	0.21412173	1,312,776.89
2E-F1	116,343,921.33	84,396,499.24	432,231.04	880,545.84	0.00	0.00	1,312,776.89	83,083,722.36	0.71412173	1,312,776.89
2E-F2	116,343,921.33	84,396,499.24	432,231.04	880,545.84	0.00	0.00	1,312,776.89	83,083,722.36	0.71412173	1,312,776.89
2E-F3	116,343,921.33	84,396,499.24	432,231.04	880,545.84	0.00	0.00	1,312,776.89	83,083,722.36	0.71412173	1,312,776.89
2E-F4	116,343,921.33	84,396,499.24	432,231.04	880,545.84	0.00	0.00	1,312,776.89	83,083,722.36	0.71412173	1,312,776.89
2E-F5	116,343,921.33	84,396,499.24	432,231.04	880,545.84	0.00	0.00	1,312,776.89	83,083,722.36	0.71412173	1,312,776.89
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	32,648,463,701.34	8,350,283,221.40	26,175,892.31	54,510,772.03	0.00	242,920.29	80,929,584.81	8,269,353,636.76	0.25328462	80,686,664.52

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	226.22863259	0.58685277	1.23647746	0.00000000	0.00000000	1.82333023	224.40530236	0.22440530	1.82333023
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	450.81063571	7.43022987	15.13694622	0.00000000	0.00000000	22.56717626	428.24345962	0.42824346	22.56717626
2M-BH	152,904,167.33	450.81063580	7.43022993	15.13694624	0.00000000	0.00000000	22.56717623	428.24345957	0.42824346	22.56717623
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	483.60354526	2.47674329	5.04564874	0.00000000	0.00000000	7.52239209	476.08115323	0.47608115	7.52239209
2M-2H	458,712,502.00	483.60354526	2.47674331	5.04564874	0.00000000	0.00000000	7.52239208	476.08115318	0.47608115	7.52239208
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	978.90507200	0.00000000	0.00000000	0.00000000	1.61121207	1.61121207	977.29385993	0.97729386	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	450.81063571	7.43022987	15.13694622	0.00000000	0.00000000	22.56717626	428.24345962	0.42824346	22.56717626
2E-B2	58,171,960.67	450.81063571	7.43022987	15.13694622	0.00000000	0.00000000	22.56717626	428.24345962	0.42824346	22.56717626
2E-B3	58,171,960.67	450.81063571	7.43022987	15.13694622	0.00000000	0.00000000	22.56717626	428.24345962	0.42824346	22.56717626

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-Oct-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	450.81063571	7.43022987	15.13694622	0.00000000	0.00000000	22.56717626	428.24345962	0.42824346	22.56717626
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	225.40531787	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	214.12172983	0.21412173	11.28358813
2E-D2	116,343,921.33	225.40531787	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	214.12172983	0.21412173	11.28358813
2E-D3	116,343,921.33	225.40531787	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	214.12172983	0.21412173	11.28358813
2E-D4	116,343,921.33	225.40531787	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	214.12172983	0.21412173	11.28358813
2E-D5	116,343,921.33	225.40531787	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	214.12172983	0.21412173	11.28358813
2E-F1	116,343,921.33	725.40531792	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	714.12172987	0.71412173	11.28358813
2E-F2	116,343,921.33	725.40531792	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	714.12172987	0.71412173	11.28358813
2E-F3	116,343,921.33	725.40531792	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	714.12172987	0.71412173	11.28358813
2E-F4	116,343,921.33	725.40531792	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	714.12172987	0.71412173	11.28358813
2E-F5	116,343,921.33	725.40531792	3.71511494	7.56847311	0.00000000	0.00000000	11.28358813	714.12172987	0.71412173	11.28358813
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.

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-Oct-2024
04-Oct-2024 12:09:05 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	6,548,772,180.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,495,991,176.87
2M-1	N/A	N/A	6.24460 %	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	8.24460 %	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	09/25/24 - 10/24/24	30	8.24460 %	26,224,538.57	180,175.69	0.00	0.00	0.00	0.00	180,175.69	0.00	24,911,761.69
2M-BH	N/A	N/A	0.00000 %	68,930,824.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,480,209.60
2M-2C	09/25/24 - 10/24/24	30	8.24460 %	58,171,960.67	399,670.46	0.00	0.00	0.00	0.00	399,670.46	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	09/25/24 - 10/24/24	30	8.24460 %	84,396,499.24	579,846.15	0.00	0.00	0.00	0.00	579,846.15	0.00	83,083,722.36
2M-2H	N/A	N/A	0.00000 %	221,834,992.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	218,384,376.93
2B-1	N/A	N/A	10.44460 %	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 %	147,588,208.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	147,345,288.62
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	09/25/24 - 10/24/24	30	2.25000 %	26,224,538.57	49,171.01	0.00	0.00	0.00	0.00	49,171.01	0.00	24,911,761.69
2B-I2	09/25/24 - 10/24/24	30	1.75000 %	26,224,538.57	38,244.12	0.00	0.00	0.00	0.00	38,244.12	0.00	24,911,761.69
2B-I3	09/25/24 - 10/24/24	30	1.25000 %	26,224,538.57	27,317.23	0.00	0.00	0.00	0.00	27,317.23	0.00	24,911,761.69
2B-I4	09/25/24 - 10/24/24	30	0.75000 %	26,224,538.57	16,390.34	0.00	0.00	0.00	0.00	16,390.34	0.00	24,911,761.69
2C-I1	09/25/24 - 10/24/24	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	09/25/24 - 10/24/24	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	09/25/24 - 10/24/24	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	09/25/24 - 10/24/24	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	5.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.49460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.49460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/25/24 - 10/24/24	30	5.99460 %	26,224,538.57	131,004.68	0.00	0.00	0.00	0.00	131,004.68	0.00	24,911,761.69
2E-B2	09/25/24 - 10/24/24	30	6.49460 %	26,224,538.57	141,931.57	0.00	0.00	0.00	0.00	141,931.57	0.00	24,911,761.69

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-Oct-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	09/25/24 - 10/24/24	30	6.99460 %	26,224,538.57	152,858.46	0.00	0.00	0.00	0.00	152,858.46	0.00	24,911,761.69
2E-B4	09/25/24 - 10/24/24	30	7.49460 %	26,224,538.57	163,785.36	0.00	0.00	0.00	0.00	163,785.36	0.00	24,911,761.69
2E-C1	09/25/24 - 10/24/24	30	5.99460 %	58,171,960.67	290,598.03	0.00	0.00	0.00	0.00	290,598.03	0.00	58,171,960.67
2E-C2	09/25/24 - 10/24/24	30	6.49460 %	58,171,960.67	314,836.35	0.00	0.00	0.00	0.00	314,836.35	0.00	58,171,960.67
2E-C3	09/25/24 - 10/24/24	30	6.99460 %	58,171,960.67	339,074.66	0.00	0.00	0.00	0.00	339,074.66	0.00	58,171,960.67
2E-C4	09/25/24 - 10/24/24	30	7.49460 %	58,171,960.67	363,312.98	0.00	0.00	0.00	0.00	363,312.98	0.00	58,171,960.67
2E-D1	09/25/24 - 10/24/24	30	5.99460 %	26,224,538.57	131,004.68	0.00	0.00	0.00	0.00	131,004.68	0.00	24,911,761.69
2E-D2	09/25/24 - 10/24/24	30	6.49460 %	26,224,538.57	141,931.57	0.00	0.00	0.00	0.00	141,931.57	0.00	24,911,761.69
2E-D3	09/25/24 - 10/24/24	30	6.99460 %	26,224,538.57	152,858.46	0.00	0.00	0.00	0.00	152,858.46	0.00	24,911,761.69
2E-D4	09/25/24 - 10/24/24	30	7.49460 %	26,224,538.57	163,785.36	0.00	0.00	0.00	0.00	163,785.36	0.00	24,911,761.69
2E-D5	09/25/24 - 10/24/24	30	8.24460 %	26,224,538.57	180,175.69	0.00	0.00	0.00	0.00	180,175.69	0.00	24,911,761.69
2E-F1	09/25/24 - 10/24/24	30	5.99460 %	84,396,499.24	421,602.71	0.00	0.00	0.00	0.00	421,602.71	0.00	83,083,722.36
2E-F2	09/25/24 - 10/24/24	30	6.49460 %	84,396,499.24	456,767.92	0.00	0.00	0.00	0.00	456,767.92	0.00	83,083,722.36
2E-F3	09/25/24 - 10/24/24	30	6.99460 %	84,396,499.24	491,933.13	0.00	0.00	0.00	0.00	491,933.13	0.00	83,083,722.36
2E-F4	09/25/24 - 10/24/24	30	7.49460 %	84,396,499.24	527,098.34	0.00	0.00	0.00	0.00	527,098.34	0.00	83,083,722.36
2E-F5	09/25/24 - 10/24/24	30	8.24460 %	84,396,499.24	579,846.15	0.00	0.00	0.00	0.00	579,846.15	0.00	83,083,722.36
2X-1	09/25/24 - 10/24/24	30	2.25000 %	26,224,538.57	49,171.01	0.00	0.00	0.00	0.00	49,171.01	0.00	24,911,761.69
2X-2	09/25/24 - 10/24/24	30	1.75000 %	26,224,538.57	38,244.12	0.00	0.00	0.00	0.00	38,244.12	0.00	24,911,761.69
2X-3	09/25/24 - 10/24/24	30	1.25000 %	26,224,538.57	27,317.23	0.00	0.00	0.00	0.00	27,317.23	0.00	24,911,761.69
2X-4	09/25/24 - 10/24/24	30	0.75000 %	26,224,538.57	16,390.34	0.00	0.00	0.00	0.00	16,390.34	0.00	24,911,761.69
2Y-1	09/25/24 - 10/24/24	30	2.25000 %	84,396,499.24	158,243.44	0.00	0.00	0.00	0.00	158,243.44	0.00	83,083,722.35
2Y-2	09/25/24 - 10/24/24	30	1.75000 %	84,396,499.24	123,078.23	0.00	0.00	0.00	0.00	123,078.23	0.00	83,083,722.35
2Y-3	09/25/24 - 10/24/24	30	1.25000 %	84,396,499.24	87,913.02	0.00	0.00	0.00	0.00	87,913.02	0.00	83,083,722.35
2Y-4	09/25/24 - 10/24/24	30	0.75000 %	84,396,499.24	52,747.81	0.00	0.00	0.00	0.00	52,747.81	0.00	83,083,722.35
Totals					7,279,186.11	0.00	0.00	0.00	0.00	7,279,186.11	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Oct-2024
 04-Oct-2024 12:09:05 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 %	226.22863259	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	224.40530236
2M-1	257,814,000.00	6.24460 %	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	8.24460 %	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	8.24460 %	450.81063571	3.09729443	0.00000000	0.00000000	0.00000000	0.00000000	3.09729443	0.00000000	428.24345962
2M-BH	152,904,167.33	0.00000 %	450.81063580	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	428.24345957
2M-2C	58,171,960.67	8.24460 %	1000.00000000	6.87050007	0.00000000	0.00000000	0.00000000	0.00000000	6.87050007	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	8.24460 %	483.60354526	3.32259817	0.00000000	0.00000000	0.00000000	0.00000000	3.32259817	0.00000000	476.08115323
2M-2H	458,712,502.00	0.00000 %	483.60354526	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	476.08115318
2B-1	0.00	10.44460 %	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 %	978.90507200	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.29385993
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 %	450.81063571	0.84526995	0.00000000	0.00000000	0.00000000	0.00000000	0.84526995	0.00000000	428.24345962
2B-I2	0.00	1.75000 %	450.81063571	0.65743220	0.00000000	0.00000000	0.00000000	0.00000000	0.65743220	0.00000000	428.24345962
2B-I3	0.00	1.25000 %	450.81063571	0.46959445	0.00000000	0.00000000	0.00000000	0.00000000	0.46959445	0.00000000	428.24345962
2B-I4	0.00	0.75000 %	450.81063571	0.28175671	0.00000000	0.00000000	0.00000000	0.00000000	0.28175671	0.00000000	428.24345962
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	5.99460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.49460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	6.99460 %	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	7.49460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	5.99460 %	450.81063571	2.25202449	0.00000000	0.00000000	0.00000000	0.00000000	2.25202449	0.00000000	428.24345962
2E-B2	58,171,960.67	6.49460 %	450.81063571	2.43986224	0.00000000	0.00000000	0.00000000	0.00000000	2.43986224	0.00000000	428.24345962
2E-B3	58,171,960.67	6.99460 %	450.81063571	2.62769998	0.00000000	0.00000000	0.00000000	0.00000000	2.62769998	0.00000000	428.24345962
2E-B4	58,171,960.67	7.49460 %	450.81063571	2.81553790	0.00000000	0.00000000	0.00000000	0.00000000	2.81553790	0.00000000	428.24345962
2E-C1	58,171,960.67	5.99460 %	1000.00000000	4.99550001	0.00000000	0.00000000	0.00000000	0.00000000	4.99550001	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.49460 %	1000.00000000	5.41216673	0.00000000	0.00000000	0.00000000	0.00000000	5.41216673	0.00000000	1000.00000000
2E-C3	58,171,960.67	6.99460 %	1000.00000000	5.82883327	0.00000000	0.00000000	0.00000000	0.00000000	5.82883327	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.49460 %	1000.00000000	6.24549999	0.00000000	0.00000000	0.00000000	0.00000000	6.24549999	0.00000000	1000.00000000
2E-D1	116,343,921.33	5.99460 %	225.40531787	1.12601224	0.00000000	0.00000000	0.00000000	0.00000000	1.12601224	0.00000000	214.12172983
2E-D2	116,343,921.33	6.49460 %	225.40531787	1.21993112	0.00000000	0.00000000	0.00000000	0.00000000	1.21993112	0.00000000	214.12172983
2E-D3	116,343,921.33	6.99460 %	225.40531787	1.31384999	0.00000000	0.00000000	0.00000000	0.00000000	1.31384999	0.00000000	214.12172983
2E-D4	116,343,921.33	7.49460 %	225.40531787	1.40776895	0.00000000	0.00000000	0.00000000	0.00000000	1.40776895	0.00000000	214.12172983
2E-D5	116,343,921.33	8.24460 %	225.40531787	1.54864722	0.00000000	0.00000000	0.00000000	0.00000000	1.54864722	0.00000000	214.12172983
2E-F1	116,343,921.33	5.99460 %	725.40531792	3.62376225	0.00000000	0.00000000	0.00000000	0.00000000	3.62376225	0.00000000	714.12172987
2E-F2	116,343,921.33	6.49460 %	725.40531792	3.92601448	0.00000000	0.00000000	0.00000000	0.00000000	3.92601448	0.00000000	714.12172987
2E-F3	116,343,921.33	6.99460 %	725.40531792	4.22826671	0.00000000	0.00000000	0.00000000	0.00000000	4.22826671	0.00000000	714.12172987
2E-F4	116,343,921.33	7.49460 %	725.40531792	4.53051895	0.00000000	0.00000000	0.00000000	0.00000000	4.53051895	0.00000000	714.12172987
2E-F5	116,343,921.33	8.24460 %	725.40531792	4.98389725	0.00000000	0.00000000	0.00000000	0.00000000	4.98389725	0.00000000	714.12172987
2X-1	0.00	2.25000 %	225.40531787	0.42263497	0.00000000	0.00000000	0.00000000	0.00000000	0.42263497	0.00000000	214.12172983
2X-2	0.00	1.75000 %	225.40531787	0.32871610	0.00000000	0.00000000	0.00000000	0.00000000	0.32871610	0.00000000	214.12172983
2X-3	0.00	1.25000 %	225.40531787	0.23479723	0.00000000	0.00000000	0.00000000	0.00000000	0.23479723	0.00000000	214.12172983
2X-4	0.00	0.75000 %	225.40531787	0.14087835	0.00000000	0.00000000	0.00000000	0.00000000	0.14087835	0.00000000	214.12172983
2Y-1	0.00	2.25000 %	725.40531792	1.36013500	0.00000000	0.00000000	0.00000000	0.00000000	1.36013500	0.00000000	714.12172978
2Y-2	0.00	1.75000 %	725.40531792	1.05788277	0.00000000	0.00000000	0.00000000	0.00000000	1.05788277	0.00000000	714.12172978
2Y-3	0.00	1.25000 %	725.40531792	0.75563054	0.00000000	0.00000000	0.00000000	0.00000000	0.75563054	0.00000000	714.12172978
2Y-4	0.00	0.75000 %	725.40531792	0.45337831	0.00000000	0.00000000	0.00000000	0.00000000	0.45337831	0.00000000	714.12172978

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

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

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,154,709.99
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(242,920.29)
Total Deposits	1,911,789.70
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,892,623.04
Total Withdrawals (Pool Distribution Amount)	1,911,789.70
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	57,787,316.16
Total Principal Reduction Cumulative	23,058,159,349.17
Scheduled Principal Current	18,556,313.59
Scheduled Principal Cumulative	2,821,740,506.80
Unscheduled Principal Current	38,988,082.28
Unscheduled Principal Cumulative	20,232,995,467.03
Senior Reduction Amount	52,781,003.70
Subordinate Reduction Amount	4,763,392.17
Calculated Tranche Write-down Amount	242,920.29
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	74,534.87
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	290,453.93
Informational Reporting	
At Issuance Loan Count	125573
Period Beginning Loan Count	40619
Period Reference Pool Removal Loan Count	227
Period Ending Loan Count	40393
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,095,573,227.77
Period PIF Loan Count Current	222
PIF Loan Count Cumulative	84762
Period PIF Loan UPB Current	34,121,950.02
PIF Loan UPB Cumulative	19,593,579,177.67
Period Partial Prepayment Amount	3,872,517.36
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	170
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,258,846.99
Credit Event Amount Current	1,427,876.12
Credit Event Amount Cumulative	46,092,571.52
Total Active Modified Loan Count	1005
Total Active Modified Loan UPB	232,868,731.36
Adjusted SOFR	5.394600%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.548191%
Subordinate Percentage	8.451809%
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 %	8.450000 %	8.450000 %
2M-1	0.00	0.00	3.100000 %	8.450000 %	8.450000 %
2M-1H	0.00	0.00	3.100000 %	8.450000 %	8.450000 %
2M-2A	0.00	0.00	2.400000 %	8.450000 %	8.450000 %
2M-2B	0.00	0.00	1.700000 %	7.120000 %	7.180000 %
2M-2C	0.00	0.00	1.000000 %	4.170000 %	4.200000 %
2M-2	0.00	0.00	1.000000 %	4.170000 %	4.200000 %
2M-2H	0.00	0.00	1.000000 %	4.170000 %	4.200000 %
2B-1	0.00	0.00	0.500000 %	2.060000 %	2.080000 %
2B-1H	0.00	0.00	0.500000 %	2.060000 %	2.080000 %
2B-2H	242,920.29	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	526	94,294,499.74	1.302206 %	1.328920 %
60 Days	138	26,020,994.64	0.341643 %	0.366722 %
90 Days	71	12,760,439.86	0.175773 %	0.179837 %
120 Days	41	9,175,739.08	0.101503 %	0.129316 %
150 Days	26	5,075,142.78	0.064368 %	0.071525 %
180+ Days	161	35,194,600.16	0.398584 %	0.496008 %
Totals	963	182,521,416.26	2.384076 %	2.572328 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	426	107,017,736.92	74,534.87	0.069647

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	116,240.56	25.66	0.022075
Summary	0041310237	161,704.42	122.90	0.076003
Summary	0041310658	152,588.69	2.88	0.001887
Summary	0041311044	404,980.14	1.58	0.000390
Summary	0041311305	317,343.69	99.17	0.031250
Summary	0041311377	253,016.90	79.07	0.031251
Summary	0041311570	167,910.42	104.94	0.062498
Summary	0041311810	255,900.58	14.37	0.005615
Summary	0041311895	104,874.32	97.45	0.092921
Summary	0041311907	265,349.60	138.20	0.052082
Summary	0041311964	243,802.02	76.27	0.031284
Summary	0041311973	248,351.03	284.57	0.114584
Summary	0041312034	209,236.49	174.36	0.083332
Summary	0041312782	276,387.70	610.86	0.221016
Summary	0041312993	104,980.20	76.55	0.072919
Summary	0041313131	200,069.77	104.20	0.052082
Summary	0041313719	223,913.79	208.05	0.092915
Summary	0041314953	234,817.31	195.68	0.083333
Summary	0041315158	329,317.82	137.22	0.041668
Summary	0041315654	376,578.17	156.91	0.041667
Summary	0041315738	432,298.11	765.53	0.177084
Summary	0041316197	169,607.11	17.67	0.010418
Summary	0041317769	459,482.04	382.90	0.083333
Summary	0041317974	41,421.80	30.20	0.072908
Summary	0041318301	243,792.94	137.48	0.056392

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041318729	491,408.63	511.88	0.104166
Summary	0041318809	120,481.34	24.16	0.020053
Summary	0041318964	106,868.06	33.40	0.031253
Summary	0041319106	211,805.59	49.94	0.023578
Summary	0041319424	396,443.05	98.54	0.024856
Summary	0041320257	154,919.29	64.55	0.041667
Summary	0041320526	95,506.76	117.05	0.122557
Summary	0041321600	382,831.02	239.27	0.062500
Summary	0041322045	199,929.17	41.65	0.020832
Summary	0041322080	101,206.38	63.25	0.062496
Summary	0041322567	91,280.35	111.03	0.121636
Summary	0041323204	234,669.68	122.22	0.052082
Summary	0041324386	274,525.47	333.03	0.121311
Summary	0041324434	215,927.91	67.48	0.031251
Summary	0041325311	236,219.12	33.74	0.014283
Summary	0041326476	144,717.36	105.52	0.072915
Summary	0041326610	287,868.36	239.89	0.083333
Summary	0041326871	158,881.86	5.49	0.003455
Summary	0041326922	408,324.13	90.41	0.022142
Summary	0041327084	191,807.92	30.13	0.015708
Summary	0041327201	188,366.45	78.49	0.041669
Summary	0041327533	98,244.13	71.64	0.072920
Summary	0041327876	84,196.17	150.04	0.178203
Summary	0041328020	651,627.97	758.77	0.116442
Summary	0041328374	148,186.72	39.52	0.026669
Summary	0041328393	186,190.06	52.78	0.028347
Summary	0041328417	305,780.95	29.30	0.009582
Summary	0041329027	379,000.01	592.19	0.156251
Summary	0041329151	153,549.50	63.98	0.041667
Summary	0041329436	83,977.01	74.42	0.088619
Summary	0041329688	155,649.47	123.32	0.079229
Summary	0041329779	64,435.99	67.12	0.104165
Summary	0041329819	301,174.03	156.86	0.052083
Summary	0041330092	493,342.65	916.63	0.185800

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041330135	199,702.07	88.63	0.044381
Summary	0041330732	192,078.04	110.23	0.057388
Summary	0041331110	311,442.86	289.38	0.092916
Summary	0041331128	151,088.82	22.75	0.015057
Summary	0041331133	221,354.15	7.76	0.003506
Summary	0041331163	244,027.82	258.84	0.106070
Summary	0041331290	239,334.52	124.65	0.052082
Summary	0041331431	397,213.02	206.88	0.052083
Summary	0041331714	342,446.33	107.01	0.031249
Summary	0041331822	319,718.88	33.30	0.010415
Summary	0041331966	130,564.54	163.21	0.125003
Summary	0041332075	345,160.73	179.77	0.052083
Summary	0041332491	140,082.22	116.74	0.083337
Summary	0041332554	177,188.53	62.60	0.035330
Summary	0041333098	302,989.81	274.19	0.090495
Summary	0041333331	370,823.35	40.45	0.010908
Summary	0041333842	379,444.66	355.73	0.093750
Summary	0041335204	521,405.81	273.32	0.052420
Summary	0041335255	309,202.93	78.63	0.025430
Summary	0041335658	215,989.72	212.66	0.098458
Summary	0041335730	76,667.70	63.89	0.083334
Summary	0041335864	262,985.08	246.55	0.093751
Summary	0041336192	383,049.32	318.04	0.083028
Summary	0041336416	170,345.79	132.36	0.077701
Summary	0041336621	202,745.08	126.72	0.062502
Summary	0041336660	161,731.05	67.39	0.041668
Summary	0041336974	285,607.78	59.50	0.020833
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337442	305,093.62	190.68	0.062499
Summary	0041337605	245,810.16	128.03	0.052085
Summary	0041338167	201,016.83	146.57	0.072914
Summary	0041338721	428,769.84	223.32	0.052084
Summary	0041338846	194,334.56	141.70	0.072915
Summary	0041339871	360,360.81	375.38	0.104168

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Distribution Date: 25-Oct-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041341246	113,259.43	17.81	0.015725
Summary	0041341459	215,445.95	413.12	0.191751
Summary	0041341535	219,131.95	410.87	0.187499
Summary	0041341656	160,957.59	116.02	0.072081
Summary	0041341738	313,742.14	325.65	0.103795
Summary	0041341803	416,801.97	386.30	0.092682
Summary	0041341936	289,384.31	361.73	0.125000
Summary	0041341987	300,947.66	342.38	0.113767
Summary	0041342007	217,818.57	209.07	0.095984
Summary	0041342042	248,660.21	69.56	0.027974
Summary	0041343068	207,884.40	238.20	0.114583
Summary	0041343089	396,102.72	874.15	0.220688
Summary	0041345268	510,062.78	332.66	0.065219
Summary	0041345384	69,970.72	21.87	0.031256
Summary	0041347536	195,868.23	40.81	0.020835
Summary	0041348143	253,266.49	1.25	0.000494
Summary	0041348195	169,146.62	70.48	0.041668
Summary	0041350483	249,121.97	41.52	0.016667
Summary	0041350529	404,024.87	100.10	0.024776
Summary	0041351154	259,617.37	216.35	0.083334
Summary	0041351183	373,940.55	44.98	0.012029
Summary	0041351277	136,619.25	7.70	0.005636
Summary	0041351312	305,467.07	71.29	0.023338
Summary	0041351752	104,169.98	65.11	0.062504
Summary	0041351804	118,177.93	61.55	0.052082
Summary	0041351889	265,110.19	165.69	0.062499
Summary	0041351910	275,621.10	229.68	0.083332
Summary	0041352020	374,171.97	163.33	0.043651
Summary	0041352208	129,333.95	100.78	0.077922
Summary	0041352877	472,379.56	482.96	0.102240
Summary	0041353063	145,108.42	202.28	0.139399
Summary	0041353494	175,630.58	178.57	0.101674
Summary	0041354229	166,058.94	214.94	0.129436
Summary	0041354489	415,280.48	127.17	0.030623

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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	402,201.69	281.05	0.069878
Summary	0041355884	193,544.34	52.29	0.027017
Summary	0041355898	207,304.05	149.43	0.072083
Summary	0041356291	285,768.22	386.98	0.135417
Summary	0041356575	208,770.93	108.73	0.052081
Summary	0041356824	340,224.91	30.76	0.009041
Summary	0041357552	252,021.52	131.26	0.052083
Summary	0041357586	328,302.94	168.26	0.051251
Summary	0041357821	134,088.00	97.77	0.072915
Summary	0041357914	347,971.51	362.47	0.104167
Summary	0041357942	120,133.82	192.71	0.160413
Summary	0041357997	290,602.93	60.54	0.020833
Summary	0041358076	364,294.95	113.84	0.031249
Summary	0041358347	106,674.77	18.63	0.017464
Summary	0041358379	225,955.09	322.13	0.142564
Summary	0041358415	337,407.52	281.17	0.083332
Summary	0041358529	464,295.61	145.09	0.031249
Summary	0041358923	420,087.63	95.65	0.022769
Summary	0041359409	401,305.66	124.62	0.031054
Summary	0041360019	214,971.57	62.18	0.028925
Summary	0041360198	275,014.87	42.52	0.015461
Summary	0041360217	204,002.53	170.00	0.083332
Summary	0041360218	114,264.43	11.90	0.010414
Summary	0041360721	260,448.80	81.29	0.031212
Summary	0041360725	153,270.53	127.73	0.083336
Summary	0041361098	99,808.25	33.67	0.033735
Summary	0041361329	201,467.69	199.25	0.098899
Summary	0041361389	411,691.47	474.64	0.115290
Summary	0041361768	259,022.36	53.96	0.020832
Summary	0041361900	502,032.63	313.77	0.062500
Summary	0041361933	384,015.38	320.01	0.083333
Summary	0041362225	104,038.40	173.40	0.166669
Summary	0041362625	355,125.53	77.19	0.021736

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041362920	295,059.05	186.55	0.063225
Summary	0041363001	154,798.61	163.83	0.105834
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	215,169.97	112.07	0.052084
Summary	0041363203	128,836.04	44.70	0.034695
Summary	0041363472	363,648.67	189.40	0.052083
Summary	0041363578	306,833.31	112.38	0.036626
Summary	0041363896	187,698.59	117.31	0.062499
Summary	0041364255	156,028.31	46.98	0.030110
Summary	0041364586	171,094.19	142.58	0.083334
Summary	0041364620	243,771.96	218.26	0.089534
Summary	0041364649	168,440.26	228.10	0.135419
Summary	0041364656	171,537.96	232.29	0.135416
Summary	0041364680	117,347.12	12.22	0.010414
Summary	0041365269	258,008.02	134.38	0.052084
Summary	0041365504	226,607.91	5.70	0.002515
Summary	0041365514	244,233.41	127.20	0.052081
Summary	0041365517	298,542.11	155.49	0.052083
Summary	0041365932	185,922.30	148.33	0.079781
Summary	0041366093	198,753.32	103.52	0.052085
Summary	0041366119	379,892.16	813.27	0.214079
Summary	0041366647	310,993.26	83.42	0.026824
Summary	0041366808	304,239.08	221.84	0.072916
Summary	0041366893	306,384.57	159.58	0.052085
Summary	0041367014	478,433.14	149.34	0.031214
Summary	0041367471	238,866.88	11.64	0.004873
Summary	0041367765	176,873.31	0.86	0.000486
Summary	0041370239	74,509.65	147.64	0.198149
Summary	0041370896	176,393.72	91.87	0.052082
Summary	0041370931	156,445.73	130.37	0.083332
Summary	0041371090	263,826.46	192.37	0.072915
Summary	0041371203	368,939.90	422.74	0.114582
Summary	0041372597	393,276.41	81.93	0.020833
Summary	0041372633	253,251.51	52.76	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041373408	360,144.55	600.24	0.166666
Summary	0041373410	140,868.90	234.78	0.166666
Summary	0041373419	362,345.27	703.77	0.194226
Summary	0041373478	213,060.61	66.58	0.031249
Summary	0041373645	251,041.15	156.90	0.062500
Summary	0041374223	258,568.63	11.99	0.004637
Summary	0041374859	408,380.53	161.42	0.039527
Summary	0041375142	164,820.10	311.13	0.188769
Summary	0041375237	91,598.33	37.40	0.040830
Summary	0041375251	337,266.31	65.89	0.019536
Summary	0041375328	110,532.67	105.07	0.095058
Summary	0041375446	262,782.85	0.77	0.000293
Summary	0041375784	255,246.65	28.34	0.011103
Summary	0041375807	475,080.87	441.24	0.092877
Summary	0041376403	244,551.12	28.41	0.011617
Summary	0041376446	384,460.46	200.24	0.052083
Summary	0041376465	301,534.66	219.87	0.072917
Summary	0041376859	172,366.29	144.26	0.083694
Summary	0041378273	57,434.21	71.79	0.124995
Summary	0041378801	440,871.80	91.85	0.020834
Summary	0041378814	319,587.54	76.47	0.023928
Summary	0041378822	333,207.70	312.10	0.093665
Summary	0041378835	226,457.24	259.48	0.114582
Summary	0041378922	128,082.94	112.62	0.087927
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	164,958.70	137.47	0.083336
Summary	0041379055	397,819.48	361.43	0.090853
Summary	0041379225	168,155.77	70.06	0.041664
Summary	0041379292	313,121.51	623.27	0.199051
Summary	0041379340	286,848.66	29.88	0.010417
Summary	0041379392	209,762.24	174.80	0.083332
Summary	0041379413	354,381.55	139.45	0.039350
Summary	0041379418	432,118.78	229.46	0.053101
Summary	0041379686	380,861.19	270.87	0.071120

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041379698	144,520.45	54.67	0.037829
Summary	0041379932	284,559.64	42.92	0.015083
Summary	0041379995	132,651.83	29.04	0.021892
Summary	0041380007	238,169.61	18.85	0.007915
Summary	0041380034	348,449.51	309.61	0.088854
Summary	0041380045	281,451.26	71.34	0.025347
Summary	0041380318	193,357.31	161.13	0.083333
Summary	0041380417	144,791.17	120.66	0.083334
Summary	0041380450	155,147.61	5.62	0.003622
Summary	0041380667	422,508.48	93.58	0.022149
Summary	0041380768	123,911.05	90.35	0.072915
Summary	0041380871	254,462.22	11.76	0.004622
Summary	0041381388	399,409.60	457.66	0.114584
Summary	0041381585	174,475.41	50.66	0.029036
Summary	0041381605	224,430.77	163.65	0.072918
Summary	0041381663	268,976.77	257.04	0.095562
Summary	0041381745	218,812.48	57.63	0.026338
Summary	0041381871	411,809.37	460.53	0.111831
Summary	0041382039	259,988.98	81.57	0.031374
Summary	0041382077	246,653.30	308.32	0.125001
Summary	0041382556	277,738.80	49.37	0.017776
Summary	0041383051	142,667.19	76.47	0.053600
Summary	0041383138	110,322.51	121.45	0.110086
Summary	0041383274	110,821.60	156.58	0.141290
Summary	0041383506	324,333.79	119.90	0.036968
Summary	0041383706	110,190.65	118.72	0.107741
Summary	0041384031	159,391.71	58.40	0.036639
Summary	0041384144	131,220.93	118.96	0.090656
Summary	0041384500	100,687.25	105.65	0.104929
Summary	0041384561	250,717.61	193.70	0.077258
Summary	0041386738	338,188.44	675.06	0.199611
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620
Summary	0041389120	421,448.45	322.71	0.076572

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041389300	225,851.91	70.58	0.031251
Summary	0041389398	352,569.05	220.36	0.062501
Summary	0041389490	300,237.12	151.88	0.050587
Summary	0041390134	262,489.35	109.37	0.041666
Summary	0041390139	124,205.00	27.23	0.021923
Summary	0041390199	129,013.72	0.79	0.000612
Summary	0041390623	114,979.22	59.89	0.052088
Summary	0041391463	166,355.86	37.62	0.022614
Summary	0041391947	202,112.00	147.37	0.072915
Summary	0041392017	142,712.08	59.46	0.041664
Summary	0041392164	131,004.28	0.41	0.000313
Summary	0041392224	161,069.08	109.26	0.067834
Summary	0041392290	160,036.30	100.02	0.062498
Summary	0041392467	142,763.11	118.97	0.083334
Summary	0041392675	437,916.66	72.85	0.016636
Summary	0041392765	232,751.79	169.71	0.072915
Summary	0041392915	95,234.39	85.77	0.090062
Summary	0041393467	246,119.32	205.10	0.083334
Summary	0041393489	298,479.06	327.61	0.109760
Summary	0041393891	212,104.97	66.28	0.031249
Summary	0041393900	166,073.77	149.82	0.090213
Summary	0041394095	171,081.07	50.62	0.029588
Summary	0041394151	623,687.78	1,180.81	0.189327
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,351.55	12.74	0.007307
Summary	0041394970	210,730.93	241.46	0.114582
Summary	0041395029	442,116.87	181.21	0.040987
Summary	0041395159	73,328.76	30.55	0.041662
Summary	0041395520	358,307.45	204.48	0.057068
Summary	0041395585	106,547.46	43.19	0.040536
Summary	0041396092	63,762.80	42.74	0.067030
Summary	0041396318	164,796.43	85.83	0.052082
Summary	0041396377	149,845.18	109.26	0.072915
Summary	0041396575	475,077.61	391.02	0.082307

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041396831	185,294.57	198.08	0.106900
Summary	0041397074	132,752.25	73.15	0.055103
Summary	0041397182	321,311.22	267.76	0.083334
Summary	0041397870	210,775.70	191.63	0.090917
Summary	0041398182	176,493.19	38.55	0.021842
Summary	0041398306	310,306.90	134.59	0.043373
Summary	0041398541	439,456.68	85.30	0.019410
Summary	0041398830	236,269.73	49.22	0.020832
Summary	0041399766	254,012.31	105.84	0.041667
Summary	0041400156	317,914.17	280.03	0.088084
Summary	0041400854	177,854.53	203.79	0.114582
Summary	0041400884	253,092.50	158.18	0.062499
Summary	0041401192	659,967.88	893.71	0.135417
Summary	0041401603	269,651.85	275.96	0.102339
Summary	0041401835	84,388.29	87.90	0.104161
Summary	0041402859	189,401.71	138.11	0.072919
Summary	0041402971	604,667.79	607.04	0.100392
Summary	0041403138	324,629.79	202.89	0.062499
Summary	0041403561	164,759.12	85.81	0.052082
Summary	0041403896	273,885.54	55.67	0.020326
Summary	0041403984	104,385.38	32.62	0.031250
Summary	0041404465	178,565.93	37.20	0.020833
Summary	0041404716	48,857.62	12.40	0.025380
Summary	0041404931	146,024.84	39.16	0.026817
Summary	0041405175	404,603.83	337.17	0.083333
Summary	0041405407	334,450.12	293.37	0.087717
Summary	0041405441	292,681.73	396.34	0.135417
Summary	0041405479	270,585.26	169.12	0.062502
Summary	0041405709	253,283.49	316.60	0.124998
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	138,788.33	16.26	0.011716
Summary	0041407847	386,344.33	442.69	0.114584
Summary	0041408004	317,361.09	468.40	0.147592
Summary	0041408525	171,880.82	24.89	0.014481

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041408961	272,505.35	340.63	0.124999
Summary	0041408963	355,276.60	555.12	0.156250
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	299,382.16	71.68	0.023943
Summary	0041409553	472,337.14	639.62	0.135416
Summary	0041409573	213,047.99	165.32	0.077598
Summary	0041409899	247,864.18	129.10	0.052085
Summary	0041410407	335,710.81	69.94	0.020833
Summary	0041410517	306,485.02	287.33	0.093750
Summary	0041410819	128,378.79	13.37	0.010414
Summary	0041411292	399,153.45	291.05	0.072917
Summary	0041411436	201,802.40	189.19	0.093750
Summary	0041411491	79,447.10	13.79	0.017357
Summary	0041411697	410,480.31	726.89	0.177083
Summary	0041412050	436,543.65	352.64	0.080780
Summary	0041412664	106,004.49	102.56	0.096751
Summary	0041412795	335,402.89	209.63	0.062501
Summary	0041413804	258,617.61	53.88	0.020834
Summary	0041414025	375,710.38	523.51	0.139339
Summary	0041414054	104,308.41	54.33	0.052086
Summary	0041415058	78,574.41	32.74	0.041668
Summary	0041416262	345,123.25	399.92	0.115877
Summary	0041416340	276,932.98	144.24	0.052085
Summary	0041416469	507,453.66	48.40	0.009538
Summary	0041416617	390,928.30	434.75	0.111210
Summary	0041417084	411,913.99	214.54	0.052084
Summary	0041417137	205,715.47	24.94	0.012124
Summary	0041417139	471,311.65	294.57	0.062500
Summary	0041417265	100,637.04	80.58	0.080070
Summary	0041417282	517,278.71	431.07	0.083334
Summary	0041417293	219,848.05	195.50	0.088925
Summary	0041417453	346,035.45	455.20	0.131547
Summary	0041417857	92,713.55	96.58	0.104170
Summary	0041418336	541,132.37	83.81	0.015488

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041418822	205,389.87	218.59	0.106427
Summary	0041419022	174,263.03	71.64	0.041110
Summary	0041419091	343,257.19	281.41	0.081982
Summary	0041419616	394,381.59	252.41	0.064001
Summary	0041419785	167,859.99	122.40	0.072918
Summary	0041419870	334,861.03	627.86	0.187499
Summary	0041420273	176,276.54	91.81	0.052083
Summary	0041420908	225,393.02	234.78	0.104165
Summary	0041420962	330,110.69	305.52	0.092551
Summary	0041421007	271,174.45	141.24	0.052085
Summary	0041421565	136,250.30	40.47	0.029703
Summary	0041421750	113,538.30	120.07	0.105753
Summary	0041421808	244,516.71	113.74	0.046516
Summary	0041421950	132,699.85	48.39	0.036466
Summary	0041422165	118,169.30	11.78	0.009969
Summary	0041422531	173,543.01	228.73	0.131800
Summary	0041423287	294,271.41	245.23	0.083335
Summary	0041423292	227,709.17	211.58	0.092917
Summary	0041423374	291,842.06	152.00	0.052083
Summary	0041423449	262,455.35	109.36	0.041668
Summary	0041423669	273,131.90	112.00	0.041006
Summary	0041423813	300,833.19	250.69	0.083332
Summary	0041424064	52,763.35	41.02	0.077743
Summary	0041424747	163,348.07	238.22	0.145836
Summary	0041425221	172,587.70	233.71	0.135415
Summary	0041425325	312,081.90	275.64	0.088323
Summary	0041425767	277,110.30	115.89	0.041821
Summary	0041425814	123,666.01	21.99	0.017782
Summary	0041425827	117,975.26	49.16	0.041670
Summary	0041425858	148,158.41	31.63	0.021349
Summary	0041425866	119,553.88	62.27	0.052085
Summary	0041426280	359,808.15	121.28	0.033707
Summary	0041426320	128,952.30	134.33	0.104170
Summary	0041426351	124,761.03	90.97	0.072915

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041426766	592,047.45	493.37	0.083333
Summary	0041427099	136,622.54	233.25	0.170726
Summary	0041427828	278,536.12	19.77	0.007098
Summary	0041428420	169,276.44	70.53	0.041666
Summary	0041428437	325,425.27	101.70	0.031251
Summary	0041428526	226,231.77	212.09	0.093749
Summary	0041428582	267,917.02	2.21	0.000825
Summary	0041428618	335,001.24	139.58	0.041666
Summary	0041429794	256,424.52	240.40	0.093751
Summary	0041429889	192,887.11	20.31	0.010529
Summary	0041429974	167,560.19	47.88	0.028575
Summary	0041430054	155,032.17	113.04	0.072914
Summary	0041430071	299,232.94	311.70	0.104166
Summary	0041430761	181,279.21	37.77	0.020835
Summary	0041430858	434,462.45	681.67	0.156900
Summary	0041431296	244,975.29	76.55	0.031248
Summary	0041432453	317,081.84	136.23	0.042964
Summary	0041432722	233,638.58	96.85	0.041453
Summary	0041433197	410,781.17	427.90	0.104167
Summary	0041433508	135,106.45	65.75	0.048665
Summary	0041433541	284,851.58	385.74	0.135418
Summary	0041434149	98,157.47	61.35	0.062502
Summary	0041434169	335,702.45	75.09	0.022368
Summary	0041434865	303,127.02	284.18	0.093749
Summary	0041434890	195,227.58	234.20	0.119963
Summary	0041435155	122,749.76	15.56	0.012676
Summary	0041435432	140,893.81	103.59	0.073523

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,427,876.12	216,046.33	15.131

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041343114	73,817.60	6,195.19	8.393
0041375153	520,942.64	196,879.56	37.793
0041380663	219,591.70	2,784.67	1.268
0041429077	520,426.50	9,296.35	1.786
0041429420	93,097.68	890.56	0.957

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	325,163.37	26,873.96	37,421.97	11.509

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041350619	110,731.84	4,915.00	12,523.04	11.309
0041370461	157,647.20	21,395.72	13,882.02	8.806
0041423894	56,784.33	563.24	11,016.91	19.401

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
248	46,092,571.52	3,423,375.34	7.427

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041310102	180,248.40	(61,493.37)	(34.116)
0041310726	490,405.21	8,218.18	1.676
0041311120	241,150.54	19,636.79	8.143
0041311207	208,993.34	(6,932.12)	(3.317)
0041311390	110,628.75	19,515.49	17.641
0041311488	316,241.14	13,896.12	4.394
0041312297	393,314.95	1,399.81	0.356
0041312349	298,837.47	25,005.98	8.368
0041314587	150,065.73	4,489.48	2.992
0041315015	364,836.76	(8,991.91)	(2.465)
0041315450	154,861.18	76,415.89	49.345
0041316268	151,898.55	(127.98)	(0.084)
0041316466	138,755.01	4,478.49	3.228
0041316481	337,234.00	3,932.70	1.166
0041317411	199,308.58	503.14	0.252
0041318961	87,044.81	11,746.03	13.494
0041318969	101,293.21	(15,931.87)	(15.728)
0041320079	115,652.06	40,564.09	35.074
0041320149	107,858.02	(69,935.96)	(64.841)
0041320200	137,434.07	20,569.89	14.967
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	17,061.70	15.715

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320808	51,816.45	6,412.07	12.375
0041320856	56,856.81	26,954.87	47.408
0041320950	256,431.12	3,321.60	1.295
0041321018	288,903.35	12,660.47	4.382
0041321156	303,785.07	41,717.41	13.733
0041321728	228,097.01	43,249.20	18.961
0041322328	124,791.06	(1,291.39)	(1.035)
0041322414	116,170.80	1,081.24	0.931
0041322560	81,104.34	20,532.47	25.316
0041322799	61,739.50	28,626.92	46.367
0041323418	319,885.38	26,102.14	8.160
0041324171	220,279.67	(3,289.81)	(1.493)
0041324867	334,191.45	45,144.62	13.509
0041325704	224,364.33	6,528.43	2.910
0041326681	102,187.96	38,076.02	37.261
0041326748	107,425.20	(3,720.78)	(3.464)
0041327539	172,209.69	(2,505.07)	(1.455)
0041327857	60,712.58	3,041.83	5.010
0041327975	147,120.37	1,279.49	0.870
0041328224	228,409.39	14,857.25	6.505
0041329877	305,476.35	(40,522.47)	(13.265)
0041329940	113,000.30	55,795.35	49.376
0041330351	267,291.70	29,783.85	11.143
0041330489	127,775.64	(2,608.62)	(2.042)
0041331260	194,653.01	(39,817.68)	(20.456)
0041331650	311,209.19	(1,759.31)	(0.565)
0041331688	153,531.28	(23,654.41)	(15.407)
0041331760	117,795.51	13,168.79	11.179
0041331993	136,904.87	(10,016.85)	(7.317)

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 9062 Old Annapolis Road
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041332243	232,608.57	24,335.44	10.462
0041332630	244,108.48	23,579.30	9.659
0041334079	71,740.57	4,561.94	6.359
0041334108	67,811.51	(6,681.33)	(9.853)
0041334452	306,416.65	6,493.05	2.119
0041334693	88,057.48	(7,761.42)	(8.814)
0041335415	200,922.90	6,124.63	3.048
0041335955	75,916.18	10,785.60	14.207
0041336001	101,834.70	(251.91)	(0.247)
0041336256	100,268.46	5,764.81	5.749
0041338807	367,396.56	10,591.84	2.883
0041339887	179,653.75	410.79	0.229
0041339996	382,907.40	(5,829.74)	(1.522)
0041340813	175,028.25	(4,116.38)	(2.352)
0041340841	124,432.56	1,259.78	1.012
0041342326	94,000.84	30,275.13	32.207
0041342327	88,249.19	1,073.40	1.216
0041342706	140,938.54	(927.73)	(0.658)
0041342926	94,531.15	18,347.53	19.409
0041343106	44,955.66	13,638.25	30.337
0041343114	73,817.60	6,195.19	8.393
0041344301	107,682.54	23,411.90	21.742
0041344355	120,608.90	46,234.54	38.334
0041345119	168,598.70	37,888.73	22.473
0041345162	143,410.30	13,306.71	9.279
0041345380	85,093.80	24,193.53	28.432
0041345971	204,189.45	1,654.77	0.810
0041347719	271,197.32	(1,782.55)	(0.657)
0041348488	211,010.85	53,548.50	25.377

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041348684	202,761.58	8,130.17	4.010
0041349391	293,579.49	91,324.98	31.107
0041349458	340,912.62	2,214.62	0.650
0041349598	340,308.59	106,895.42	31.411
0041350255	75,296.20	2,208.85	2.934
0041350619	110,731.84	12,523.04	11.309
0041351885	227,247.60	(961.74)	(0.423)
0041351904	366,422.53	(3,982.39)	(1.087)
0041352804	285,701.53	5,284.09	1.850
0041353001	189,162.72	(3,787.41)	(2.002)
0041353496	146,093.59	33,508.87	22.937
0041355234	232,295.71	(33,650.24)	(14.486)
0041355263	115,473.44	82,602.91	71.534
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)
0041359118	194,567.48	3,279.64	1.686
0041360359	393,905.65	(2,680.25)	(0.680)
0041360643	115,854.98	3,833.02	3.308
0041361607	397,864.78	3,883.45	0.976
0041363179	219,683.67	76,241.79	34.705
0041363312	145,384.65	8,789.92	6.046
0041363554	53,060.67	6,029.84	11.364
0041364311	215,019.69	(13,029.30)	(6.060)

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041365417	91,804.61	28,380.58	30.914
0041365680	85,652.29	31,027.83	36.225
0041365914	170,289.74	3,822.65	2.245
0041365964	182,872.63	(15,826.09)	(8.654)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	100,363.20	20.857
0041368099	312,273.85	(16,982.09)	(5.438)
0041368395	212,247.46	40,462.20	19.064
0041368977	232,504.52	6,465.07	2.781
0041369509	120,088.26	35,790.86	29.804
0041369588	135,403.49	(4,591.64)	(3.391)
0041369662	60,584.68	1,797.76	2.967
0041369701	41,164.76	29,742.36	72.252
0041370461	157,647.20	13,882.02	8.806
0041370980	150,723.44	53,327.22	35.381
0041371770	262,046.69	5,741.93	2.191
0041371801	189,336.76	50,405.07	26.622
0041372921	402,513.59	85,394.61	21.215
0041375109	162,128.23	21,278.42	13.124
0041375153	520,942.64	196,879.56	37.793
0041375180	66,601.82	(315.09)	(0.473)
0041375439	207,782.32	8,147.96	3.921
0041376485	189,193.45	(4,118.91)	(2.177)
0041376592	98,534.85	(35,436.09)	(35.963)

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041376628	284,539.15	7,042.36	2.475
0041376707	140,572.64	107,350.87	76.367
0041377789	140,739.42	13,874.16	9.858
0041379128	107,092.40	(5,109.10)	(4.771)
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
0041380663	219,591.70	2,784.67	1.268
0041382678	56,358.92	5,737.80	10.181
0041382682	101,023.73	3,112.31	3.081
0041382738	311,951.06	(64,835.00)	(20.784)
0041382828	237,451.19	(18,504.62)	(7.793)
0041383036	67,670.08	198.59	0.293
0041383896	388,553.02	(408.19)	(0.105)
0041384028	47,350.99	12,495.10	26.388
0041385771	281,267.77	5,513.67	1.960
0041387507	88,892.77	3,997.26	4.497
0041388240	161,908.02	2,978.23	1.839
0041388549	362,617.95	48,097.00	13.264
0041388550	79,677.61	(45.69)	(0.057)
0041389620	74,295.36	9,341.98	12.574
0041392441	163,567.36	2,515.66	1.538
0041393138	98,477.13	3,194.72	3.244
0041394464	68,035.91	16,366.97	24.056
0041394477	49,042.03	(945.93)	(1.929)
0041394881	70,252.55	(727.92)	(1.036)
0041395214	379,218.54	18,010.82	4.749
0041395924	130,170.89	9,252.18	7.108

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041402554	275,768.91	52,179.38	18.921
0041402727	153,629.15	22,473.36	14.628
0041402742	179,297.95	(17,118.26)	(9.547)
0041403051	182,678.25	1,524.96	0.835
0041403145	203,622.41	(11,481.70)	(5.639)
0041404265	58,550.24	26,191.17	44.733
0041405233	144,622.43	1,160.94	0.803
0041405403	106,846.79	(5,416.93)	(5.070)
0041406289	140,720.17	2,562.51	1.821
0041406819	163,940.00	78,287.65	47.754
0041406877	222,613.70	1,380.66	0.620
0041407488	54,623.11	16,439.32	30.096
0041407561	337,370.19	13,571.72	4.023
0041408173	155,566.55	187,689.63	120.649
0041408288	144,303.82	12,576.04	8.715
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041409777	348,979.74	31,125.92	8.919
0041410129	66,171.58	(291.93)	(0.441)
0041410726	286,548.10	16,061.24	5.605
0041410793	391,510.99	44,109.41	11.266
0041411698	181,780.55	2,516.13	1.384
0041411992	209,676.10	2,622.53	1.251
0041412489	177,246.46	19,128.56	10.792
0041413984	333,599.49	76,029.57	22.791
0041415488	112,797.78	48,210.90	42.741
0041415885	150,442.47	6,938.48	4.612
0041416237	118,222.33	(308.87)	(0.261)
0041416909	253,324.73	56,530.43	22.315
0041417080	251,065.66	27,421.42	10.922
0041417852	161,319.35	185,879.30	115.224
0041417868	240,864.30	9,875.05	4.100
0041417974	229,840.75	6,216.46	2.705
0041418143	73,190.02	2,455.61	3.355
0041418164	96,384.23	5,139.50	5.332
0041418307	79,833.78	17,521.64	21.948
0041418394	115,028.06	(3,670.91)	(3.191)
0041419882	114,310.55	19,197.71	16.794
0041419884	393,889.59	32,010.37	8.127
0041420279	165,402.05	4,631.81	2.800
0041420282	36,075.13	14,774.61	40.955
0041420926	114,604.36	(4,184.78)	(3.652)
0041421798	103,779.07	3,134.21	3.020
0041422494	136,260.14	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)
0041422918	159,107.13	59,629.14	37.477

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041423196	140,697.07	4,973.36	3.535
0041423894	56,784.33	11,016.91	19.401
0041426001	135,257.08	25,770.62	19.053
0041426175	192,275.72	63,040.13	32.786
0041426419	318,908.78	31,285.09	9.810
0041426796	383,103.57	59,338.44	15.489
0041427625	209,324.80	20,969.44	10.018
0041429077	520,426.50	9,296.35	1.786
0041429420	93,097.68	890.56	0.957
0041430104	159,445.46	(4,643.42)	(2.912)
0041430113	139,998.32	18,076.50	12.912
0041430273	32,753.00	22,116.28	67.524
0041431186	96,727.48	(84,044.33)	(86.888)
0041431540	439,172.64	(3,170.21)	(0.722)
0041431850	207,657.77	12,860.09	6.193
0041432096	279,859.06	6,849.35	2.447
0041432153	107,372.01	(25,437.07)	(23.691)
0041433162	81,359.03	995.95	1.224
0041433216	150,501.88	33,330.64	22.146
0041434042	149,153.35	14,432.34	9.676
0041434297	324,183.41	26,666.43	8.226
0041435275	165,847.46	13,595.95	8.198
0041435386	389,385.67	38,934.79	9.999

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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	8	1,753,039.49	242,920.29	0.003 %	0	0.00	0.00	0.000 %	8	1,753,039.49	242,920.29	0.003 %

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	0041343114	72,000.00	3.875 %	OH	95.00	360	73,817.60	09/30/2024	6,195.19	6,195.19
Summary	0041350619	95,000.00	3.875 %	OH	95.00	360	110,731.84	08/31/2024	4,915.00	12,523.04
Summary	0041370461	171,000.00	3.500 %	TX	95.00	360	157,647.20	03/31/2024	21,395.72	13,882.02
Summary	0041375153	546,000.00	3.875 %	NY	95.00	360	520,942.64	09/30/2024	196,879.56	196,879.56
Summary	0041380663	233,000.00	4.125 %	MD	97.00	360	219,591.70	09/30/2024	2,784.67	2,784.67
Summary	0041423894	61,000.00	3.900 %	MN	95.00	360	56,784.33	07/31/2024	563.24	11,016.91
Summary	0041429077	571,000.00	3.625 %	CA	90.00	360	520,426.50	09/30/2024	9,296.35	9,296.35
Summary	0041429420	114,000.00	3.750 %	VA	90.00	360	93,097.68	09/30/2024	890.56	890.56

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



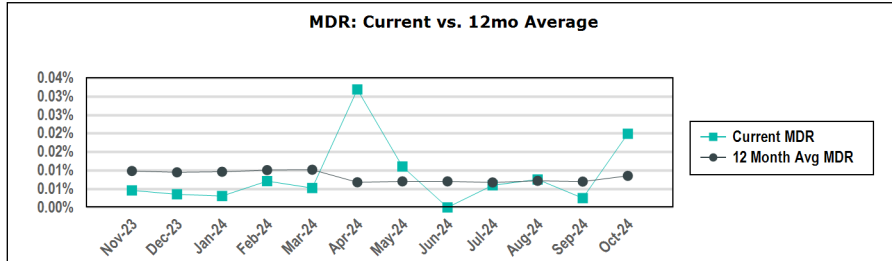
Distribution Date: 25-Oct-2024
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Realized Loss Report - Collateral

Summary

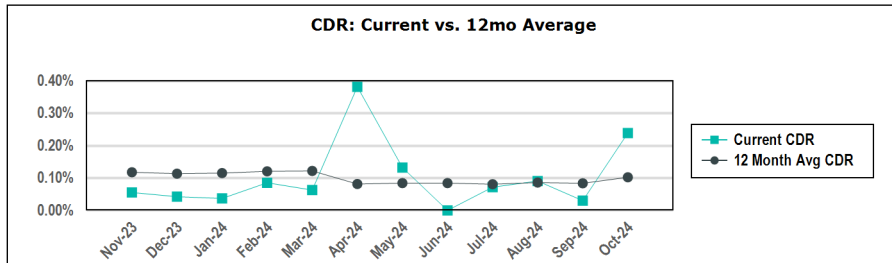
MDR

Current Month 0.020 %
 3 Month Average 0.010 %
 12 Month Average 0.009 %



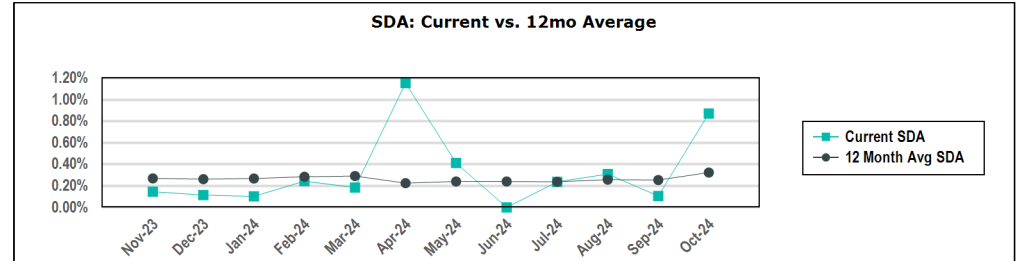
CDR

Current Month 0.239 %
 3 Month Average 0.120 %
 12 Month Average 0.103 %



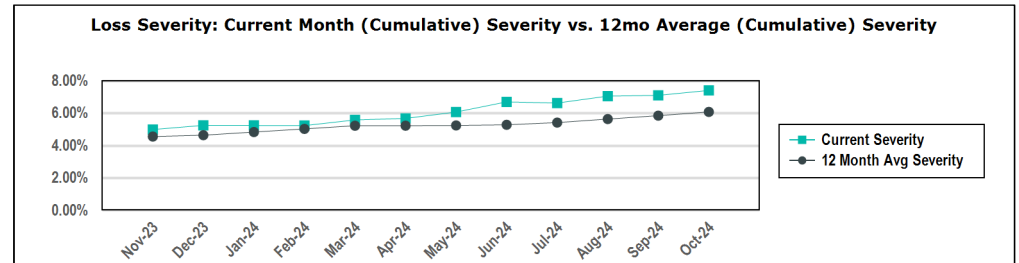
SDA

Current Month 0.872 %
 3 Month Average 0.429 %
 12 Month Average 0.324 %



Loss Severity

Current Month (Cumulative) 7.427 %
 3 Month Average (Cumulative) 7.208 %
 12 Month Average (Cumulative) 6.096 %



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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Prepayment Rates

Summary

SMM

Current Month	0.550 %
3 Month Average	0.580 %
12 Month Average	0.482 %

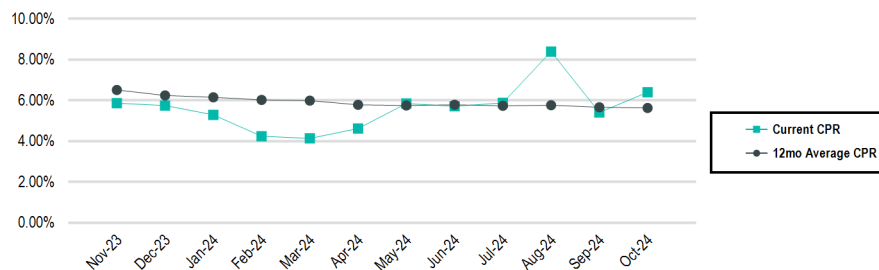
CPR

Current Month	6.402 %
3 Month Average	6.737 %
12 Month Average	5.632 %

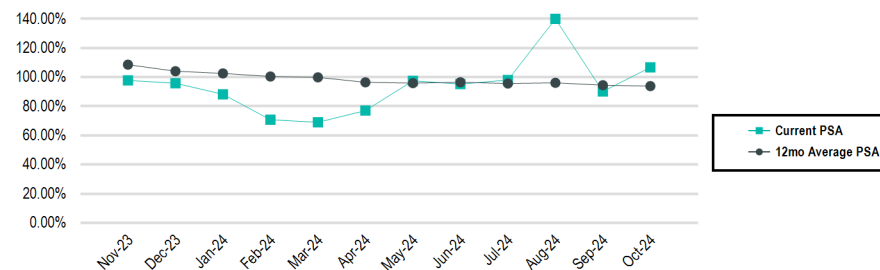
PSA

Current Month	106.705 %
3 Month Average	112.285 %
12 Month Average	93.861 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
170	32,258,846.99

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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>

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Connecticut Avenue Securities
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Series 2017-C04



Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.