

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-Apr-2025
07-Apr-2025 6:05:45 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		03/31/2025	0.00000%	6,272,239,470.24	0.00	37,571,444.21	0.00	6,234,668,026.03	37,571,444.21	0.00
2M-1	30711XLS1	04/24/2025	5.30417%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	04/24/2025	7.30417%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	04/24/2025	7.30417%	19,271,572.81	121,212.45	921,237.79	0.00	18,350,335.02	1,042,450.24	0.00
2M-BH		03/31/2025	0.00000%	50,655,053.75	0.00	2,421,460.38	0.00	48,233,593.37	2,421,460.38	0.00
2M-2C	30711XLX0	04/24/2025	7.30417%	58,171,960.67	365,884.29	0.00	0.00	58,171,960.67	365,884.29	0.00
2M-CH		03/31/2025	0.00000%	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	04/24/2025	7.30417%	77,443,533.48	487,096.74	921,237.79	0.00	76,522,295.69	1,408,334.53	0.00
2M-2H		03/31/2025	0.00000%	203,559,221.08	0.00	2,421,460.38	0.00	201,137,760.70	2,421,460.38	0.00
2B-1	30711XLU6	04/24/2025	9.50417%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		03/31/2025	0.00000%	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		03/31/2025	0.00000%	146,835,763.00	0.00	0.00	183,988.22	146,651,774.78	0.00	4,116,888.22
2A-I1	30711XLZ5	04/24/2025	2.25000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	04/24/2025	1.75000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	04/24/2025	1.25000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	04/24/2025	0.75000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	04/24/2025	2.25000%	0.00	37,338.67	0.00	0.00	0.00	37,338.67	0.00
2B-I2	30711XMK7	04/24/2025	1.75000%	0.00	29,041.19	0.00	0.00	0.00	29,041.19	0.00
2B-I3	30711XMM3	04/24/2025	1.25000%	0.00	20,743.71	0.00	0.00	0.00	20,743.71	0.00
2B-I4	30711XMP6	04/24/2025	0.75000%	0.00	12,446.22	0.00	0.00	0.00	12,446.22	0.00
2C-I1	30711XMR2	04/24/2025	2.25000%	0.00	112,708.17	0.00	0.00	0.00	112,708.17	0.00
2C-I2	30711XMT8	04/24/2025	1.75000%	0.00	87,661.91	0.00	0.00	0.00	87,661.91	0.00
2C-I3	30711XMV3	04/24/2025	1.25000%	0.00	62,615.65	0.00	0.00	0.00	62,615.65	0.00
2C-I4	30711XMX9	04/24/2025	0.75000%	0.00	37,569.39	0.00	0.00	0.00	37,569.39	0.00
2E-A1	30711XLY8	04/24/2025	5.05417%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	04/24/2025	5.55417%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	04/24/2025	6.05417%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	04/24/2025	6.55417%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	04/24/2025	5.05417%	19,271,572.81	83,873.78	921,237.79	0.00	18,350,335.02	1,005,111.57	0.00
2E-B2	30711XMJ0	04/24/2025	5.55417%	19,271,572.81	92,171.26	921,237.79	0.00	18,350,335.02	1,013,409.05	0.00
2E-B3	30711XML5	04/24/2025	6.05417%	19,271,572.81	100,468.74	921,237.79	0.00	18,350,335.02	1,021,706.53	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Apr-2025
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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-B4	30711XMN1	04/24/2025	6.55417%	19,271,572.81	108,766.22	921,237.79	0.00	18,350,335.02	1,030,004.01	0.00
2E-C1	30711XMQ4	04/24/2025	5.05417%	58,171,960.67	253,176.12	0.00	0.00	58,171,960.67	253,176.12	0.00
2E-C2	30711XMS0	04/24/2025	5.55417%	58,171,960.67	278,222.38	0.00	0.00	58,171,960.67	278,222.38	0.00
2E-C3	30711XMU5	04/24/2025	6.05417%	58,171,960.67	303,268.64	0.00	0.00	58,171,960.67	303,268.64	0.00
2E-C4	30711XMW1	04/24/2025	6.55417%	58,171,960.67	328,314.90	0.00	0.00	58,171,960.67	328,314.90	0.00
2E-D1	30711XMY7	04/24/2025	5.05417%	19,271,572.81	83,873.78	921,237.79	0.00	18,350,335.02	1,005,111.57	0.00
2E-D2	30711XMZ4	04/24/2025	5.55417%	19,271,572.81	92,171.26	921,237.79	0.00	18,350,335.02	1,013,409.05	0.00
2E-D3	30711XNA8	04/24/2025	6.05417%	19,271,572.81	100,468.74	921,237.79	0.00	18,350,335.02	1,021,706.53	0.00
2E-D4	30711XNB6	04/24/2025	6.55417%	19,271,572.81	108,766.22	921,237.79	0.00	18,350,335.02	1,030,004.01	0.00
2E-D5	30711XNC4	04/24/2025	7.30417%	19,271,572.81	121,212.45	921,237.79	0.00	18,350,335.02	1,042,450.24	0.00
2E-F1	30711XND2	04/24/2025	5.05417%	77,443,533.48	337,049.90	921,237.79	0.00	76,522,295.69	1,258,287.69	0.00
2E-F2	30711XNE0	04/24/2025	5.55417%	77,443,533.48	370,393.64	921,237.79	0.00	76,522,295.69	1,291,631.43	0.00
2E-F3	30711XNF7	04/24/2025	6.05417%	77,443,533.48	403,737.38	921,237.79	0.00	76,522,295.69	1,324,975.17	0.00
2E-F4	30711XNG5	04/24/2025	6.55417%	77,443,533.48	437,081.13	921,237.79	0.00	76,522,295.69	1,358,318.92	0.00
2E-F5	30711XNH3	04/24/2025	7.30417%	77,443,533.48	487,096.74	921,237.79	0.00	76,522,295.69	1,408,334.53	0.00
2X-1	30711XNJ9	04/24/2025	2.25000%	0.00	37,338.67	0.00	0.00	0.00	37,338.67	0.00
2X-2	30711XNK6	04/24/2025	1.75000%	0.00	29,041.19	0.00	0.00	0.00	29,041.19	0.00
2X-3	30711XNL4	04/24/2025	1.25000%	0.00	20,743.71	0.00	0.00	0.00	20,743.71	0.00
2X-4	30711XNM2	04/24/2025	0.75000%	0.00	12,446.22	0.00	0.00	0.00	12,446.22	0.00
2Y-1	30711XNN0	04/24/2025	2.25000%	0.00	150,046.85	0.00	0.00	0.00	150,046.85	0.00
2Y-2	30711XNP5	04/24/2025	1.75000%	0.00	116,703.10	0.00	0.00	0.00	116,703.10	0.00
2Y-3	30711XNQ3	04/24/2025	1.25000%	0.00	83,359.36	0.00	0.00	0.00	83,359.36	0.00
2Y-4	30711XNR1	04/24/2025	0.75000%	0.00	50,015.62	0.00	0.00	0.00	50,015.62	0.00
Totals				7,925,199,070.73	5,964,126.39	57,154,169.61	183,988.22	7,867,860,912.90	63,118,296.00	4,116,888.22

All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Apr-2025
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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	6,272,239,470.24	16,168,437.17	21,403,007.04	0.00	0.00	37,571,444.21	6,234,668,026.03	0.21537784	37,571,444.21
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	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.31544983	921,237.79
2M-BH	152,904,167.33	50,655,053.75	1,080,461.84	1,340,998.53	0.00	0.00	2,421,460.38	48,233,593.37	0.31544983	2,421,460.38
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	77,443,533.48	411,058.67	510,179.12	0.00	0.00	921,237.79	76,522,295.69	0.43848328	921,237.79
2M-2H	458,712,502.00	203,559,221.08	1,080,461.84	1,340,998.53	0.00	0.00	2,421,460.38	201,137,760.70	0.43848328	2,421,460.38
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	146,835,763.00	0.00	0.00	0.00	183,988.22	183,988.22	146,651,774.78	0.97269401	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	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.31544983	921,237.79
2E-B2	58,171,960.67	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.31544983	921,237.79
2E-B3	58,171,960.67	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.31544983	921,237.79
2E-B4	58,171,960.67	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.31544983	921,237.79
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

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Series 2017-C04



Distribution Date: 25-Apr-2025
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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-D1	116,343,921.33	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.15772491	921,237.79
2E-D2	116,343,921.33	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.15772491	921,237.79
2E-D3	116,343,921.33	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.15772491	921,237.79
2E-D4	116,343,921.33	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.15772491	921,237.79
2E-D5	116,343,921.33	19,271,572.81	411,058.67	510,179.12	0.00	0.00	921,237.79	18,350,335.02	0.15772491	921,237.79
2E-F1	116,343,921.33	77,443,533.48	411,058.67	510,179.12	0.00	0.00	921,237.79	76,522,295.69	0.65772491	921,237.79
2E-F2	116,343,921.33	77,443,533.48	411,058.67	510,179.12	0.00	0.00	921,237.79	76,522,295.69	0.65772491	921,237.79
2E-F3	116,343,921.33	77,443,533.48	411,058.67	510,179.12	0.00	0.00	921,237.79	76,522,295.69	0.65772491	921,237.79
2E-F4	116,343,921.33	77,443,533.48	411,058.67	510,179.12	0.00	0.00	921,237.79	76,522,295.69	0.65772491	921,237.79
2E-F5	116,343,921.33	77,443,533.48	411,058.67	510,179.12	0.00	0.00	921,237.79	76,522,295.69	0.65772491	921,237.79
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
Total	32,648,463,701.34	7,925,199,070.73	24,906,299.57	32,247,870.02	0.00	183,988.22	57,338,157.83	7,867,860,912.90	0.24098717	57,154,169.61

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	216.67575532	0.55854187	0.73937112	0.00000000	0.00000000	1.29791298	215.37784233	0.21537784	1.29791298
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	331.28628618	7.06626810	8.77018952	0.00000000	0.00000000	15.83645762	315.44982855	0.31544983	15.83645762
2M-BH	152,904,167.33	331.28628627	7.06626810	8.77018955	0.00000000	0.00000000	15.83645771	315.44982856	0.31544983	15.83645771
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	443.76209542	2.35542270	2.92339651	0.00000000	0.00000000	5.27881921	438.48327621	0.43848328	5.27881921
2M-2H	458,712,502.00	443.76209541	2.35542270	2.92339652	0.00000000	0.00000000	5.27881924	438.48327618	0.43848328	5.27881924
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	973.91434054	0.00000000	0.00000000	0.00000000	1.22033463	1.22033463	972.69400592	0.97269401	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	331.28628618	7.06626810	8.77018952	0.00000000	0.00000000	15.83645762	315.44982855	0.31544983	15.83645762
2E-B2	58,171,960.67	331.28628618	7.06626810	8.77018952	0.00000000	0.00000000	15.83645762	315.44982855	0.31544983	15.83645762
2E-B3	58,171,960.67	331.28628618	7.06626810	8.77018952	0.00000000	0.00000000	15.83645762	315.44982855	0.31544983	15.83645762

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Apr-2025
07-Apr-2025 6:05:46 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	58,171,960.67	331.28628618	7.06626810	8.77018952	0.00000000	0.00000000	15.83645762	315.44982855	0.31544983	15.83645762
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	165.64314310	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	157.72491429	0.15772491	7.91822881
2E-D2	116,343,921.33	165.64314310	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	157.72491429	0.15772491	7.91822881
2E-D3	116,343,921.33	165.64314310	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	157.72491429	0.15772491	7.91822881
2E-D4	116,343,921.33	165.64314310	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	157.72491429	0.15772491	7.91822881
2E-D5	116,343,921.33	165.64314310	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	157.72491429	0.15772491	7.91822881
2E-F1	116,343,921.33	665.64314315	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	657.72491433	0.65772491	7.91822881
2E-F2	116,343,921.33	665.64314315	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	657.72491433	0.65772491	7.91822881
2E-F3	116,343,921.33	665.64314315	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	657.72491433	0.65772491	7.91822881
2E-F4	116,343,921.33	665.64314315	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	657.72491433	0.65772491	7.91822881
2E-F5	116,343,921.33	665.64314315	3.53313405	4.38509476	0.00000000	0.00000000	7.91822881	657.72491433	0.65772491	7.91822881
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-Apr-2025
07-Apr-2025 6:05:46 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 %	6,272,239,470.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,234,668,026.03
2M-1	N/A	N/A	5.30417 %	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	7.30417 %	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	03/25/25 - 04/24/25	31	7.30417 %	19,271,572.81	121,212.45	0.00	0.00	0.00	0.00	121,212.45	0.00	18,350,335.02
2M-BH	N/A	N/A	0.00000 %	50,655,053.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	48,233,593.37
2M-2C	03/25/25 - 04/24/25	31	7.30417 %	58,171,960.67	365,884.29	0.00	0.00	0.00	0.00	365,884.29	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	03/25/25 - 04/24/25	31	7.30417 %	77,443,533.48	487,096.74	0.00	0.00	0.00	0.00	487,096.74	0.00	76,522,295.69
2M-2H	N/A	N/A	0.00000 %	203,559,221.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	201,137,760.70
2B-1	N/A	N/A	9.50417 %	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 %	146,835,763.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	146,651,774.78
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	03/25/25 - 04/24/25	31	2.25000 %	19,271,572.81	37,338.67	0.00	0.00	0.00	0.00	37,338.67	0.00	18,350,335.02
2B-I2	03/25/25 - 04/24/25	31	1.75000 %	19,271,572.81	29,041.19	0.00	0.00	0.00	0.00	29,041.19	0.00	18,350,335.02
2B-I3	03/25/25 - 04/24/25	31	1.25000 %	19,271,572.81	20,743.71	0.00	0.00	0.00	0.00	20,743.71	0.00	18,350,335.02
2B-I4	03/25/25 - 04/24/25	31	0.75000 %	19,271,572.81	12,446.22	0.00	0.00	0.00	0.00	12,446.22	0.00	18,350,335.02
2C-I1	03/25/25 - 04/24/25	31	2.25000 %	58,171,960.67	112,708.17	0.00	0.00	0.00	0.00	112,708.17	0.00	58,171,960.67
2C-I2	03/25/25 - 04/24/25	31	1.75000 %	58,171,960.67	87,661.91	0.00	0.00	0.00	0.00	87,661.91	0.00	58,171,960.67
2C-I3	03/25/25 - 04/24/25	31	1.25000 %	58,171,960.67	62,615.65	0.00	0.00	0.00	0.00	62,615.65	0.00	58,171,960.67
2C-I4	03/25/25 - 04/24/25	31	0.75000 %	58,171,960.67	37,569.39	0.00	0.00	0.00	0.00	37,569.39	0.00	58,171,960.67
2E-A1	N/A	N/A	5.05417 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.55417 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.05417 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.55417 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/25 - 04/24/25	31	5.05417 %	19,271,572.81	83,873.78	0.00	0.00	0.00	0.00	83,873.78	0.00	18,350,335.02
2E-B2	03/25/25 - 04/24/25	31	5.55417 %	19,271,572.81	92,171.26	0.00	0.00	0.00	0.00	92,171.26	0.00	18,350,335.02

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-Apr-2025
 07-Apr-2025 6:05:46 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
2E-B3	03/25/25 - 04/24/25	31	6.05417 %	19,271,572.81	100,468.74	0.00	0.00	0.00	0.00	100,468.74	0.00	18,350,335.02
2E-B4	03/25/25 - 04/24/25	31	6.55417 %	19,271,572.81	108,766.22	0.00	0.00	0.00	0.00	108,766.22	0.00	18,350,335.02
2E-C1	03/25/25 - 04/24/25	31	5.05417 %	58,171,960.67	253,176.12	0.00	0.00	0.00	0.00	253,176.12	0.00	58,171,960.67
2E-C2	03/25/25 - 04/24/25	31	5.55417 %	58,171,960.67	278,222.38	0.00	0.00	0.00	0.00	278,222.38	0.00	58,171,960.67
2E-C3	03/25/25 - 04/24/25	31	6.05417 %	58,171,960.67	303,268.64	0.00	0.00	0.00	0.00	303,268.64	0.00	58,171,960.67
2E-C4	03/25/25 - 04/24/25	31	6.55417 %	58,171,960.67	328,314.90	0.00	0.00	0.00	0.00	328,314.90	0.00	58,171,960.67
2E-D1	03/25/25 - 04/24/25	31	5.05417 %	19,271,572.81	83,873.78	0.00	0.00	0.00	0.00	83,873.78	0.00	18,350,335.02
2E-D2	03/25/25 - 04/24/25	31	5.55417 %	19,271,572.81	92,171.26	0.00	0.00	0.00	0.00	92,171.26	0.00	18,350,335.02
2E-D3	03/25/25 - 04/24/25	31	6.05417 %	19,271,572.81	100,468.74	0.00	0.00	0.00	0.00	100,468.74	0.00	18,350,335.02
2E-D4	03/25/25 - 04/24/25	31	6.55417 %	19,271,572.81	108,766.22	0.00	0.00	0.00	0.00	108,766.22	0.00	18,350,335.02
2E-D5	03/25/25 - 04/24/25	31	7.30417 %	19,271,572.81	121,212.45	0.00	0.00	0.00	0.00	121,212.45	0.00	18,350,335.02
2E-F1	03/25/25 - 04/24/25	31	5.05417 %	77,443,533.48	337,049.90	0.00	0.00	0.00	0.00	337,049.90	0.00	76,522,295.69
2E-F2	03/25/25 - 04/24/25	31	5.55417 %	77,443,533.48	370,393.64	0.00	0.00	0.00	0.00	370,393.64	0.00	76,522,295.69
2E-F3	03/25/25 - 04/24/25	31	6.05417 %	77,443,533.48	403,737.38	0.00	0.00	0.00	0.00	403,737.38	0.00	76,522,295.69
2E-F4	03/25/25 - 04/24/25	31	6.55417 %	77,443,533.48	437,081.13	0.00	0.00	0.00	0.00	437,081.13	0.00	76,522,295.69
2E-F5	03/25/25 - 04/24/25	31	7.30417 %	77,443,533.48	487,096.74	0.00	0.00	0.00	0.00	487,096.74	0.00	76,522,295.69
2X-1	03/25/25 - 04/24/25	31	2.25000 %	19,271,572.81	37,338.67	0.00	0.00	0.00	0.00	37,338.67	0.00	18,350,335.02
2X-2	03/25/25 - 04/24/25	31	1.75000 %	19,271,572.81	29,041.19	0.00	0.00	0.00	0.00	29,041.19	0.00	18,350,335.02
2X-3	03/25/25 - 04/24/25	31	1.25000 %	19,271,572.81	20,743.71	0.00	0.00	0.00	0.00	20,743.71	0.00	18,350,335.02
2X-4	03/25/25 - 04/24/25	31	0.75000 %	19,271,572.81	12,446.22	0.00	0.00	0.00	0.00	12,446.22	0.00	18,350,335.02
2Y-1	03/25/25 - 04/24/25	31	2.25000 %	77,443,533.48	150,046.85	0.00	0.00	0.00	0.00	150,046.85	0.00	76,522,295.68
2Y-2	03/25/25 - 04/24/25	31	1.75000 %	77,443,533.48	116,703.10	0.00	0.00	0.00	0.00	116,703.10	0.00	76,522,295.68
2Y-3	03/25/25 - 04/24/25	31	1.25000 %	77,443,533.48	83,359.36	0.00	0.00	0.00	0.00	83,359.36	0.00	76,522,295.68
2Y-4	03/25/25 - 04/24/25	31	0.75000 %	77,443,533.48	50,015.62	0.00	0.00	0.00	0.00	50,015.62	0.00	76,522,295.68
Totals					5,964,126.39	0.00	0.00	0.00	0.00	5,964,126.39	0.00	

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

Contact:
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Computershare Trust Company, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Apr-2025
07-Apr-2025 6:05:46 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 %	216.67575532	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.37784233
2M-1	257,814,000.00	5.30417 %	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	7.30417 %	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	7.30417 %	331.28628618	2.08369202	0.00000000	0.00000000	0.00000000	0.00000000	2.08369202	0.00000000	315.44982855
2M-BH	152,904,167.33	0.00000 %	331.28628627	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	315.44982856
2M-2C	58,171,960.67	7.30417 %	1000.00000000	6.28970187	0.00000000	0.00000000	0.00000000	0.00000000	6.28970187	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	7.30417 %	443.76209542	2.79113130	0.00000000	0.00000000	0.00000000	0.00000000	2.79113130	0.00000000	438.48327621
2M-2H	458,712,502.00	0.00000 %	443.76209541	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	438.48327618
2B-1	0.00	9.50417 %	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 %	973.91434054	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	972.69400592
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 %	331.28628618	0.64186714	0.00000000	0.00000000	0.00000000	0.00000000	0.64186714	0.00000000	315.44982855
2B-I2	0.00	1.75000 %	331.28628618	0.49923004	0.00000000	0.00000000	0.00000000	0.00000000	0.49923004	0.00000000	315.44982855
2B-I3	0.00	1.25000 %	331.28628618	0.35659293	0.00000000	0.00000000	0.00000000	0.00000000	0.35659293	0.00000000	315.44982855
2B-I4	0.00	0.75000 %	331.28628618	0.21395566	0.00000000	0.00000000	0.00000000	0.00000000	0.21395566	0.00000000	315.44982855
2C-I1	0.00	2.25000 %	1000.00000000	1.93749993	0.00000000	0.00000000	0.00000000	0.00000000	1.93749993	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.50694439	0.00000000	0.00000000	0.00000000	0.00000000	1.50694439	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.07638885	0.00000000	0.00000000	0.00000000	0.00000000	1.07638885	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.64583331	0.00000000	0.00000000	0.00000000	0.00000000	0.64583331	0.00000000	1000.00000000
2E-A1	58,171,960.67	5.05417 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	5.55417 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	6.05417 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Columbia, MD 21045
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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	6.55417 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	5.05417 %	331.28628618	1.44182488	0.00000000	0.00000000	0.00000000	0.00000000	1.44182488	0.00000000	315.44982855
2E-B2	58,171,960.67	5.55417 %	331.28628618	1.58446198	0.00000000	0.00000000	0.00000000	0.00000000	1.58446198	0.00000000	315.44982855
2E-B3	58,171,960.67	6.05417 %	331.28628618	1.72709908	0.00000000	0.00000000	0.00000000	0.00000000	1.72709908	0.00000000	315.44982855
2E-B4	58,171,960.67	6.55417 %	331.28628618	1.86973619	0.00000000	0.00000000	0.00000000	0.00000000	1.86973619	0.00000000	315.44982855
2E-C1	58,171,960.67	5.05417 %	1000.00000000	4.35220194	0.00000000	0.00000000	0.00000000	0.00000000	4.35220194	0.00000000	1000.00000000
2E-C2	58,171,960.67	5.55417 %	1000.00000000	4.78275748	0.00000000	0.00000000	0.00000000	0.00000000	4.78275748	0.00000000	1000.00000000
2E-C3	58,171,960.67	6.05417 %	1000.00000000	5.21331302	0.00000000	0.00000000	0.00000000	0.00000000	5.21331302	0.00000000	1000.00000000
2E-C4	58,171,960.67	6.55417 %	1000.00000000	5.64386856	0.00000000	0.00000000	0.00000000	0.00000000	5.64386856	0.00000000	1000.00000000
2E-D1	116,343,921.33	5.05417 %	165.64314310	0.72091244	0.00000000	0.00000000	0.00000000	0.00000000	0.72091244	0.00000000	157.72491429
2E-D2	116,343,921.33	5.55417 %	165.64314310	0.79223099	0.00000000	0.00000000	0.00000000	0.00000000	0.79223099	0.00000000	157.72491429
2E-D3	116,343,921.33	6.05417 %	165.64314310	0.86354954	0.00000000	0.00000000	0.00000000	0.00000000	0.86354954	0.00000000	157.72491429
2E-D4	116,343,921.33	6.55417 %	165.64314310	0.93486809	0.00000000	0.00000000	0.00000000	0.00000000	0.93486809	0.00000000	157.72491429
2E-D5	116,343,921.33	7.30417 %	165.64314310	1.04184601	0.00000000	0.00000000	0.00000000	0.00000000	1.04184601	0.00000000	157.72491429
2E-F1	116,343,921.33	5.05417 %	665.64314315	2.89701341	0.00000000	0.00000000	0.00000000	0.00000000	2.89701341	0.00000000	657.72491433
2E-F2	116,343,921.33	5.55417 %	665.64314315	3.18360973	0.00000000	0.00000000	0.00000000	0.00000000	3.18360973	0.00000000	657.72491433
2E-F3	116,343,921.33	6.05417 %	665.64314315	3.47020605	0.00000000	0.00000000	0.00000000	0.00000000	3.47020605	0.00000000	657.72491433
2E-F4	116,343,921.33	6.55417 %	665.64314315	3.75680246	0.00000000	0.00000000	0.00000000	0.00000000	3.75680246	0.00000000	657.72491433
2E-F5	116,343,921.33	7.30417 %	665.64314315	4.18669694	0.00000000	0.00000000	0.00000000	0.00000000	4.18669694	0.00000000	657.72491433
2X-1	0.00	2.25000 %	165.64314310	0.32093357	0.00000000	0.00000000	0.00000000	0.00000000	0.32093357	0.00000000	157.72491429
2X-2	0.00	1.75000 %	165.64314310	0.24961502	0.00000000	0.00000000	0.00000000	0.00000000	0.24961502	0.00000000	157.72491429
2X-3	0.00	1.25000 %	165.64314310	0.17829647	0.00000000	0.00000000	0.00000000	0.00000000	0.17829647	0.00000000	157.72491429
2X-4	0.00	0.75000 %	165.64314310	0.10697783	0.00000000	0.00000000	0.00000000	0.00000000	0.10697783	0.00000000	157.72491429
2Y-1	0.00	2.25000 %	665.64314315	1.28968362	0.00000000	0.00000000	0.00000000	0.00000000	1.28968362	0.00000000	657.72491425
2Y-2	0.00	1.75000 %	665.64314315	1.00308721	0.00000000	0.00000000	0.00000000	0.00000000	1.00308721	0.00000000	657.72491425
2Y-3	0.00	1.25000 %	665.64314315	0.71649089	0.00000000	0.00000000	0.00000000	0.00000000	0.71649089	0.00000000	657.72491425
2Y-4	0.00	0.75000 %	665.64314315	0.42989457	0.00000000	0.00000000	0.00000000	0.00000000	0.42989457	0.00000000	657.72491425

(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	1,611,489.41
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(183,988.22)
Total Deposits	1,427,501.19
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,408,334.53
Total Withdrawals (Pool Distribution Amount)	1,427,501.19
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	41,098,130.60
Total Principal Reduction Cumulative	23,343,984,056.74
Scheduled Principal Current	17,659,957.69
Scheduled Principal Cumulative	2,930,208,263.17
Unscheduled Principal Current	23,254,184.69
Unscheduled Principal Cumulative	20,409,658,904.39
Senior Reduction Amount	37,571,444.21
Subordinate Reduction Amount	3,342,698.17
Calculated Tranche Write-down Amount	183,988.22
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	77,909.04
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	39504
Period Reference Pool Removal Loan Count	136
Period Ending Loan Count	39368
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	6,809,748,520.20
Period PIF Loan Count Current	129
PIF Loan Count Cumulative	85765
Period PIF Loan UPB Current	18,122,517.21
PIF Loan UPB Cumulative	19,744,187,163.97
Period Partial Prepayment Amount	3,863,682.51
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	1,519,789.15
Credit Event Amount Cumulative	50,094,367.98
Total Active Modified Loan Count	1001
Total Active Modified Loan UPB	230,888,054.60
Adjusted SOFR	4.454170%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.554224%
Subordinate Percentage	8.445776%
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 %	8.440000 %
2M-1	0.00	0.00	3.100000 %	8.450000 %	8.440000 %
2M-1H	0.00	0.00	3.100000 %	8.450000 %	8.440000 %
2M-2A	0.00	0.00	2.400000 %	8.450000 %	8.440000 %
2M-2B	0.00	0.00	1.700000 %	7.430000 %	7.470000 %
2M-2C	0.00	0.00	1.000000 %	4.340000 %	4.370000 %
2M-2	0.00	0.00	1.000000 %	4.340000 %	4.370000 %
2M-2H	0.00	0.00	1.000000 %	4.340000 %	4.370000 %
2B-1	0.00	0.00	0.500000 %	2.140000 %	2.150000 %
2B-1H	0.00	0.00	0.500000 %	2.140000 %	2.150000 %
2B-2H	183,988.22	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	533	98,339,981.00	1.353891 %	1.444106 %
60 Days	139	24,336,432.38	0.353079 %	0.357376 %
90 Days	69	13,407,879.36	0.175269 %	0.196892 %
120 Days	34	6,101,260.15	0.086365 %	0.089596 %
150 Days	37	7,577,908.97	0.093985 %	0.111280 %
180+ Days	155	33,021,355.28	0.393721 %	0.484913 %
Totals	967	182,784,817.14	2.456310 %	2.684164 %

Please refer to CTSLink.com for a list of delinquency code descriptions.

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	429	106,772,614.12	77,909.04	0.072967

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	113,250.68	25.66	0.022658
Summary	0041310237	160,590.22	122.09	0.076026
Summary	0041310658	150,480.79	2.88	0.001914
Summary	0041311044	407,847.77	353.45	0.086662
Summary	0041311305	312,596.95	97.69	0.031251
Summary	0041311377	249,926.39	78.10	0.031249
Summary	0041311570	167,150.28	104.47	0.062501
Summary	0041311810	255,304.28	14.37	0.005629
Summary	0041311895	104,231.40	96.85	0.092918
Summary	0041311907	263,366.90	137.17	0.052083
Summary	0041311964	242,206.76	76.27	0.031490
Summary	0041311973	246,613.84	282.58	0.114584
Summary	0041312034	207,661.67	173.05	0.083333
Summary	0041312782	275,577.95	609.93	0.221328
Summary	0041312993	104,187.88	75.97	0.072916
Summary	0041313131	198,524.26	103.40	0.052084
Summary	0041313719	222,244.10	206.50	0.092916
Summary	0041314953	232,891.34	194.08	0.083335
Summary	0041315158	326,839.18	136.18	0.041666
Summary	0041315654	373,764.33	155.74	0.041668
Summary	0041315738	429,694.47	760.92	0.177084
Summary	0041317974	41,302.07	30.12	0.072926
Summary	0041318301	242,338.71	136.87	0.056479
Summary	0041318729	487,899.68	508.23	0.104167
Summary	0041318809	119,659.81	24.16	0.020191

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041318964	106,120.54	33.16	0.031247
Summary	0041319106	208,760.42	49.94	0.023922
Summary	0041319424	392,936.51	98.54	0.025078
Summary	0041320257	153,689.21	64.04	0.041669
Summary	0041320526	95,043.90	117.05	0.123154
Summary	0041321600	379,949.59	237.47	0.062500
Summary	0041322045	197,375.17	41.12	0.020833
Summary	0041322080	99,779.30	62.36	0.062498
Summary	0041322567	90,919.53	110.92	0.121998
Summary	0041323204	232,909.81	121.31	0.052085
Summary	0041324386	272,762.89	331.75	0.121626
Summary	0041324434	211,004.78	65.94	0.031250
Summary	0041325311	235,049.25	33.62	0.014303
Summary	0041325921	320,932.27	269.83	0.084077
Summary	0041326476	143,705.06	104.78	0.072913
Summary	0041326610	285,691.26	238.08	0.083335
Summary	0041326871	157,743.19	5.49	0.003480
Summary	0041326922	405,653.79	90.41	0.022287
Summary	0041327084	189,828.94	30.13	0.015872
Summary	0041327201	186,846.29	77.85	0.041665
Summary	0041327533	97,514.00	71.10	0.072913
Summary	0041327876	91,538.71	179.87	0.196496
Summary	0041328020	647,833.99	756.79	0.116819
Summary	0041328374	147,269.37	39.52	0.026835
Summary	0041328393	185,816.46	52.78	0.028404
Summary	0041328417	301,807.25	28.92	0.009582
Summary	0041329151	152,475.43	63.53	0.041666
Summary	0041329436	83,718.36	74.42	0.088893
Summary	0041329688	154,993.30	123.32	0.079565
Summary	0041329779	63,906.75	66.57	0.104167
Summary	0041329819	298,789.17	155.62	0.052084
Summary	0041330064	214,046.50	252.17	0.117811
Summary	0041330092	490,954.49	913.89	0.186146
Summary	0041330135	199,276.19	88.63	0.044476

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041330732	190,922.90	109.75	0.057484
Summary	0041331110	308,724.65	286.86	0.092918
Summary	0041331128	150,093.49	22.75	0.015157
Summary	0041331133	217,099.64	7.76	0.003574
Summary	0041331163	242,268.76	257.01	0.106085
Summary	0041331290	238,500.29	124.22	0.052084
Summary	0041331431	394,238.08	205.33	0.052083
Summary	0041331714	340,038.61	106.26	0.031249
Summary	0041331822	317,449.79	33.07	0.010417
Summary	0041331966	129,429.20	161.79	0.125003
Summary	0041332075	342,581.63	178.43	0.052084
Summary	0041332491	138,855.48	115.71	0.083331
Summary	0041332554	211,461.79	201.79	0.095426
Summary	0041333098	301,771.74	274.19	0.090860
Summary	0041333331	367,934.73	40.45	0.010994
Summary	0041333842	376,857.32	353.30	0.093749
Summary	0041335204	517,501.32	271.28	0.052421
Summary	0041335255	307,158.40	78.21	0.025462
Summary	0041335658	214,590.25	211.50	0.098560
Summary	0041335730	76,094.54	63.41	0.083331
Summary	0041335864	260,899.77	244.59	0.093749
Summary	0041336192	381,301.46	318.04	0.083409
Summary	0041336416	169,363.93	131.64	0.077726
Summary	0041336621	201,235.59	125.77	0.062499
Summary	0041336660	160,414.27	66.84	0.041667
Summary	0041336974	284,940.85	59.36	0.020832
Summary	0041337209	107,620.07	100.79	0.093654
Summary	0041337442	306,196.79	191.37	0.062499
Summary	0041337605	243,980.09	127.07	0.052082
Summary	0041338167	199,514.84	145.48	0.072917
Summary	0041338721	425,470.53	221.60	0.052084
Summary	0041338846	193,119.01	140.82	0.072919
Summary	0041339871	357,673.10	372.58	0.104168
Summary	0041341246	112,321.97	17.81	0.015856

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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	0041341459	219,234.47	455.41	0.207727
Summary	0041341535	217,491.49	407.80	0.187502
Summary	0041341656	160,009.92	115.34	0.072083
Summary	0041341738	311,513.51	323.56	0.103867
Summary	0041341803	414,862.62	386.30	0.093115
Summary	0041341936	287,214.16	359.02	0.125001
Summary	0041341987	300,694.21	342.22	0.113810
Summary	0041342007	217,566.74	209.07	0.096095
Summary	0041342042	247,390.00	69.56	0.028118
Summary	0041342182	104,277.26	123.64	0.118569
Summary	0041343068	206,229.76	236.30	0.114581
Summary	0041343089	393,757.62	870.00	0.220948
Summary	0041345268	512,287.68	333.82	0.065163
Summary	0041345384	69,099.86	21.59	0.031245
Summary	0041348143	250,855.13	1.25	0.000498
Summary	0041348195	167,940.59	69.98	0.041669
Summary	0041350483	247,529.20	41.25	0.016665
Summary	0041350529	402,007.31	100.10	0.024900
Summary	0041351154	257,771.77	214.81	0.083333
Summary	0041351183	369,755.13	44.98	0.012165
Summary	0041351277	135,571.21	7.70	0.005680
Summary	0041351312	303,656.21	71.29	0.023477
Summary	0041351752	103,783.61	64.86	0.062495
Summary	0041351804	117,333.63	61.11	0.052082
Summary	0041351889	263,419.86	164.64	0.062501
Summary	0041351910	279,678.49	233.07	0.083335
Summary	0041352020	371,920.79	162.63	0.043727
Summary	0041352208	130,285.24	100.98	0.077507
Summary	0041352877	469,196.64	479.97	0.102296
Summary	0041353063	144,194.68	201.23	0.139554
Summary	0041353494	174,906.87	178.50	0.102054
Summary	0041354229	165,439.51	214.55	0.129685
Summary	0041354489	439,102.94	439.71	0.100138
Summary	0041355538	342,262.27	539.02	0.157487

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041355752	391,175.28	357.73	0.091450
Summary	0041355761	416,709.18	286.97	0.068866
Summary	0041355884	192,273.99	52.29	0.027196
Summary	0041355898	205,848.51	148.38	0.072082
Summary	0041356291	283,545.65	383.97	0.135417
Summary	0041356575	207,301.40	107.97	0.052084
Summary	0041356824	337,749.09	30.76	0.009107
Summary	0041357552	250,130.37	130.28	0.052085
Summary	0041357586	321,742.44	164.89	0.051249
Summary	0041357821	133,440.82	97.30	0.072916
Summary	0041357914	345,339.28	359.73	0.104167
Summary	0041357942	119,236.14	191.27	0.160413
Summary	0041357997	298,872.22	62.27	0.020835
Summary	0041358076	361,736.47	113.04	0.031249
Summary	0041358347	106,122.25	18.63	0.017555
Summary	0041358379	225,786.80	322.01	0.142617
Summary	0041358415	334,867.98	279.06	0.083334
Summary	0041358529	461,513.98	144.22	0.031249
Summary	0041358923	417,161.84	95.04	0.022783
Summary	0041359409	398,612.85	124.06	0.031123
Summary	0041360019	213,721.91	62.05	0.029033
Summary	0041360198	273,321.83	42.52	0.015557
Summary	0041360217	202,802.53	169.00	0.083332
Summary	0041360218	113,597.57	11.83	0.010414
Summary	0041360721	254,559.84	81.29	0.031934
Summary	0041360725	152,125.26	126.77	0.083333
Summary	0041361098	99,128.23	33.53	0.033825
Summary	0041361329	200,723.38	199.25	0.099266
Summary	0041361389	409,432.03	473.01	0.115528
Summary	0041361768	257,530.87	53.65	0.020832
Summary	0041361933	381,135.50	317.61	0.083333
Summary	0041362225	103,001.88	171.67	0.166667
Summary	0041362625	352,019.69	77.19	0.021928
Summary	0041362920	292,869.88	185.18	0.063229

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041363001	154,191.42	163.83	0.106251
Summary	0041363187	209,963.63	109.36	0.052085
Summary	0041363203	128,331.98	44.65	0.034793
Summary	0041363472	360,698.41	187.86	0.052082
Summary	0041363578	305,170.18	112.38	0.036825
Summary	0041363896	185,698.64	116.06	0.062499
Summary	0041364255	155,121.00	46.98	0.030286
Summary	0041364264	249,265.52	244.55	0.098108
Summary	0041364586	170,269.73	141.89	0.083332
Summary	0041364620	242,869.07	218.26	0.089867
Summary	0041364649	166,987.70	226.13	0.135417
Summary	0041364656	170,041.62	230.26	0.135414
Summary	0041364680	115,561.56	12.04	0.010419
Summary	0041365269	256,073.13	133.37	0.052083
Summary	0041365504	224,918.99	5.70	0.002534
Summary	0041365514	243,019.70	126.57	0.052082
Summary	0041365517	296,298.67	154.32	0.052083
Summary	0041365932	185,227.89	148.18	0.079999
Summary	0041366093	198,753.32	103.52	0.052085
Summary	0041366119	377,891.59	810.14	0.214384
Summary	0041366647	309,035.55	83.42	0.026994
Summary	0041366808	301,536.67	219.87	0.072917
Summary	0041366893	303,813.79	158.24	0.052085
Summary	0041367014	475,328.86	149.34	0.031418
Summary	0041367471	237,316.59	11.64	0.004905
Summary	0041370239	74,992.83	148.34	0.197806
Summary	0041370896	175,155.18	91.23	0.052085
Summary	0041370931	155,469.11	129.56	0.083335
Summary	0041371090	262,169.34	191.17	0.072919
Summary	0041371203	365,936.49	419.30	0.114583
Summary	0041372597	389,872.51	81.22	0.020832
Summary	0041373000	364,721.29	313.00	0.085819
Summary	0041373408	357,813.04	596.36	0.166668
Summary	0041373410	139,820.13	233.03	0.166664

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041373419	360,873.62	702.08	0.194550
Summary	0041373478	211,536.00	66.11	0.031252
Summary	0041373645	249,144.76	155.72	0.062502
Summary	0041374223	256,954.36	11.99	0.004666
Summary	0041374859	404,998.05	160.36	0.039595
Summary	0041375142	164,820.10	311.13	0.188769
Summary	0041375237	91,011.53	37.16	0.040830
Summary	0041375251	335,128.74	65.89	0.019661
Summary	0041375328	109,783.95	104.44	0.095132
Summary	0041375446	260,626.91	0.77	0.000295
Summary	0041375807	472,925.69	441.24	0.093300
Summary	0041376403	242,789.76	28.41	0.011701
Summary	0041376465	299,281.57	218.23	0.072918
Summary	0041376859	171,807.24	144.26	0.083966
Summary	0041378273	57,005.06	71.26	0.125006
Summary	0041378801	437,665.03	91.18	0.020833
Summary	0041378814	317,836.43	76.11	0.023946
Summary	0041378822	330,708.90	309.76	0.093665
Summary	0041378835	224,721.34	257.49	0.114582
Summary	0041378922	127,559.27	112.62	0.088288
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	163,718.79	136.43	0.083332
Summary	0041379055	394,516.46	361.43	0.091613
Summary	0041379166	562,640.18	475.95	0.084592
Summary	0041379225	166,955.33	69.56	0.041664
Summary	0041379292	312,085.39	621.87	0.199263
Summary	0041379340	283,192.06	29.50	0.010417
Summary	0041379392	214,384.77	178.65	0.083331
Summary	0041379413	352,135.98	138.99	0.039471
Summary	0041379418	429,653.62	229.20	0.053345
Summary	0041379686	379,389.05	270.87	0.071396
Summary	0041379698	145,531.25	54.89	0.037717
Summary	0041379932	282,844.04	42.74	0.015111
Summary	0041379995	131,949.11	29.04	0.022008

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041380007	236,877.91	18.85	0.007958
Summary	0041380034	348,449.51	309.61	0.088854
Summary	0041380045	280,858.06	71.28	0.025379
Summary	0041380318	192,224.99	160.19	0.083335
Summary	0041380417	143,436.14	119.53	0.083333
Summary	0041380450	154,019.91	5.62	0.003649
Summary	0041380667	421,180.08	93.58	0.022219
Summary	0041380768	123,187.02	89.82	0.072914
Summary	0041380871	253,002.57	11.76	0.004648
Summary	0041381388	396,414.09	454.22	0.114582
Summary	0041381585	173,537.81	50.66	0.029192
Summary	0041381605	222,753.83	162.42	0.072915
Summary	0041381663	267,751.20	257.04	0.096000
Summary	0041381745	217,349.13	57.63	0.026515
Summary	0041381871	408,293.41	457.23	0.111986
Summary	0041382039	258,747.56	81.57	0.031525
Summary	0041382077	244,630.21	305.79	0.125001
Summary	0041382556	276,205.59	49.37	0.017874
Summary	0041383051	141,717.57	76.08	0.053684
Summary	0041383138	109,747.92	121.21	0.110444
Summary	0041383274	110,020.27	155.58	0.141410
Summary	0041383506	322,620.60	119.90	0.037164
Summary	0041383659	132,747.46	129.11	0.097260
Summary	0041383706	109,732.76	118.72	0.108190
Summary	0041384031	159,391.71	58.40	0.036639
Summary	0041384144	130,819.59	118.71	0.090743
Summary	0041384500	100,404.08	105.65	0.105225
Summary	0041384561	249,591.65	193.70	0.077607
Summary	0041386738	336,479.50	672.74	0.199935
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620
Summary	0041389120	426,295.74	326.24	0.076529
Summary	0041389300	224,309.15	70.10	0.031252
Summary	0041389398	350,730.58	219.21	0.062501

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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	0041389490	298,650.99	151.88	0.050855
Summary	0041389847	177,614.37	166.11	0.093523
Summary	0041390134	260,527.76	108.55	0.041665
Summary	0041390139	123,516.38	27.23	0.022046
Summary	0041390199	128,970.01	0.79	0.000613
Summary	0041390623	114,159.86	59.46	0.052085
Summary	0041391463	173,101.27	37.62	0.021733
Summary	0041391947	200,596.33	146.27	0.072918
Summary	0041392017	141,711.78	59.05	0.041669
Summary	0041392164	130,553.60	0.41	0.000314
Summary	0041392224	160,829.82	109.26	0.067935
Summary	0041392290	157,103.35	98.19	0.062500
Summary	0041392467	141,746.47	118.12	0.083332
Summary	0041392675	436,267.30	72.85	0.016698
Summary	0041392765	238,107.89	318.14	0.133612
Summary	0041392915	94,844.52	85.77	0.090432
Summary	0041393098	201,482.77	178.54	0.088613
Summary	0041393467	244,244.04	203.54	0.083335
Summary	0041393489	298,479.06	327.61	0.109760
Summary	0041393891	211,592.34	66.12	0.031249
Summary	0041393900	165,411.15	149.82	0.090574
Summary	0041394151	621,696.68	1,178.32	0.189533
Summary	0041394800	395,213.96	827.96	0.209497
Summary	0041394888	173,853.22	12.74	0.007328
Summary	0041394970	209,153.56	239.66	0.114586
Summary	0041395029	439,216.17	180.30	0.041050
Summary	0041395159	72,937.76	30.39	0.041666
Summary	0041395520	356,193.00	203.84	0.057227
Summary	0041395585	105,920.01	43.19	0.040776
Summary	0041395821	319,896.22	281.90	0.088122
Summary	0041396092	63,342.28	42.74	0.067475
Summary	0041396318	163,506.24	85.16	0.052084
Summary	0041396377	149,676.11	109.14	0.072917
Summary	0041396575	487,297.20	391.02	0.080243

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041396831	184,841.35	198.08	0.107162
Summary	0041397074	131,808.67	72.66	0.055125
Summary	0041397182	319,248.11	266.04	0.083333
Summary	0041397192	201,368.00	160.91	0.079908
Summary	0041397870	209,883.45	191.63	0.091303
Summary	0041398182	174,563.96	38.55	0.022084
Summary	0041398306	308,729.64	134.59	0.043595
Summary	0041398541	452,994.57	85.30	0.018830
Summary	0041398830	233,274.28	48.60	0.020834
Summary	0041399766	252,225.69	105.09	0.041665
Summary	0041400156	317,516.91	280.03	0.088194
Summary	0041400854	176,743.47	202.52	0.114584
Summary	0041400884	251,308.80	157.07	0.062501
Summary	0041401192	655,115.56	887.14	0.135417
Summary	0041401603	269,923.20	275.96	0.102236
Summary	0041401835	83,861.32	87.36	0.104172
Summary	0041402859	187,981.33	137.07	0.072917
Summary	0041402971	601,898.61	605.31	0.100567
Summary	0041403138	322,375.24	201.48	0.062499
Summary	0041403561	163,586.55	85.20	0.052083
Summary	0041403896	271,966.21	55.67	0.020469
Summary	0041403984	129,283.22	150.59	0.116481
Summary	0041404465	177,326.53	36.94	0.020832
Summary	0041404716	48,497.89	12.40	0.025568
Summary	0041404931	145,104.97	39.16	0.026987
Summary	0041405175	401,549.43	334.62	0.083332
Summary	0041405407	333,191.22	293.37	0.088049
Summary	0041405441	290,375.83	393.22	0.135418
Summary	0041405479	267,445.60	167.15	0.062499
Summary	0041405709	251,397.79	314.25	0.125001
Summary	0041407016	137,960.83	16.26	0.011786
Summary	0041407847	383,651.81	439.60	0.114583
Summary	0041408004	345,489.84	565.28	0.163617
Summary	0041408525	169,910.95	24.89	0.014649

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041408961	270,509.99	338.14	0.125001
Summary	0041408963	352,568.42	550.89	0.156251
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	297,457.98	71.68	0.024098
Summary	0041409553	468,591.90	634.55	0.135416
Summary	0041409573	211,764.08	164.80	0.077822
Summary	0041409899	246,005.37	128.13	0.052084
Summary	0041410407	331,304.36	69.02	0.020833
Summary	0041410517	304,941.09	285.88	0.093749
Summary	0041410819	127,314.37	13.26	0.010415
Summary	0041411292	396,159.12	288.87	0.072918
Summary	0041411332	422,595.44	347.28	0.082178
Summary	0041411436	200,861.53	188.31	0.093751
Summary	0041411491	82,539.07	13.79	0.016707
Summary	0041411697	407,927.41	722.37	0.177083
Summary	0041412050	434,653.15	352.64	0.081131
Summary	0041412664	108,708.69	178.16	0.163888
Summary	0041412795	332,739.42	207.96	0.062499
Summary	0041413804	256,808.58	53.50	0.020833
Summary	0041414025	373,650.08	521.79	0.139647
Summary	0041414054	103,548.18	53.93	0.052082
Summary	0041415058	78,168.72	32.57	0.041666
Summary	0041416262	343,769.79	399.21	0.116127
Summary	0041416340	274,828.78	143.14	0.052083
Summary	0041416469	504,435.08	48.40	0.009595
Summary	0041416617	390,493.45	434.39	0.111241
Summary	0041417084	409,512.20	213.29	0.052084
Summary	0041417137	203,905.31	24.94	0.012231
Summary	0041417139	468,002.43	292.50	0.062500
Summary	0041417265	100,230.87	80.58	0.080394
Summary	0041417282	514,144.79	428.45	0.083333
Summary	0041417293	218,014.79	194.35	0.089145
Summary	0041417453	344,499.14	454.24	0.131855
Summary	0041417857	92,065.01	95.90	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041418336	556,356.43	496.57	0.089254
Summary	0041418822	205,389.87	218.59	0.106427
Summary	0041419022	171,954.42	71.64	0.041662
Summary	0041419091	341,493.25	281.41	0.082406
Summary	0041419616	394,381.59	252.41	0.064001
Summary	0041419785	166,605.73	121.48	0.072915
Summary	0041419870	334,474.31	627.14	0.187500
Summary	0041420273	175,274.59	91.29	0.052084
Summary	0041420908	224,075.93	233.41	0.104166
Summary	0041420962	328,813.95	305.52	0.092916
Summary	0041421007	269,199.07	140.21	0.052084
Summary	0041421565	135,449.25	40.39	0.029819
Summary	0041421750	113,180.96	120.07	0.106087
Summary	0041421808	242,972.98	113.74	0.046812
Summary	0041421950	131,949.63	48.16	0.036499
Summary	0041422165	117,500.69	11.78	0.010025
Summary	0041423287	292,130.95	243.44	0.083332
Summary	0041423292	226,001.53	209.99	0.092915
Summary	0041423374	297,129.84	154.76	0.052085
Summary	0041423449	260,474.65	108.53	0.041666
Summary	0041423669	271,520.36	112.00	0.041249
Summary	0041423813	298,465.02	248.72	0.083333
Summary	0041424064	52,467.33	40.80	0.077763
Summary	0041424215	73,039.65	66.75	0.091389
Summary	0041424238	158,003.65	137.56	0.087061
Summary	0041424747	162,618.67	237.15	0.145832
Summary	0041425221	170,813.05	231.31	0.135417
Summary	0041425325	311,111.41	275.64	0.088598
Summary	0041425767	275,498.95	115.89	0.042065
Summary	0041425814	122,740.75	21.99	0.017916
Summary	0041425827	117,152.04	48.81	0.041664
Summary	0041425858	147,212.17	31.63	0.021486
Summary	0041425866	124,481.02	64.83	0.052080
Summary	0041426320	127,881.43	133.21	0.104167

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041426351	123,821.98	90.29	0.072919
Summary	0041426766	586,790.78	488.99	0.083333
Summary	0041427099	136,000.27	232.60	0.171029
Summary	0041427828	276,449.81	19.77	0.007151
Summary	0041428420	168,092.35	70.04	0.041668
Summary	0041428437	320,397.13	100.12	0.031249
Summary	0041428526	224,636.32	210.60	0.093752
Summary	0041428582	265,920.97	2.21	0.000831
Summary	0041428618	333,023.48	138.76	0.041667
Summary	0041429794	254,501.51	238.60	0.093752
Summary	0041429889	191,790.06	20.31	0.010590
Summary	0041429974	166,359.76	47.88	0.028781
Summary	0041430054	153,864.32	112.19	0.072915
Summary	0041430071	297,075.69	309.45	0.104165
Summary	0041430761	179,796.27	37.46	0.020835
Summary	0041430858	431,970.19	678.81	0.157143
Summary	0041431296	241,858.36	75.58	0.031250
Summary	0041432453	315,354.08	136.23	0.043199
Summary	0041432496	151,684.44	135.02	0.089014
Summary	0041432722	232,199.96	96.85	0.041710
Summary	0041433197	407,824.33	424.82	0.104167
Summary	0041433508	134,310.92	65.75	0.048954
Summary	0041433541	284,851.58	385.74	0.135418
Summary	0041434149	97,843.87	61.15	0.062498
Summary	0041434169	333,502.75	75.09	0.022516
Summary	0041434655	185,145.64	183.11	0.098901
Summary	0041434865	301,228.06	282.40	0.093750
Summary	0041434890	194,133.46	233.40	0.120227
Summary	0041435155	121,958.36	15.56	0.012758
Summary	0041435432	138,862.89	102.10	0.073526

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,519,789.15	173,957.77	11.446

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041317769	458,950.37	11,003.47	2.398
0041342713	125,376.27	130,460.40	104.055
0041347536	195,868.23	(654.40)	(0.334)
0041404295	144,776.63	19,371.12	13.380
0041406957	204,707.37	(4,791.31)	(2.341)
0041421855	341,477.74	21,255.63	6.225
0041431012	48,632.54	(2,687.14)	(5.525)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	341,325.33	10,030.45	44,205.40	12.951

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041321728	228,097.01	3,945.86	47,195.06	20.691
0041435329	113,228.32	6,084.59	(2,989.66)	(2.640)

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 Customer Service - CTSLink
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
270	50,094,367.98	4,116,889.18	8.218

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
0041317769	458,950.37	11,003.47	2.398
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320576	108,566.56	17,061.70	15.715
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	71,803.31	23.636
0041321669	326,334.10	(23,482.36)	(7.196)
0041321728	228,097.01	47,195.06	20.691
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	28,415.32	8.883
0041324171	220,279.67	22,797.83	10.349
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)

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 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	4,611.94	6.429
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)
0041334936	218,711.95	10,204.76	4.666
0041335043	99,169.19	5,187.22	5.231
0041335415	200,922.90	6,174.63	3.073
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
0041338932	374,905.20	117,411.53	31.318
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
0041342163	183,335.89	(2,479.10)	(1.352)
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)
0041342713	125,376.27	130,460.40	104.055
0041342926	94,531.15	18,347.53	19.409
0041343106	44,955.66	13,638.25	30.337
0041343114	73,817.60	3,897.26	5.280
0041344301	107,682.54	23,411.90	21.742

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041345303	67,105.42	19,361.15	28.852
0041345380	85,093.80	24,193.53	28.432
0041345971	204,189.45	1,654.77	0.810
0041346216	270,130.71	101,964.23	37.746
0041347536	195,868.23	(654.40)	(0.334)
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	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	82,605.79	71.537
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

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	28,088.30	19.320
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
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)
0041366075	134,136.25	(12,528.49)	(9.340)
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

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 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
0041377870	62,233.64	47,100.50	75.683
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	25,041.10	11.403
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041390024	67,645.43	49,998.97	73.913
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
0041396783	313,654.65	83,765.03	26.706
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)
0041399649	49,721.55	22,247.89	44.745
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041404295	144,776.63	19,371.12	13.380
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
0041406957	204,707.37	(4,791.31)	(2.341)
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	(68,893.61)	(18.675)
0041409115	47,092.11	(8,974.48)	(19.057)
0041409777	348,979.74	31,125.92	8.919
0041410129	66,171.58	(291.93)	(0.441)
0041410726	286,548.10	16,061.24	5.605
0041410793	391,510.99	44,109.41	11.266
0041411698	181,780.55	2,516.13	1.384
0041411992	209,676.10	2,622.53	1.251
0041412489	177,246.46	19,128.56	10.792
0041413984	333,599.49	76,029.57	22.791
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

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Columbia, MD 21045
www.ctslink.com
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 25-Apr-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	1,297.42	1.250
0041421855	341,477.74	21,255.63	6.225
0041422494	136,260.14	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)
0041422918	159,107.13	59,629.14	37.477
0041423196	140,697.07	4,973.36	3.535
0041423894	56,784.33	11,088.63	19.528
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
0041426957	55,075.59	1,534.30	2.786
0041427625	209,324.80	20,969.44	10.018
0041429077	520,426.50	9,296.35	1.786
0041429420	93,097.68	(648.01)	(0.696)
0041430104	159,445.46	(4,643.42)	(2.912)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041430113	139,998.32	18,076.50	12.912
0041430273	32,753.00	22,116.28	67.524
0041430982	146,619.42	3,791.40	2.586
0041431012	48,632.54	(2,687.14)	(5.525)
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
0041435329	113,228.32	(2,989.66)	(2.640)
0041435386	389,385.67	38,934.79	9.999

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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	9	1,861,114.48	183,988.22	0.003 %	0	0.00	0.00	0.000 %	9	1,861,114.48	183,988.22	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	0041317769	417,000.00	2.875 %	TX	86.00	360	458,950.37	03/31/2025	11,003.47	11,003.47
Summary	0041321728	209,000.00	3.750 %	IL	95.00	360	228,097.01	04/30/2024	3,945.86	47,195.06
Summary	0041342713	126,000.00	4.250 %	OH	95.00	360	125,376.27	03/31/2025	130,460.40	130,460.40
Summary	0041347536	212,000.00	3.500 %	LA	90.00	360	195,868.23	03/31/2025	(654.40)	(654.40)
Summary	0041404295	149,000.00	3.875 %	FL	95.00	360	144,776.63	03/31/2025	19,371.12	19,371.12
Summary	0041406957	199,000.00	4.250 %	FL	95.00	360	204,707.37	03/31/2025	(4,791.31)	(4,791.31)
Summary	0041421855	341,000.00	4.250 %	PA	95.00	360	341,477.74	03/31/2025	21,255.63	21,255.63
Summary	0041431012	53,000.00	4.500 %	IL	97.00	360	48,632.54	03/31/2025	(2,687.14)	(2,687.14)
Summary	0041435329	133,000.00	3.750 %	NH	95.00	360	113,228.32	02/28/2025	6,084.59	(2,989.66)

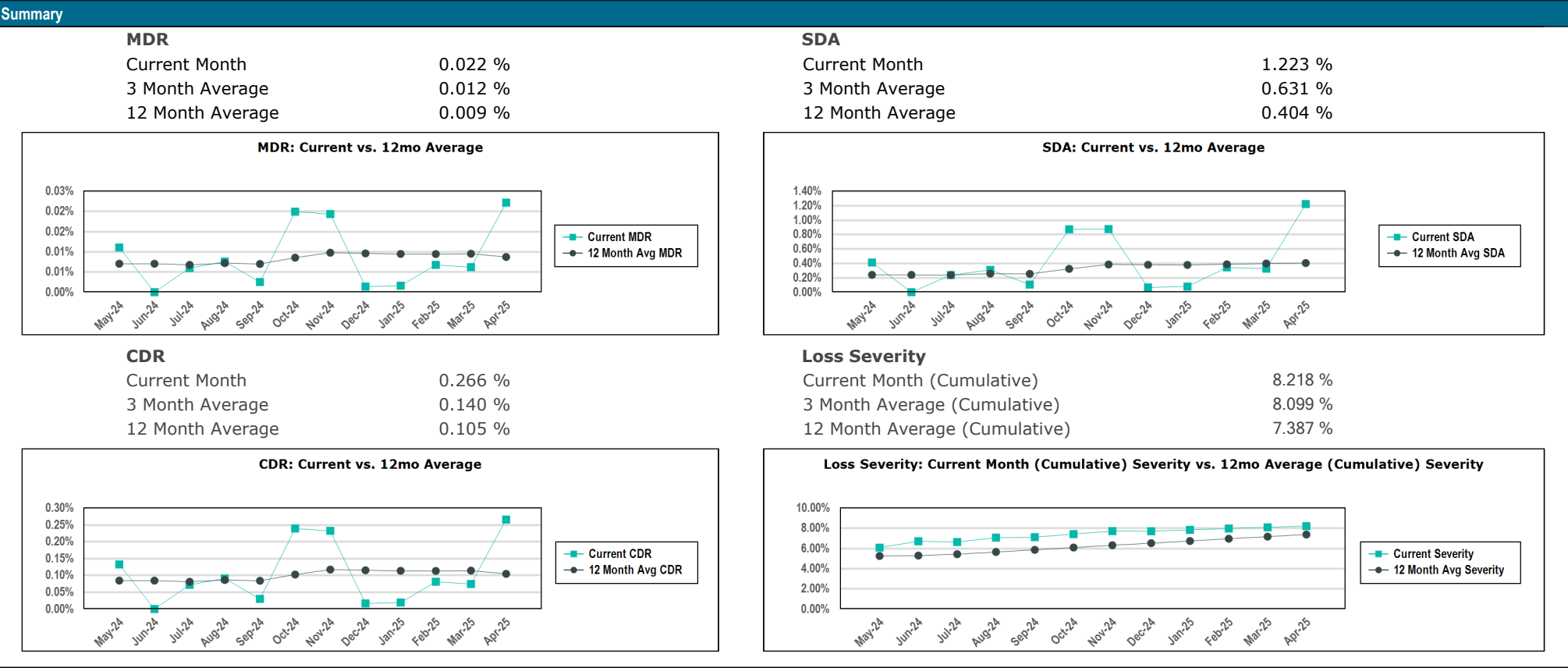
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

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Realized Loss Report - Collateral



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.

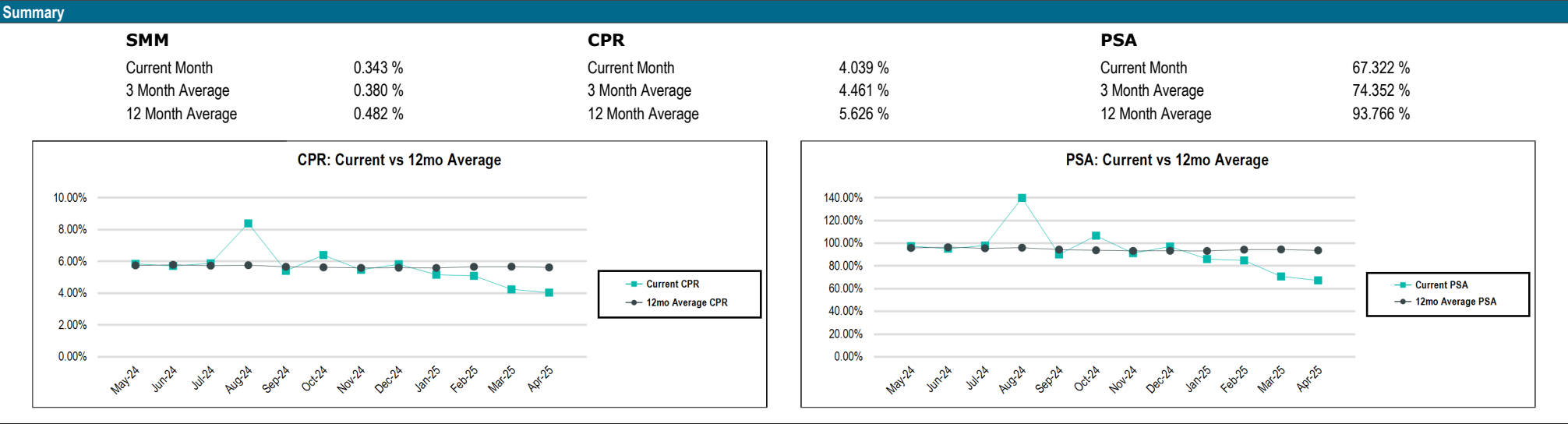
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Prepayment Rates



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.